

**BlackRock**

# **Interim report and unaudited financial statements**

BlackRock Global Funds (BGF)

R.C.S. Luxembourg: B.6317

For the financial period ended 28 February 2023

NM0423U-2875152-1/1102



# Contents

<b>Board of Directors</b>	<b>2</b>		
<b>Management and Administration</b>	<b>2</b>		
<b>General Information</b>	<b>3</b>		
<b>Chairwoman’s Letter to Shareholders</b>	<b>5</b>		
<b>Investment Adviser’s Report</b>	<b>7</b>		
<b>Statement of Net Assets</b>	<b>15</b>		
<b>Three Year Summary of Net Asset Values</b>	<b>24</b>		
<b>Statement of Operations and Changes in Net Assets</b>	<b>70</b>		
<b>Statement of Changes in Shares Outstanding</b>	<b>105</b>		
<b>Portfolio of Investments</b>			
Asia Pacific Equity Income Fund	147	Future Of Transport Fund	514
Asian Dragon Fund	148	Global Allocation Fund	516
Asian Growth Leaders Fund	150	Global Corporate Bond Fund	547
Asian High Yield Bond Fund	152	Global Dynamic Equity Fund	559
Asian Multi-Asset Income Fund	160	Global Equity Income Fund	567
Asian Sustainable Equity Fund	171	Global Government Bond Fund	569
Asian Tiger Bond Fund	173	Global High Yield Bond Fund	591
China Bond Fund	184	Global Inflation Linked Bond Fund	616
China Flexible Equity Fund	196	Global Long-Horizon Equity Fund	623
China Fund	198	Global Multi-Asset Income Fund	624
China Impact Fund	200	Impact Bond Fund <sup>(1)</sup>	684
China Innovation Fund	201	India Fund	690
China Onshore Bond Fund <sup>(1)</sup>	203	Japan Flexible Equity Fund	691
Circular Economy Fund	206	Japan Small & MidCap Opportunities Fund	692
Climate Action Equity Fund	208	Latin American Fund	694
Climate Action Multi-Asset Fund	210	Multi-Theme Equity Fund	696
Continental European Flexible Fund	218	Natural Resources Growth & Income Fund	697
Developed Markets Sustainable Equity Fund	220	Next Generation Health Care Fund	699
Dynamic High Income Fund	222	Next Generation Technology Fund	702
Emerging Europe Fund <sup>(2)</sup>	253	Nutrition Fund	705
Emerging Markets Bond Fund	255	Sustainable Asian Bond Fund	707
Emerging Markets Corporate Bond Fund	264	Sustainable Emerging Markets Blended Bond Fund	713
Emerging Markets Equity Income Fund	268	Sustainable Emerging Markets Bond Fund	720
Emerging Markets Fund	271	Sustainable Emerging Markets Corporate Bond Fund	728
Emerging Markets Impact Bond Fund	274	Sustainable Emerging Markets Local Currency Bond Fund	731
Emerging Markets Local Currency Bond Fund	276	Sustainable Energy Fund	738
Emerging Markets Sustainable Equity Fund	284	Sustainable Fixed Income Global Opportunities Fund	740
ESG Flex Choice Cautious Fund	287	Sustainable Global Allocation Fund <sup>(1)</sup>	799
ESG Flex Choice Growth Fund	288	Sustainable Global Bond Income Fund	805
ESG Flex Choice Moderate Fund	289	Sustainable Global Infrastructure Fund	819
ESG Global Conservative Income Fund	290	Sustainable World Bond Fund <sup>(3)</sup>	820
ESG Global Multi-Asset Income Fund	312	Swiss Small & MidCap Opportunities Fund <sup>(4)</sup>	850
ESG Multi-Asset Fund	333	Systematic China A-Share Opportunities Fund	851
ESG Systematic Multi Allocation Credit Fund <sup>(3)</sup>	346	Systematic Global Equity High Income Fund	855
Euro Bond Fund	364	Systematic Global Sustainable Income & Growth Fund <sup>(1)</sup>	862
Euro Corporate Bond Fund	381	Systematic Sustainable Global SmallCap Fund <sup>(3)</sup>	867
Euro Reserve Fund	390	United Kingdom Fund	878
Euro Short Duration Bond Fund	392	US Basic Value Fund	880
Euro-Markets Fund	403	US Dollar Bond Fund	882
European Equity Income Fund	405	US Dollar High Yield Bond Fund	915
European Focus Fund	407	US Dollar Reserve Fund	936
European Fund	409	US Dollar Short Duration Bond Fund	939
European High Yield Bond Fund	411	US Flexible Equity Fund	960
European Special Situations Fund	419	US Government Mortgage Impact Fund	962
European Sustainable Equity Fund	421	US Growth Fund	966
European Value Fund	423	US Mid-Cap Value Fund	967
FinTech Fund	425	US Sustainable Equity Fund	969
Fixed Income Global Opportunities Fund	427	World Energy Fund	970
Future Consumer Fund	512	World Financials Fund	972
		World Gold Fund	974
		World Healthscience Fund	976
		World Mining Fund	978
		World Real Estate Securities Fund	980
		World Technology Fund	983
		<b>Notes to the Financial Statements</b>	<b>986</b>
		<b>Appendix I – Share Classes</b>	<b>1000</b>
		<b>Appendix II – Eligibility for French “Plan d’Epargne en Actions” (“PEA”)</b>	<b>1005</b>
		<b>Appendix III – Supplementary Information</b>	<b>1006</b>
		<b>Appendix IV – Total Expense Ratio</b>	<b>1057</b>

<sup>(1)</sup> Fund launched during the period, see Note 1, for further details.

<sup>(2)</sup> Fund suspended, see Note 1, for further details.

<sup>(3)</sup> Fund name changed during the period, see Note 1, for further details

<sup>(4)</sup> Fund closed to subscriptions, see Note 1, for further details.

Subscriptions may be made only on the basis of the current Prospectus and relevant Key Information Document (“PRIIPs KID”) for the Funds, together with the most recent annual report and audited financial statements and interim report and unaudited financial statements. Copies are available from the Investor Services Centre, the Transfer Agent, the Management Company or any of the Distributors.

# Board of Directors<sup>(1)(2)(3)</sup>

Denise Voss, Chairwoman  
Paul Freeman  
Bettina Mazzocchi (appointed effective 6 October 2022)  
Geoffrey D. Radcliffe  
Davina Saint  
Keith Saldanha  
Vasiliki Pachatouridi (appointed effective 3 March 2023)

<sup>(1)</sup> All Directors of BlackRock Global Funds are non-executive Directors.

<sup>(2)</sup> Bettina Mazzocchi, Geoffrey D. Radcliffe, Keith Saldanha and Vasiliki Pachatouridi are employees of the BlackRock Group (of which the Management Company, Investment Advisers and Principal Distributor are part), and Paul Freeman is a former employee of the BlackRock Group.

<sup>(3)</sup> Denise Voss and Davina Saint are independent Directors.

# Management and Administration

## Management Company

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

## Investment Advisers

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

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

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

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

## Sub-Investment Advisers

BlackRock Asset Management North Asia Limited  
16/F Champion Tower, 3 Garden Road, Central, Hong Kong

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

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

## Principal Distributor

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

## Depository

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

# Management and Administration continued

## Administrator

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

## Transfer Agent and Registrar

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

## Auditor

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

## Legal Advisers

Arendt & Medernach S.A.  
41A avenue John F. Kennedy,  
L-1855 Luxembourg  
Grand Duchy of Luxembourg

## Listing Agent

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

## Securities Lending Agent

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

## Paying Agents

A list of Paying Agents is to be found on pages 3 and 4.

## Registered Office

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

## Enquiries

In the absence of other arrangements, enquiries regarding the Company should be addressed as follows:

Written enquiries:

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

All other enquiries:

Telephone: + 44 207 743 3300

Fax: + 44 207 743 1143

Website: [www.blackrockinternational.com](http://www.blackrockinternational.com)

Email: [investor.services@blackrock.com](mailto:investor.services@blackrock.com)

# General Information

## Current Prospectus

BlackRock Global Funds (the “Company”) Prospectus and addendum, and the relevant PRIIPs KID for the Funds along with copies of the Account Opening and Dealing Form may be obtained from the Local Investor Services Centre, the Management Company or any of the Representatives or Distributors. Copies of the Company’s Articles of Association and the Annual Report and Audited Financial Statements and Interim Report and Unaudited Financial Statements may also be obtained free of charge from any of these offices and from the Paying Agents. All these documents are also available from [www.blackrockinternational.com](http://www.blackrockinternational.com).

## Representatives

The representative in Hong Kong is BlackRock Asset Management North Asia Limited, 16/F, Champion Tower, 3 Garden Road Central, Hong Kong.

The representative in Switzerland is BlackRock Asset Management Schweiz AG, Bahnhofstrasse 39, 8001 Zurich, Switzerland.

The representative in Poland is Dubiński Jeleński Masiarz and Partners Sp.K ul. Zielna 37, 00-108 Warszawa, Poland.

The representative in Israel is Altshuler Shaham Mutual Funds Management Ltd, 19A Habarzel St., Ramat Hachayal, Tel Aviv, Israel.

The facilities agent in Ireland is BlackRock Asset Management Ireland Limited and BlackRock Investment Management (UK) Limited acts as UK facilities agent.

## Authorised Status

The Company is an Undertaking for Collective Investment in Transferable Securities (“UCITS”) under the Luxembourg law of 17 December 2010 as amended. Regulatory consents have been obtained or appropriate notifications have been made for the distribution of shares of the Company’s Funds in the following countries:

Luxembourg, Netherlands and the United Kingdom.

Regulatory consents have been obtained or appropriate notifications have been made for the distribution of shares of the Funds in the umbrella in the following countries:

Austria, Bahrain, Belgium, Brunei, Chanel Islands, Chile, China, Czech Republic, Denmark, Finland, France, Germany, Gibraltar, Greece, Hong Kong, Hungary, Iceland, Ireland, Israel, Italy, Japan, Jersey, Korea, Liechtenstein, Macau, Malta, Norway, Oman, Poland, Portugal, Singapore, Slovak Republic, Spain, Sweden, Switzerland, Taiwan and UAE.

Shares of certain Funds in the umbrella may also be offered in certain other jurisdictions from time to time on a private placement basis.

The Company is duly registered with the Comisión Nacional de Mercado de Valores in Spain under number 140.

## Paying Agents

### France

CACEIS Bank  
1/3, Place Valhubert 75013  
Paris

### Luxembourg

(Central Paying Agent)  
J.P. Morgan Bank  
Luxembourg S.A. European  
Bank & Business Center  
6, route de Trèves, Building C  
L-2633 Senningerber

### Switzerland

State Street Bank International  
GmbH,  
Munich, Zurich branch  
Beethovenstrasse 19  
CH-8027 Zurich

### Italy

Allfunds Bank S.A.  
Succursale di Milano  
Via Bocchetto, 6  
20123 Milan

### Banca Monte

dei Paschi  
di Siena S.p.A.  
Piazza Salimbeni 3  
53100 Siena

### Banca Sella Holding S.p.A.

Piazza Gaudenzio Sella 1  
13900 Biella

### Italy continued

BNP Paribas Securities  
Services  
Succursale di Milano  
Piazza Lina Bo Bardi, 3  
20124 Milan

CACEIS Bank  
Italy Branch  
Piazza Cavour, 2  
20121 Milan

Iccrea Banca S.p.A.  
Via Lucrezia Romana, 41/47  
00178 Rome

### Italy continued

RBC Investor Services  
Bank S.A.  
Succursale di Milano  
Via Vittor Pisani, 26  
I-20121 Milan

Société Générale Securities  
Services S.p.A.  
Via Benigno Crespi, 19/A, MAC II  
20159 Milan

# General Information continued

## **Paying Agents continued**

### *Italy continued*

State Street Bank GmbH  
– Succursale Italia  
Registered Office  
Via Ferrante Aporti, 10  
20125 Milan

### *Sweden*

BlackRock Investment  
Management (UK) Limited  
Stockholm Branch  
Norrandsgatan 16  
111 43 Stockholm

### *Poland*

Bank Handlowy w Warszawie  
Spółka Akcyjna  
ul. Senatorska 16  
00-923 Warszawa

## **Publication of Prices and Notices to Shareholders**

Notices are sent to registered shareholders and (when legally required) published in such newspapers as decided by the Directors and in the Recueil des Sociétés et Associations du Mémorial Luxembourg. The previous Dealing Day's prices for shares may be obtained during business hours from the local Investor Servicing team and are also available from the BlackRock website. They will also be published in such countries as required under applicable law and at the discretion of the Directors in a number of newspapers or electronic platforms worldwide. The Company cannot accept any responsibility for error or delay in the publication or non-publication of prices. Historic dealing prices for all shares are available from the Administrator or local Investor Servicing team.

## **Purchases and Sales**

A detailed list of investments purchased and sold for any Fund during the period is available upon request, free of charge, from the Registered office as mentioned on page 2, or the offices of the Representatives as mentioned on page 3.

## **Disclosure Policy**

Details of month end holdings and valuations for all BlackRock Global Funds will be made available upon request from the Investor Services Centre to any BlackRock Global Funds shareholder no earlier than 10 business days after a given month end. BlackRock Global Funds reserves the right to require shareholders to sign an appropriate non-disclosure document prior to providing such information.

## **For German investors**

This interim report and unaudited financial statements (the "Report and Financial Statements") may be translated into other languages. Any such translation shall only contain the same information and have the same meaning as the English language Report and Financial Statements. To the extent that there is any inconsistency between the English language Report and Financial Statements and the Report and Financial Statements in another language, the English language Report and Financial Statements will prevail, except to the extent (and only to the extent) that it is required by law of any jurisdiction where the shares are sold, that in an action based upon disclosure in a Report and Financial Statements in a language other than English, the language of the Report and Financial Statements on which such action is based shall prevail. Any disputes as to the terms of the Report and Financial Statements, regardless of the language of the Report and Financial Statements, shall be governed by and construed in accordance with the laws of Luxembourg.

The prospectus, the PRIIPs KID and a full statement of portfolio changes are available free of charge, from the German Paying Agent.

Please note that a notification regarding the distribution of shares in the Federal Republic of Germany pursuant to section 310 of the German Capital Investment Code (Kapitalanlagegesetzbuch) has not been filed in respect of the following Sub-Fund: Asian Multi-Asset Income Fund. Therefore, shares of this Sub-Fund may not be distributed in the Federal Republic of Germany.

# Chairwoman's Letter to Shareholders

1 September 2022 to 28 February 2023

Dear Shareholder,

I am writing to update you on the activities of BlackRock Global Funds ('BGF') over the six months to 28 February 2023. The BGF range comprised 103 Funds (each a "Fund", together the "Funds") as at 28 February 2023.

The impact of the coronavirus outbreak was profound across all aspects of society. In developed economies, it is clear that the worst of the impact is now over. However, there is an expectation that seasonal peaks and new variants could give rise to renewed travel restrictions, enhanced health screenings at ports of entry and elsewhere, disruption of and delays in healthcare service preparation and delivery and supply chain disruptions, which will create ongoing challenges. Widescale and comprehensive vaccination programmes have been put in place in many countries which have had a positive effect. Nevertheless, the impact of COVID-19 continues to adversely affect the economies of many nations across the globe and this in turn may continue to impact investments held by each Fund.

On 1 March 2022, due to the significant investment exposure of the BGF Emerging Europe Fund (for the purposes of the remainder of this paragraph, the "Fund") to Russia, the Board of Directors took the decision to temporarily suspend subscriptions and redemptions and conversion of all share classes and the determination of net asset values, pursuant to the Fund's discretion under the prospectus. At 28 February 2023, valuation, subscriptions and redemptions in the Fund remain suspended until further notice. Since January 2023, month-end indicative NAVs are being published on the BlackRock website. For further details see Note 1 to the Financial Statements.

Recent months have been characterised by continued high levels of inflation and rises in interest rates, but also signs that the economic impact of tighter monetary policy may be less severe than initially feared. The end of China's 'zero-COVID' policy, meanwhile, has helped to raise hopes for global growth in 2023.

A number of economic headwinds remain, however. In its World Economic Outlook Update, published in January 2023, the International Monetary Fund ("IMF") forecast an expansion of the world economy of 3.4% in 2022 and 2.9% in 2023 compared with 6.1% in 2021. The IMF added that the risks to this outlook were tilted to the downside due to tightening financial conditions, the ongoing conflict in Ukraine and the potential for a sharp rise in COVID-19 infections in China, among other factors.

After the steep increases seen in the early months of 2022, energy prices started to ease over the second half of the year, reducing some of the inflationary pressures in the world's major economies. The inflation rate in the US continued to fall over the period having peaked in June 2022 at 9.1%, a 40-year record, while the rate of price rises began to slow in Europe in the autumn. In the Eurozone, annual price rises hit a high of 10.6% in October but had eased back to 8.5% by February 2023. The UK inflation rate rose to 11.1% in October, which was also a 40-year record, before similarly dropping back in the months that followed.

Central banks extended their rate-raising programmes over the period. The Federal Reserve in the US increased rates in four of the six months under review, although the pace of increases started to slow. Meanwhile, the European Central Bank and the Bank of England also further tightened monetary policy, and additional rate increases were also seen in a number of emerging markets.

A series of COVID-related lockdowns in China continued to hamper industrial production and global supply chains into the autumn. Following widespread protests in November, however, Chinese authorities relaxed the country's pandemic-era restrictions, delivering a potential boost to international trade as well as domestic growth.

In the US and Europe, economic data was mixed despite fears that high inflation and rising interest rates could spark a prolonged downturn. While activity in areas such as manufacturing and construction fell back over the period, labour market performance remained largely robust and retail spending proved resilient. As a result, hopes rose at the start of 2023 that many of the world's major economies would be able to avoid a serious recession.

Stock market performance remained relatively volatile over the six months, even if overall losses were far less pronounced than those experienced in the first half of 2022. Signs of inflation peaking in the autumn drove significant gains in October and November, although investors remained concerned that positive economic data could provide central bankers with further justification to continue raising interest rates.

There was also considerable volatility in fixed-income assets during the period, with the US 10-year Treasury yield rising as high as 4.2% in the autumn before falling back to a small degree. Notably, the yield curve on US Treasuries has been inverted since autumn 2022: this means that short-term interest rates are higher than long-term rates. When yields rise, bond prices drop and investors saw significant capital losses. Higher-quality corporate bonds were similarly weak, with spreads over government bonds widening.

The assets under management ("AUM") in the BGF range fell 0.57% from USD158.7 billion to USD157.8 billion over the period, with strength in sectors such as energy, commodities and mining as well as financials offset by losses in certain equity and fixed-income investments.

# Chairwoman's Letter to Shareholders

1 September 2022 to 28 February 2023 continued

The weakest areas were in fintech and investing with a focus on income generation. The FinTech Fund declined in size by 28.9% over the period, with assets dropping from USD 415.6 million to USD 295.6 million, with sentiment in the sub-sector damaged by the collapse of a major digital currency exchange among other headwinds. Meanwhile, the ESG Global Conservative Income Fund, the Asia Pacific Equity Income Fund - which is due to close on 2 March 2023 - and the Emerging Markets Equity Income Fund all shed assets over the period.

A number of Funds with a focus on sustainability performed well, with the assets in the Developed Markets Sustainable Equity Fund rising 97.3% to USD 21.3 million and the Sustainable Asian Bond Fund increasing by 92.8% to USD 82.7 million. Commodities Funds also made significant returns: the World Gold Fund rose 14.1% to USD 3.8 billion, the World Mining Fund gained 12.5% to reach USD 6.0 billion and the World Energy Fund ended the period at USD 3.4 billion, an increase of 12.1%.

Regulatory change continued throughout Europe and a number of these developments could have implications for investors. Key changes included:

- ▶ As of 1 January 2023, the extended PRIIPs regulation has brought significant changes for the fund industry, which had previously benefitted from an exemption. UCITS KIIDs have been replaced with the revised PRIIPs KIDs requirements. Changes include the way risks, performance scenarios, and transaction costs are calculated.
- ▶ The European Union's Sustainable Finance Disclosure Regulation ("SFDR") came into effect in March 2021. It imposes new transparency and reporting obligations on investment management firms, both at a firm-wide level and at a product level. Certain parts of the framework were finalised in 2022 and came into force at the start of 2023, for example pre-contractual disclosures ("PCDs") were published as required under SFDR from 1 January 2023. At the same time, the EU is working on an EU-wide classification system or 'framework'. This taxonomy is designed to provide businesses and investors with a common language to identify to what degree economic activities can be considered environmentally sustainable. There are also moves to improve reporting, with the Corporate Sustainability Reporting Directive ("CSRD") due to be implemented from 2024 onwards. The Luxembourg government recently took further steps to encourage investment in environmentally sustainable funds, reducing the 'taxe d'abonnement' (subscription tax) for funds that meet certain environmental criteria.

Should you have any questions on any of this material, please contact us via our website: [www.blackrockinternational.com](http://www.blackrockinternational.com) or via email: [investor.services@blackrock.com](mailto:investor.services@blackrock.com).

Yours faithfully,

Denise Voss  
Chairwoman

March 2023



# Investment Adviser's Report

## Performance overview

1 September 2022 to 28 February 2023

### Market Review

The period began with renewed volatility in financial markets as fears grew that persistently high inflation and rising interest rates could lead to recession in many of the world's major economies. Towards the end of 2022 and in early 2023, however, equities rallied as inflation rates dropped back in the US and Europe, raising hopes that the pace of interest-rate increases may start to slow.

The decision by the Chinese government to bring its pandemic-era 'zero-COVID' policy to an end also provided a boost for global markets. The lockdowns imposed over much of 2022 in major cities such as Shanghai, Beijing and Chengdu had caused a significant slowdown in industrial production in the country and also had substantial knock-on effects on global supply chains. News of China's reopening drove gains in a number of markets, as well as, in the commodities sector.

While there have been pockets of weakness in certain sectors over the period, company earnings statements were largely in line or ahead of expectations, another factor that has underpinned share-price resilience. Financial companies, for example, benefitted from higher interest rates and the strong labour market.

Equities were particularly strong in Europe thanks to receding fears about energy prices and the high levels of exposure of many European manufacturing and luxury-goods companies to the Chinese market. By contrast, US equities performed less well on fears about continued monetary-policy tightening.

Although environmental, social and governance ("ESG") factors continued to be an important consideration, ESG-aware funds have struggled to replicate their successes of 2020 and 2021. However, while conventional energy producers have benefitted from price rises over recent months, there is likely to be an increased focus on energy security and sustainability in the near future.

The uncertain period for global bond markets continued. US 10-year treasury yields, which move inversely to prices, rose to a peak of 4.2% during October. This spike was caused in part by investors' strongly negative reaction to controversial tax-cutting plans set out by Liz Truss's government in the UK in late September. Yields on UK 10-year gilts rose to 4.5% before falling back towards 3% by the end of November. Index-linked bonds, which move in line with inflation expectations rather than actual price rises, also saw significant losses during much of the period.

### Fund Performance

A table setting out the performance returns for the primary share class for each Fund versus any applicable benchmark may be found on pages 9 to 14. A brief summary of Fund performance follows.

Performance data stated is for the main (A) share class of the relevant Fund, stated in the base currency of the Fund, net of fees.

### Equity Fund Performance

The Global Equity Income Fund gained 5.91%, outperforming its benchmark, the MSCI All Country World Net TR Index, which rose 3.32%. The more growth-focused Global Dynamic Equity Fund rose 1.97%, behind its benchmark (60% S&P 500 / 40% FTSE World Ex-US Index), which gained 4.82%.

Shares of small and medium sized companies recovered some of the losses from earlier in 2022, as investor sentiment improved and economies remained relatively resilient. The Systematic Sustainable Global SmallCap Fund rose by 9.05%, ahead of its benchmark, the MSCI AC World Small Cap Index, which advanced 5.61%.

Of the individual country funds, the Japan Small & MidCap Opportunities Fund fell 0.95%, behind the S&P Japan Mid Small Cap Index, which rose 2.41%. The Swiss Small & MidCap Opportunities Fund rose 6.60%, ahead of its benchmark, the Switzerland SPI Extra Index, which gained 6.41%.

The Continental European Flexible Fund gained 15.66%, ahead of its benchmark, the FTSE World Europe ex UK Index, which gained 13.10%. The European Fund rose 12.92% against the MSCI Europe Index, which gained 11.59%. The European Equity Income Fund increased in value by 9.80% against the same benchmark. The European Focus Fund rose 13.00%, while the European Special Situations Fund rose by 11.82%. Both are also benchmarked to the MSCI Europe Index.

The US Growth Fund fell 4.97%, behind the Russell 1000 Growth Index, which fell by 1.24%. The US Basic Value Fund rose 4.09%, just ahead of the Russell 1000 Value Index, which rose 4.07% over the period.

The Japan Flexible Equity Fund rose 4.16%, ahead of the MSCI Japan Index, which gained 1.86%.

Performance across Asia and emerging markets funds recovered some of their losses as China's economy reopened later in the period and fears of a global downturn receded. The Asian Growth Leaders Fund gained 1.50%, ahead of its benchmark, the MSCI All Country Asia ex Japan Index, which fell 2.06%. The Asian Dragon Fund gained 0.75%, ahead of the same benchmark.

The India Fund fell 7.85%, ahead of its MSCI India Index benchmark, which fell 11.60%. The Emerging Markets Fund, which has a broader exposure across the emerging markets investment universe, fell 0.56% but ended the period ahead of its benchmark, the MSCI Emerging Markets Index, which was down 2.29%. The Emerging Markets Equity Income Fund, which shares the same benchmark, rose 4.47%. The Latin American Fund rose 3.69%, behind its benchmark, the MSCI Emerging Markets Latin America Index, which gained 5.74%.

In natural resources, the World Energy Fund benefitted from continued high energy prices, rising 5.78%, ahead of its benchmark, the MSCI World Energy 10/40 Index (Net) (USD), which rose 4.50% over the period. The World Mining Fund gained 17.73% but underperformed its benchmark, the MSCI

# Investment Adviser's Report

## Performance overview

1 September 2022 to 28 February 2023 continued

ACWI Metals and Mining 30% Buffer 10/40 Index, which rose by 18.48%. The World Gold Fund rose 15.61%, ahead of its benchmark, the FTSE Gold Mines Index, which rose 14.09%.

The World Technology Fund fell 4.74% against a rise of 1.94% in the MSCI All Country World Information Technology Index. The Nutrition Fund fell 2.27% over the period, while the Future Of Transport Fund rose 7.60% and the FinTech Fund dropped 6.51%. None of these specialist funds have a benchmark.

### Mixed Asset Fund Performance

The diversified Global Allocation Fund – which invests in a mixture of fixed income securities, equities and cash – rose 0.32% behind its reference benchmark, which gained 2.23% (the benchmark comprises 36% S&P 500 Index, 24% FTSE World Index (Ex-US) Index, 24% ICE BofAML ML Cur 5-Yr US Treasury Index, 16% FTSE Non-USD World Govt Bond Index).

The Global Multi-Asset Income Fund rose 0.92% over the period. The Fund combines the ability to allocate actively across a full range of asset classes and geographies at a top-down level with a focus on adding value through bottom-up security selection by specialist teams in each key asset class. The Fund does not have a benchmark.

### Fixed Income Fund Performance

The Global Government Bond Fund fell 3.77%, behind its benchmark, the FTSE World Government Bond USD Hedged Index, which fell 2.85%. The Euro Bond Fund fell 4.36%, compared to a fall of 4.81% for its benchmark, BBG Euro Aggregate 500mm+ Bond Index. The Global Corporate Bond Fund fell 0.95%, compared to a fall of 0.55% for its benchmark, the Barclays Global Aggregate Corporate Bond USD Hedged Index.

The Euro Corporate Bond Fund fell by 1.57%, while its benchmark, the ICE BofAML Euro Corporate Index, fell by 1.67%. The Euro Short Duration Bond Fund fell 0.74%. The Fund does not have a benchmark.

The Global High Yield Bond Fund rose 1.90%, behind its benchmark, the BofA Merrill Lynch Global High Yield Constrained USD Hedged Index, which rose 3.44%. The Sustainable Emerging Markets Local Currency Bond Fund rose 5.94% over the period. This was ahead of its benchmark, the JP Morgan ESG-Government Bond Index Emerging Markets Global Diversified, which gained 5.15%. The broader Sustainable Emerging Markets Bond Fund gained 2.31%, ahead of its benchmark, the JP Morgan ESG-Emerging Markets Bond Index Global Diversified, which rose 1.69%.

The Asian Tiger Bond Fund fell 0.14%, against a rise of 1.28% for its benchmark, the JP Morgan Asian Credit Index. The Fixed Income Global Opportunities Fund fell 0.68%, while the Sustainable Fixed Income Global Opportunities Fund fell 2.26%. Neither of the fixed income global funds have a benchmark.

### Outlook

While the global economy's recovery from the COVID-19 crisis was not expected to be plain sailing, 2022 delivered an array of challenges far beyond any that had been forecast in 2021. The

pandemic left a difficult legacy of high government debt, supply-chain problems and rising inflation, and these problems were compounded by the crisis in Ukraine, with high commodity and energy prices weighing on households and businesses across the world.

Central banks have been forced to rapidly tighten monetary policy with the result that growth rates have started to slow. There are fears a number of major economies will slow considerably in 2023, creating significant uncertainty in terms of the growth outlook. Even if inflation has reached a peak, business activity is under severe pressure and governments have revised their gross domestic product ("GDP") forecasts lower. A prolonged downturn has the power to destabilise markets in the year ahead and will certainly affect the type of sectors that do well. However, economic data from early 2023 suggests that inflation expectations are starting to recede, and it is hoped that central banks may soon be able to slow the pace of interest-rate rises.

Despite markets having fallen substantially since early 2022, the corporate sector has remained reasonably resilient to date. This has left valuations looking more attractive. Undoubtedly, there are companies that can weather the current storm and do well in spite of any looming economic weakness. Equally, higher bond yields have left fixed income looking better value than it has done for some time. Ultimately, while there will undoubtedly be challenges in the months ahead, so too will opportunities emerge.

### March 2023

The information stated in this report is historical and not necessarily indicative of future performance.

# Investment Adviser's Report

## Performance overview

1 September 2022 to 28 February 2023 continued

Disclosed in the table below are the performance returns for the A Class Non-Distributing Share Class for each Fund, net of fees and expenses, which has been selected as a representative Share Class. Performance returns for any other Share Class can be made available on request.

Calculation methodology is based on industry standards.

Past performance is not a guide to future performance and should not be the sole factor of consideration when selecting a product. All financial investments involve an element of risk. Therefore, the value of an investment and the income from it will vary and the initial investment amount cannot be guaranteed. The Fund invests in a large portion of assets which are denominated in currencies other than US dollar; hence changes in the relevant exchange rate will affect the value of the investment. The performance figures do not consider charges and fees that may be levied at the time of subscription or redemption of shares. Levels and bases of taxation may change from time to time. Subscriptions may be made only on the basis of the current Prospectus, of which the most recent annual report and audited financial statements and interim report and unaudited financial statements form an integral part, as well as Key Information Documents (PRIIPs KID). Copies are available from Investor Services, the Transfer Agent, the Management Company or any of the Representatives or Distributors. The BGF range is only available for investment by non-US persons. It is not offered for sale or sold in the US, its territories or possessions.

The Funds are not registered for sale to the public in all jurisdictions. Further details on distribution of shares of the Funds are included in the Authorised Status on page 3.

	Performance for the period ended				Performance for the 10 year period ended		Launch Date	SFDR Classification
	28 February 2023	Calendar Year Performance			28 February 2023			
		2022	2021	2020				
<b>Asia Pacific Equity Income Fund 'A' Non Dist (USD)</b>	<b>2.01%</b>	<b>(17.73%)</b>	<b>1.88%</b>	<b>14.36%</b>	<b>21.28%</b>	<b>18/9/2009</b>		<b>Other</b>
MSCI All Country Asia Pacific ex Japan Index (Net) (USD) <sup>(1)</sup>	(0.74%)	(17.48%)	(2.90%)	22.44%	38.63%			
<b>Asian Dragon Fund 'A' Non Dist (USD)</b>	<b>0.75%</b>	<b>(18.41%)</b>	<b>(4.51%)</b>	<b>20.72%</b>	<b>53.81%</b>	<b>3/1/1997</b>		<b>Other</b>
MSCI All Country Asia ex Japan Index (Net) (USD) <sup>(1)</sup>	(2.06%)	(19.67%)	(4.72%)	25.02%	40.96%			
<b>Asian Growth Leaders Fund 'A' Non Dist (USD)</b>	<b>1.50%</b>	<b>(24.12%)</b>	<b>(5.52%)</b>	<b>30.29%</b>	<b>63.79%</b>	<b>31/10/2012</b>		<b>Other</b>
MSCI All Country Asia ex Japan Index (Net) (USD) <sup>(1)</sup>	(2.06%)	(19.67%)	(4.72%)	25.02%	40.96%			
<b>Asian High Yield Bond Fund 'A' Non Dist (USD)</b>	<b>8.71%</b>	<b>(18.68%)</b>	<b>(17.41%)</b>	<b>10.89%</b>	-	<b>1/12/2017</b>		<b>Other</b>
ICE BofAML Blended Index: ACCY, 20% Lvl4 Cap 3% Constrained Index	14.69%	(13.30%)	(6.21%)	8.43%	-			
<b>Asian Multi-Asset Income Fund 'A' Non Dist (USD)</b>	<b>0.41%</b>	<b>(14.98%)</b>	<b>(5.05%)</b>	<b>8.72%</b>	-	<b>20/1/2016</b>		<b>Other</b>
Reference (50% MSCI Asia ex Japan Index/25% JP Morgan, Asia Credit Index/25% Markit iBoxx ALBI Index)	0.13%	(14.31%)	(3.62%)	16.61%	-			
<b>Asian Sustainable Equity Fund 'A' Non Dist (USD)</b>	<b>0.00%</b>	-	-	-	-	<b>29/3/2022</b>		<b>Article 8</b>
MSCI All Country Asia ex Japan (USD)	(2.06%)	-	-	-	-			
<b>Asian Tiger Bond Fund 'A' Non Dist (USD)</b>	<b>(0.14%)</b>	<b>(16.06%)</b>	<b>(7.41%)</b>	<b>6.58%</b>	<b>8.59%</b>	<b>2/2/1996</b>		<b>Other</b>
JP Morgan Asian Credit Index (USD)	1.28%	(11.02%)	(2.44%)	6.33%	27.11%			
<b>China Bond Fund 'A' Non Dist (CNH)</b>	<b>0.11%</b>	<b>(4.33%)</b>	<b>(2.03%)</b>	<b>8.18%</b>	<b>44.51%</b>	<b>11/11/2011</b>		<b>Other</b>
The Fund has no benchmark	-	-	-	-	-			
<b>China Flexible Equity Fund 'A' Non Dist (USD)</b>	<b>(3.92%)</b>	<b>(30.46%)</b>	<b>(16.67%)</b>	<b>36.96%</b>	-	<b>31/10/2017</b>		<b>Article 8</b>
MSCI China 10/40 Index (Net) (USD) <sup>(1)</sup>	(2.00%)	(23.61%)	(12.79%)	34.52%	-			
<b>China Fund 'A' Non Dist (USD)</b>	<b>(5.30%)</b>	<b>(31.45%)</b>	<b>(14.97%)</b>	<b>46.61%</b>	<b>32.62%</b>	<b>24/6/2008</b>		<b>Article 8</b>
MSCI China 10/40 Index (Net) (USD) <sup>(1)</sup>	(3.14%)	(21.53%)	(20.14%)	30.75%	27.06%			
<b>China Impact Fund 'A' Non Dist (USD)</b>	<b>(3.17%)</b>	<b>(32.72%)</b>	<b>1.55%</b>	<b>39.62%</b>	-	<b>9/10/2019</b>		<b>Article 9</b>
CSI 300 Net TR (USD) <sup>(1)</sup>	(2.00%)	(23.61%)	(7.64%)	38.26%	-			
<b>China Innovation Fund 'A' Non Dist (USD)</b>	<b>(6.88%)</b>	-	-	-	-	<b>12/5/2022</b>		<b>Article 8</b>
MSCI CHINA ALL SHARES Index (Net) (USD) <sup>(1)</sup>	(2.00%)	-	-	-	-			
<b>China Onshore Bond Fund 'A' Non Dist (CNH)<sup>(2)</sup></b>	<b>(0.15%)</b>	-	-	-	-	<b>6/9/2022</b>		<b>Article 8</b>
1Y China Household Savings Deposits Rate Index	0.60%	-	-	-	-			
<b>Circular Economy Fund 'A' Non Dist (USD)</b>	<b>6.26%</b>	<b>(26.99%)</b>	<b>17.58%</b>	<b>22.01%</b>	-	<b>2/10/2019</b>		<b>Article 9</b>
The Fund has no benchmark	-	-	-	-	-			

<sup>(1)</sup> The performance measure included in the table above is for reference only. Please refer to the prospectus for more detail.

<sup>(2)</sup> Fund launched during the period, see Note 1, for further details.

The information stated in this report is historical and not necessarily indicative of future performance.

# Investment Adviser's Report Performance overview

1 September 2022 to 28 February 2023 continued

	Performance for the period ended				Performance for the 10 year period ended		Launch Date	SFDR Classification
	28 February 2023	Calendar Year Performance 2022	2021	2020	28 February 2023			
<b>Climate Action Equity Fund 'A' Non Dist (USD)</b>	<b>4.00%</b>	<b>(20.90%)</b>	-	-	-	9/12/2021	Article 9	
The Fund has no benchmark	-	-	-	-	-			
<b>Climate Action Multi-Asset Fund 'A' Non Dist (EUR)</b>	<b>(5.17%)</b>	<b>(12.79%)</b>	-	-	-	9/12/2021	Article 9	
The Fund has no benchmark	-	-	-	-	-			
<b>Continental European Flexible Fund 'A' Non Dist (EUR)</b>	<b>15.66%</b>	<b>(24.37%)</b>	<b>25.84%</b>	<b>25.37%</b>	<b>171.42%</b>	<b>24/11/1986</b>	<b>Article 8</b>	
FTSE World Europe ex UK Index (USD) <sup>(1)</sup>	13.10%	(11.97%)	25.16%	2.83%	129.31%			
<b>Developed Markets Sustainable Equity Fund 'A' Non Dist (USD)</b>	<b>1.85%</b>	<b>(24.26%)</b>	-	-	-	17/6/2021	Article 8	
MSCI World Index (Net) (USD) <sup>(1)</sup>	4.04%	(18.14%)	-	-	-			
<b>Dynamic High Income Fund 'A' Non Dist (USD)</b>	<b>0.57%</b>	<b>(18.51%)</b>	<b>10.01%</b>	<b>3.79%</b>	-	6/2/2018	Other	
The Fund has no benchmark	-	-	-	-	-			
<b>Emerging Europe Fund 'A' Non Dist (EUR)<sup>(3)</sup></b>	<b>(60.15%)</b>	-	<b>22.90%</b>	<b>(12.69%)</b>	-	31/12/1995	Other	
MSCI Emerging Markets Europe 10/40 Index (Net) (EUR) <sup>(1)</sup>	(40.24%)	(65.50%)	21.73%	(19.14%)	-			
<b>Emerging Markets Bond Fund 'A' Non Dist (USD)</b>	<b>3.19%</b>	<b>(16.78%)</b>	<b>(2.97%)</b>	<b>6.09%</b>	<b>8.34%</b>	<b>1/10/2004</b>	<b>Other</b>	
JP Morgan Emerging Markets Bond Index Global Diversified Index (USD)	2.13%	(17.78%)	(1.80%)	5.26%	19.83%			
<b>Emerging Markets Corporate Bond Fund 'A' Non Dist (USD)</b>	<b>0.99%</b>	<b>(13.04%)</b>	<b>(2.23%)</b>	<b>8.79%</b>	<b>21.23%</b>	<b>18/2/2013</b>	<b>Other</b>	
JP Morgan Corporate Emerging Markets Bond Index Broad Diversified (USD)	2.11%	(12.26%)	0.91%	7.13%	32.66%			
<b>Emerging Markets Equity Income Fund 'A' Non Dist (USD)</b>	<b>4.47%</b>	<b>(21.44%)</b>	<b>(0.73%)</b>	<b>13.50%</b>	<b>22.89%</b>	<b>12/8/2011</b>	<b>Other</b>	
MSCI Emerging Markets Index (Net) (USD) <sup>(1)</sup>	(2.29%)	(20.09%)	(2.54%)	18.31%	16.24%			
<b>Emerging Markets Fund 'A' Non Dist (USD)</b>	<b>(0.56%)</b>	<b>(28.04%)</b>	<b>(3.06%)</b>	<b>23.19%</b>	<b>15.13%</b>	<b>1/12/1993</b>	<b>Other</b>	
MSCI Emerging Markets Index (Net) (USD) <sup>(1)</sup>	(2.29%)	(20.09%)	(2.54%)	18.31%	16.24%			
<b>Emerging Markets Impact Bond Fund 'A' Non Dist (USD)</b>	<b>0.58%</b>	<b>(12.32%)</b>	-	-	-	12/7/2021	Article 9	
JP Morgan ESG Green Bond Emerging Markets Index (USD Hedged) <sup>(1)</sup>	(0.03%)	(14.25%)	-	-	-			
<b>Emerging Markets Local Currency Bond Fund 'A' Non Dist (USD)</b>	<b>3.79%</b>	<b>(9.06%)</b>	<b>(8.24%)</b>	<b>2.15%</b>	<b>(21.40%)</b>	<b>2/2/2007</b>	<b>Other</b>	
JP Morgan GBI-EM Global Diversified Index (USD)	4.20%	(11.69%)	(8.57%)	2.69%	(17.60%)			
<b>Emerging Markets Sustainable Equity Fund 'A' Non Dist (USD)</b>	<b>4.75%</b>	<b>(23.12%)</b>	-	-	-	29/6/2021	Article 8	
MSCI Emerging Markets Index (Net) <sup>(1)</sup>	(2.29%)	(20.09%)	-	-	-			
<b>ESG Flex Choice Cautious Fund 'A' Non Dist (USD)</b>	<b>(2.13%)</b>	<b>(13.86%)</b>	-	-	-	15/12/2021	Article 8	
The Fund has no benchmark	-	-	-	-	-			
<b>ESG Flex Choice Growth Fund 'A' Non Dist (USD)</b>	<b>1.28%</b>	<b>(17.90%)</b>	-	-	-	15/12/2021	Article 8	
The Fund has no benchmark	-	-	-	-	-			
<b>ESG Flex Choice Moderate Fund 'A' Non Dist (USD)</b>	<b>(0.11%)</b>	<b>(16.54%)</b>	-	-	-	15/12/2021	Article 8	
The Fund has no benchmark	-	-	-	-	-			
<b>ESG Global Conservative Income Fund 'A' Non Dist (EUR)</b>	<b>(2.08%)</b>	<b>(12.53%)</b>	<b>3.81%</b>	<b>3.26%</b>	-	12/9/2018	Article 8	
The Fund has no benchmark	-	-	-	-	-			
<b>ESG Global Multi-Asset Income Fund 'A' Non Dist (USD)</b>	<b>(0.44%)</b>	-	-	-	-	27/1/2022	Article 8	
The Fund has no benchmark	-	-	-	-	-			
<b>ESG Multi-Asset Fund 'A' Non Dist (EUR)</b>	<b>(5.89%)</b>	<b>(14.29%)</b>	<b>14.97%</b>	<b>10.06%</b>	<b>51.18%</b>	<b>4/1/1999</b>	<b>Article 8</b>	
Reference (50% MSCI World Index/50% FTSE World Government Bond Euro Hedged Index) (EUR)	(2.36%)	(13.27%)	12.92%	6.29%	74.95%			

<sup>(1)</sup> The performance measure included in the table above is for reference only. Please refer to the prospectus for more detail.

<sup>(3)</sup> Fund suspended, see Note 1, for further details.

The information stated in this report is historical and not necessarily indicative of future performance.

# Investment Adviser's Report Performance overview

1 September 2022 to 28 February 2023 continued

	Performance for the period ended				Performance for the 10 year period ended		Launch Date	SFDR Classification
	28 February 2023	Calendar Year Performance			28 February 2023			
		2022	2021	2020				
<b>ESG Systematic Multi Allocation Credit Fund 'A' Non Dist (USD)<sup>(4)</sup></b> Bloomberg Global Aggregate Corporate USD Hedged Index, BBG Barclays Global High Yield Index Excl CMBS & EMG 2% Capped USD Hedged Index and JP Morgan EMBI ESG Global Diversified USD Hedged Index	<b>0.94%</b>	<b>(15.03%)</b>	-	-	-	<b>22/6/2021</b>	<b>Article 8</b>	
<b>Euro Bond Fund 'A' Non Dist (EUR)</b> Bloomberg Euro-Aggregate 500mm+ Bond Index (EUR)	<b>(4.36%)</b>	<b>(17.25%)</b>	<b>(3.88%)</b>	<b>4.03%</b>	<b>5.48%</b>	<b>31/3/1994</b>	<b>Other</b>	
<b>Euro Corporate Bond Fund 'A' Non Dist (EUR)</b> ICE BofAML Euro Corporate Index (EUR)	<b>(1.57%)</b>	<b>(14.72%)</b>	<b>(1.85%)</b>	<b>2.53%</b>	<b>7.82%</b>	<b>31/7/2006</b>	<b>Other</b>	
<b>Euro Reserve Fund 'A' Non Dist (EUR)</b> The Fund has no benchmark	<b>0.39%</b>	<b>(0.31%)</b>	<b>(0.69%)</b>	<b>(0.57%)</b>	<b>(3.09%)</b>	<b>24/7/2009</b>	<b>Other</b>	
<b>Euro Short Duration Bond Fund 'A' Non Dist (EUR)</b> The Fund has no benchmark	<b>(0.74%)</b>	<b>(5.56%)</b>	<b>(1.45%)</b>	<b>0.32%</b>	<b>(2.05%)</b>	<b>4/1/1999</b>	<b>Other</b>	
<b>Euro-Markets Fund 'A' Non Dist (EUR)</b> MSCI EMU Index (Net) (EUR) <sup>(1)</sup>	<b>15.77%</b>	<b>(19.39%)</b>	<b>27.23%</b>	<b>8.69%</b>	<b>103.37%</b>	<b>4/1/1999</b>	<b>Article 8</b>	
<b>European Equity Income Fund 'A' Non Dist (EUR)</b> MSCI Europe Index (Net) (EUR) <sup>(1)</sup>	<b>9.80%</b>	<b>(11.88%)</b>	<b>20.05%</b>	<b>0.14%</b>	<b>99.60%</b>	<b>3/12/2010</b>	<b>Article 8</b>	
<b>European Focus Fund 'A' Non Dist (EUR)</b> MSCI Europe Index (Net) (EUR) <sup>(1)</sup>	<b>13.00%</b>	<b>(24.89%)</b>	<b>28.64%</b>	<b>20.71%</b>	<b>93.54%</b>	<b>14/10/2005</b>	<b>Article 8</b>	
<b>European Fund 'A' Non Dist (EUR)</b> MSCI Europe Index (Net) (EUR) <sup>(1)</sup>	<b>12.92%</b>	<b>(24.73%)</b>	<b>28.95%</b>	<b>20.28%</b>	<b>98.28%</b>	<b>30/11/1993</b>	<b>Article 8</b>	
<b>European High Yield Bond Fund 'A' Non Dist (EUR)</b> Bloomberg Pan European High Yield 3% Issuer Constrained Index EUR Hedged (EUR)	<b>3.38%</b>	<b>(13.01%)</b>	<b>3.97%</b>	<b>3.26%</b>	-	<b>23/7/2015</b>	<b>Article 8</b>	
<b>European Special Situations Fund 'A' Non Dist (EUR)</b> MSCI Europe Index (Net) (EUR) <sup>(1)</sup>	<b>11.82%</b>	<b>(25.92%)</b>	<b>25.68%</b>	<b>9.98%</b>	<b>125.75%</b>	<b>14/10/2002</b>	<b>Article 8</b>	
<b>European Sustainable Equity Fund 'A' Non Dist (EUR)</b> MSCI Europe Index (Net) (EUR) <sup>(1)</sup>	<b>7.35%</b>	<b>(21.93%)</b>	-	-	-	<b>17/6/2021</b>	<b>Article 8</b>	
<b>European Value Fund 'A' Non Dist (EUR)</b> MSCI Europe Value Index (Net) (EUR) <sup>(1)</sup>	<b>16.93%</b>	<b>(4.66%)</b>	<b>21.47%</b>	<b>3.23%</b>	<b>99.84%</b>	<b>8/1/1997</b>	<b>Article 8</b>	
<b>FinTech Fund 'A' Non Dist (USD)</b> The Fund has no benchmark	<b>(6.51%)</b>	<b>(40.81%)</b>	<b>(0.06%)</b>	<b>42.55%</b>	-	<b>4/9/2018</b>	<b>Article 8</b>	
<b>Fixed Income Global Opportunities Fund 'A' Non Dist (USD)</b> The Fund has no benchmark	<b>(0.68%)</b>	<b>(6.51%)</b>	<b>7.09%</b>	<b>5.74%</b>	<b>17.40%</b>	<b>31/1/2007</b>	<b>Other</b>	
<b>Future Consumer Fund 'A' Non Dist (USD)</b> The Fund has no benchmark	<b>(0.71%)</b>	<b>(43.73%)</b>	-	-	-	<b>9/6/2021</b>	<b>Article 8</b>	
<b>Future Of Transport Fund 'A' Non Dist (USD)</b> The Fund has no benchmark	<b>7.60%</b>	<b>(23.83%)</b>	<b>20.38%</b>	<b>52.93%</b>	-	<b>4/9/2018</b>	<b>Article 9</b>	
<b>Global Allocation Fund 'A' Non Dist (USD)</b> Reference (36% S&P 500 Index/24% FTSE World (Ex-US) Index/24% ICE BofAML Current 5Yr US Treasury Index/ 16% FTSE Non-USD World Government Bond Index) (USD)	<b>0.32%</b>	<b>(16.33%)</b>	<b>6.27%</b>	<b>19.72%</b>	<b>47.50%</b>	<b>3/1/1997</b>	<b>Other</b>	
<b>Global Corporate Bond Fund 'A' Non Dist (USD)</b> Bloomberg Global Aggregate Corporate Bond USD Hedged Index (USD)	<b>(0.95%)</b>	<b>(14.93%)</b>	<b>(2.04%)</b>	<b>8.10%</b>	<b>16.39%</b>	<b>19/10/2007</b>	<b>Other</b>	
<b>Global Dynamic Equity Fund 'A' Non Dist (USD)</b> Reference (60% S&P 500 Index/40% FTSE World (ex US) Index) (USD)	<b>1.97%</b>	<b>(19.71%)</b>	<b>14.78%</b>	<b>24.48%</b>	<b>99.78%</b>	<b>28/2/2006</b>	<b>Other</b>	

<sup>(1)</sup> The performance measure included in the table above is for reference only. Please refer to the prospectus for more detail.

<sup>(4)</sup> Fund name changed during the period, see Note 1, for further details.

The information stated in this report is historical and not necessarily indicative of future performance.

# Investment Adviser's Report Performance overview

1 September 2022 to 28 February 2023 continued

	Performance for the period ended				Performance for the 10 year period ended		SFDR Classification
	28 February 2023	Calendar Year Performance 2022	2021	2020	28 February 2023	Launch Date	
<b>Global Equity Income Fund 'A' Non Dist (USD)</b>	<b>5.91%</b>	<b>(14.83%)</b>	<b>16.76%</b>	<b>5.48%</b>	<b>66.10%</b>	<b>12/11/2010</b>	<b>Article 8</b>
MSCI All Country World Index (Net) (USD) <sup>(1)</sup>	3.32%	(18.36%)	18.54%	16.25%	114.43%		
<b>Global Government Bond Fund 'A' Non Dist (USD)</b>	<b>(3.77%)</b>	<b>(14.06%)</b>	<b>(2.97%)</b>	<b>7.10%</b>	<b>10.55%</b>	<b>14/5/1987</b>	<b>Article 8</b>
FTSE World Government Bond USD Hedged Index (USD)	(2.85%)	(12.86%)	(2.29%)	6.11%	16.85%		
<b>Global High Yield Bond Fund 'A' Non Dist (USD)</b>	<b>1.90%</b>	<b>(12.87%)</b>	<b>2.22%</b>	<b>6.98%</b>	<b>33.81%</b>	<b>8/6/2007</b>	<b>Article 8</b>
BofA Merrill Lynch Global High Yield Constrained USD Hedged Index (USD)	3.44%	(11.38%)	3.04%	6.48%	48.82%		
<b>Global Inflation Linked Bond Fund 'A' Non Dist (USD)</b>	<b>(4.06%)</b>	<b>(9.20%)</b>	<b>4.22%</b>	<b>5.61%</b>	<b>20.02%</b>	<b>19/6/2009</b>	<b>Other</b>
Bloomberg World Government Inflation-Linked 1-20yr Index USD Hedged (USD)	(3.28%)	(8.51%)	5.55%	6.38%	28.67%		
<b>Global Long-Horizon Equity Fund 'A' Non Dist (USD)</b>	<b>5.50%</b>	<b>(18.88%)</b>	<b>19.62%</b>	<b>21.35%</b>	<b>131.14%</b>	<b>29/2/1996</b>	<b>Article 8</b>
MSCI All Country World Index (Net) (USD) <sup>(1)</sup>	3.32%	(18.36%)	18.54%	16.25%	114.43%		
<b>Global Multi-Asset Income Fund 'A' Non Dist (USD)</b>	<b>0.92%</b>	<b>(13.11%)</b>	<b>5.81%</b>	<b>5.58%</b>	<b>28.29%</b>	<b>28/6/2012</b>	<b>Other</b>
The Fund has no benchmark	-	-	-	-	-		
<b>Impact Bond Fund 'A' Non Dist (EUR)<sup>(2)</sup></b>	<b>(0.50%)</b>	-	-	-	-	<b>6/10/2022</b>	<b>Article 9</b>
ICE Green, Social & Sustainable Bond Index, EUR Hedged Index	(0.17%)	-	-	-	-		
<b>India Fund 'A' Non Dist (USD)</b>	<b>(7.85%)</b>	<b>(14.84%)</b>	<b>25.58%</b>	<b>9.38%</b>	<b>107.23%</b>	<b>28/4/2006</b>	<b>Other</b>
MSCI India TR Net 10/40 Index (USD) <sup>(1)</sup>	(11.60%)	(7.74%)	26.64%	17.93%	98.77%		
<b>Japan Flexible Equity Fund 'A' Non Dist (JPY)</b>	<b>4.16%</b>	<b>(8.05%)</b>	<b>11.00%</b>	<b>17.80%</b>	<b>133.45%</b>	<b>28/2/2005</b>	<b>Other</b>
MSCI Japan Index (Net) (JPY) <sup>(1)b1</sup>	1.86%	(4.49%)	13.44%	8.76%	143.24%		
<b>Japan Small &amp; MidCap Opportunities Fund 'A' Non Dist (JPY)</b>	<b>(0.95%)</b>	<b>(10.41%)</b>	<b>12.71%</b>	<b>2.52%</b>	<b>125.84%</b>	<b>13/5/1987</b>	<b>Other</b>
S&P Japan Mid Small Cap Index (JPY) <sup>(1)</sup>	2.41%	(0.21%)	8.76%	0.02%	148.14%		
<b>Latin American Fund 'A' Non Dist (USD)</b>	<b>3.69%</b>	<b>7.27%</b>	<b>(15.55%)</b>	<b>(17.88%)</b>	<b>(28.73%)</b>	<b>9/1/1997</b>	<b>Other</b>
MSCI Emerging Markets Latin America Index (Net) (USD) <sup>(1)</sup>	5.74%	9.04%	(8.09%)	(13.80%)	(17.49%)		
<b>Multi-Theme Equity Fund 'A' Non Dist (USD)</b>	<b>2.18%</b>	<b>(20.22%)</b>	<b>13.45%</b>	-	-	<b>10/7/2020</b>	<b>Article 8</b>
MSCI All Country World Index (Net) (USD) <sup>(1)</sup>	3.32%	(18.36%)	18.54%	-	-		
<b>Natural Resources Growth &amp; Income Fund 'A' Non Dist (USD)</b>	<b>9.98%</b>	<b>16.77%</b>	<b>29.34%</b>	<b>2.22%</b>	<b>54.10%</b>	<b>15/4/2011</b>	<b>Other</b>
S&P Global Natural Resources Index (USD) <sup>(1)</sup>	8.79%	9.59%	24.40%	(0.05%)	53.45%		
<b>Next Generation Health Care Fund 'A' Non Dist (USD)</b>	<b>2.27%</b>	<b>(21.06%)</b>	-	-	-	<b>7/6/2021</b>	<b>Article 8</b>
The Fund has no benchmark	-	-	-	-	-		
<b>Next Generation Technology Fund 'A' Non Dist (USD)</b>	<b>(7.67%)</b>	<b>(50.76%)</b>	<b>1.55%</b>	<b>115.25%</b>	-	<b>4/9/2018</b>	<b>Article 8</b>
The Fund has no benchmark	-	-	-	-	-		
<b>Nutrition Fund 'A' Non Dist (USD)</b>	<b>(2.27%)</b>	<b>(21.92%)</b>	<b>4.75%</b>	<b>19.59%</b>	<b>13.31%</b>	<b>9/2/2010</b>	<b>Article 9</b>
The Fund has no benchmark	-	-	-	-	-		
<b>Sustainable Asian Bond Fund 'A' Non Dist (USD)</b>	<b>0.00%</b>	<b>(15.06%)</b>	<b>(3.39%)</b>	-	-	<b>20/10/2020</b>	<b>Article 8</b>
JP Morgan ESG Asia Credit Index (USD)	1.46%	(11.68%)	(2.81%)	-	-		
<b>Sustainable Emerging Markets Blended Bond Fund 'A' Non Dist (USD)</b>	<b>2.74%</b>	<b>(12.65%)</b>	<b>(13.47%)</b>	<b>15.90%</b>	-	<b>1/8/2018</b>	<b>Article 8</b>
JP Morgan ESG Blended Emerging Market Bond Index (Sovereign) <sup>(1)</sup>	3.42%	(15.35%)	(5.98%)	4.94%	-		
<b>Sustainable Emerging Markets Bond Fund 'A' Non Dist (USD)</b>	<b>2.31%</b>	<b>(17.62%)</b>	<b>(3.21%)</b>	<b>8.49%</b>	-	<b>1/8/2018</b>	<b>Article 8</b>
JP Morgan ESG Emerging Markets Bond Index Global Diversified	1.69%	(18.92%)	(2.35%)	5.78%	-		

<sup>(1)</sup> The performance measure included in the table above is for reference only. Please refer to the prospectus for more detail.

<sup>(2)</sup> Fund launched during the period, see Note 1, for further details.

<sup>b1</sup> The benchmark changed index from MSCI India Index on 31 July 2020.

The information stated in this report is historical and not necessarily indicative of future performance.

# Investment Adviser's Report Performance overview

1 September 2022 to 28 February 2023 continued

	Performance for the period ended				Performance for the 10 year period ended		Launch Date	SFDR Classification
	28 February 2023	Calendar Year Performance 2022	2021	2020	28 February 2023	2023		
<b>Sustainable Emerging Markets Corporate Bond Fund 'A' Non Dist (USD)</b>	<b>0.90%</b>	<b>(13.18%)</b>	<b>(2.01%)</b>	<b>6.91%</b>	-		<b>1/8/2018</b>	<b>Article 8</b>
JP Morgan ESG Corporate Emerging Market Bond Index Broad Diversified	2.48%	(10.63%)	0.76%	7.15%	-			
<b>Sustainable Emerging Markets Local Currency Bond Fund 'A' Non Dist (USD)</b>	<b>5.94%</b>	<b>(8.73%)</b>	<b>(9.05%)</b>	<b>3.24%</b>	-		<b>1/8/2018</b>	<b>Article 8</b>
JP Morgan ESG-Government Bond Index Emerging Market Global Diversified	5.15%	(11.70%)	(9.53%)	4.00%	-			
<b>Sustainable Energy Fund 'A' Non Dist (USD)</b>	<b>9.54%</b>	<b>(18.32%)</b>	<b>15.73%</b>	<b>50.42%</b>	<b>140.92%</b>		<b>6/4/2001</b>	<b>Article 9</b>
The Fund has no benchmark	-	-	-	-	-			
<b>Sustainable Fixed Income Global Opportunities Fund 'A' Non Dist (EUR)</b>	<b>(2.26%)</b>	<b>(9.51%)</b>	<b>(1.41%)</b>	-	-		<b>24/4/2020</b>	<b>Article 8</b>
The Fund has no benchmark	-	-	-	-	-			
<b>Sustainable Global Allocation Fund 'A' Non Dist (USD)<sup>(2)</sup></b>	<b>5.00%</b>	-	-	-	-		<b>4/10/2022</b>	<b>Article 8</b>
Reference (60% MSCI All Country World Index, 40% Bloomberg Global Aggregate Index)	6.34%	-	-	-	-			
<b>Sustainable Global Bond Income Fund 'A' Non Dist (USD)</b>	<b>1.47%</b>	<b>(7.35%)</b>	<b>(0.72%)</b>	<b>2.49%</b>	-		<b>16/7/2018</b>	<b>Article 8</b>
The Fund has no benchmark	-	-	-	-	-			
<b>Sustainable Global Infrastructure Fund 'A' Non Dist (USD)</b>	<b>0.42%</b>	<b>(15.11%)</b>	-	-	-		<b>24/6/2021</b>	<b>Article 9</b>
FTSE 50/50 Developed Core Infrastructure Index (Net) (USD) <sup>(1)</sup>	(5.35%)	(5.79%)	-	-	-			
<b>Sustainable World Bond Fund 'A' Non Dist (USD)<sup>(4)</sup></b>	<b>(2.87%)</b>	<b>(13.72%)</b>	<b>(1.69%)</b>	<b>6.63%</b>	<b>11.90%</b>		<b>4/9/1985</b>	<b>Article 8</b>
Bloomberg Global Aggregate USD Hedged Index (USD) <sup>(1)</sup>	(1.59%)	(11.22%)	(1.39%)	5.58%	19.05%			
<b>Swiss Small &amp; MidCap Opportunities Fund 'A' Non Dist (CHF)<sup>(5)</sup></b>	<b>6.60%</b>	<b>(30.56%)</b>	<b>32.80%</b>	<b>13.23%</b>	<b>205.07%</b>		<b>1/8/2008</b>	<b>Article 8</b>
Switzerland SPI Extra Index (CHF) <sup>(1)</sup>	6.41%	(24.02%)	22.19%	8.07%	140.54%			
<b>Systematic China A-Share Opportunities Fund 'A' Non Dist (USD)</b>	<b>(0.75%)</b>	<b>(27.22%)</b>	<b>0.33%</b>	<b>44.41%</b>	-		<b>26/10/2017</b>	<b>Article 8</b>
MSCI China A Onshore Index (Net) (USD) <sup>(1)</sup>	(0.64%)	(27.23%)	4.03%	40.04%	-			
<b>Systematic Global Equity High Income Fund 'A' Non Dist (USD)</b>	<b>1.29%</b>	<b>(14.84%)</b>	<b>16.92%</b>	<b>8.91%</b>	<b>57.24%</b>		<b>13/10/2006</b>	<b>Other</b>
The Fund has no benchmark	-	-	-	-	-			
<b>Systematic Global Sustainable Income &amp; Growth Fund 'A' Non Dist (USD)<sup>(2)</sup></b>	<b>5.90%</b>	-	-	-	-		<b>22/9/2022</b>	<b>Article 8</b>
The Fund has no benchmark	-	-	-	-	-			
<b>Systematic Sustainable Global SmallCap Fund 'A' Non Dist (USD)<sup>(4)</sup></b>	<b>9.05%</b>	<b>(16.02%)</b>	<b>17.94%</b>	<b>12.46%</b>	<b>93.83%</b>		<b>4/11/1994</b>	<b>Article 8</b>
MSCI All Country World Small Cap Index (USD) <sup>(1)</sup>	5.61%	(18.67%)	16.09%	16.33%	112.65%			
<b>United Kingdom Fund 'A' Non Dist (GBP)</b>	<b>3.40%</b>	<b>(21.86%)</b>	<b>14.27%</b>	<b>4.32%</b>	<b>62.94%</b>		<b>31/12/1985</b>	<b>Other</b>
FTSE All-Share Index (GBP) <sup>(1)</sup>	8.74%	0.34%	18.32%	(9.82%)	83.56%			
<b>US Basic Value Fund 'A' Non Dist (USD)</b>	<b>4.09%</b>	<b>(5.62%)</b>	<b>19.70%</b>	<b>1.10%</b>	<b>102.65%</b>		<b>8/1/1997</b>	<b>Other</b>
Russell 1000 Value Index (USD) <sup>(1)</sup>	4.07%	(7.54%)	25.16%	2.80%	150.16%			
<b>US Dollar Bond Fund 'A' Non Dist (USD)</b>	<b>(2.96%)</b>	<b>(14.59%)</b>	<b>(1.94%)</b>	<b>7.83%</b>	<b>7.52%</b>		<b>7/4/1989</b>	<b>Other</b>
Bloomberg US Aggregate Index (USD)	(2.13%)	(13.01%)	(1.54%)	7.51%	11.76%			
<b>US Dollar High Yield Bond Fund 'A' Non Dist (USD)</b>	<b>1.58%</b>	<b>(11.99%)</b>	<b>4.27%</b>	<b>5.81%</b>	<b>35.71%</b>		<b>29/10/1993</b>	<b>Article 8</b>
Bloomberg US High Yield 2% Constrained Index (USD)	2.52%	(11.18%)	5.26%	7.05%	49.31%			
<b>US Dollar Reserve Fund 'A' Non Dist (USD)</b>	<b>1.74%</b>	<b>1.35%</b>	<b>(0.02%)</b>	<b>0.36%</b>	<b>7.12%</b>		<b>30/11/1993</b>	<b>Other</b>
The Fund has no benchmark	-	-	-	-	-			

<sup>(1)</sup> The performance measure included in the table above is for reference only. Please refer to the prospectus for more detail.

<sup>(2)</sup> Fund launched during the period, see Note 1, for further details.

<sup>(4)</sup> Fund name changed during the period, see Note 1, for further details.

<sup>(5)</sup> Fund closed to subscriptions, see Note 1, for further details.

The information stated in this report is historical and not necessarily indicative of future performance.

# Investment Adviser's Report

## Performance overview

1 September 2022 to 28 February 2023 continued

	Performance for the period ended				Performance for the 10 year period ended		Launch Date	SFDR Classification
	28 February 2023	Calendar Year Performance			28 February 2023			
		2022	2021	2020				
<b>US Dollar Short Duration Bond Fund 'A' Non Dist (USD)</b>	<b>(0.15%)</b>	<b>(4.96%)</b>	<b>(0.77%)</b>	<b>3.04%</b>	<b>7.00%</b>	<b>31/10/2002</b>	<b>Other</b>	
ICE BoAML 1-3 Year US Government/Corporate Index (USD) <sup>(1)</sup>	(0.24%)	(3.76%)	(0.42%)	3.34%	9.21%			
<b>US Flexible Equity Fund 'A' Non Dist (USD)</b>	<b>1.54%</b>	<b>(15.28%)</b>	<b>24.03%</b>	<b>17.28%</b>	<b>175.94%</b>	<b>31/10/2002</b>	<b>Article 8</b>	
Russell 1000 Index (USD) <sup>(1)</sup>	1.37%	(19.13%)	26.45%	20.96%	213.06%			
<b>US Government Mortgage Impact Fund 'A' Non Dist (USD)</b>	<b>(4.15%)</b>	<b>(13.19%)</b>	<b>(1.82%)</b>	<b>5.07%</b>	<b>0.96%</b>	<b>2/8/1985</b>	<b>Article 9</b>	
FTSE Mortgage Index (USD)	(2.47%)	(11.81%)	(1.24%)	4.03%	8.64%			
<b>US Growth Fund 'A' Non Dist (USD)</b>	<b>(4.97%)</b>	<b>(40.57%)</b>	<b>17.65%</b>	<b>37.42%</b>	<b>162.86%</b>	<b>30/4/1999</b>	<b>Article 8</b>	
Russell 1000 Growth Index (USD) <sup>(1)</sup>	(1.24%)	(29.14%)	27.60%	38.49%	279.15%			
<b>US Mid-Cap Value Fund 'A' Non Dist (USD)</b>	<b>5.23%</b>	<b>(5.68%)</b>	<b>25.77%</b>	<b>4.51%</b>	<b>143.83%</b>	<b>13/5/1987</b>	<b>Other</b>	
S&P US Mid Small Cap Index (USD) <sup>(1)</sup>	4.34%	(15.44%)	23.52%	17.17%	177.48%			
<b>US Sustainable Equity Fund 'A' Non Dist (USD)</b>	<b>(1.92%)</b>	<b>(29.46%)</b>	-	-	-	<b>17/6/2021</b>	<b>Article 8</b>	
Russell 1000 Index (USD) <sup>(1)</sup>	1.37%	(19.13%)	-	-	-			
<b>World Energy Fund 'A' Non Dist (USD)</b>	<b>5.78%</b>	<b>39.58%</b>	<b>41.21%</b>	<b>(28.54%)</b>	<b>1.95%</b>	<b>6/4/2001</b>	<b>Other</b>	
MSCI World Energy 10/40 Index (Net) (USD) <sup>(1)</sup>	4.50%	42.24%	39.29%	(29.76%)	31.93%			
<b>World Financials Fund 'A' Non Dist (USD)</b>	<b>19.66%</b>	<b>(19.39%)</b>	<b>16.11%</b>	<b>8.47%</b>	<b>103.18%</b>	<b>3/3/2000</b>	<b>Article 8</b>	
MSCI All Country World Index Financials Index (Net) (USD) <sup>(1)</sup>	10.71%	(9.84%)	24.35%	(3.78%)	94.32%			
<b>World Gold Fund 'A' Non Dist (USD)</b>	<b>15.61%</b>	<b>(17.00%)</b>	<b>(10.59%)</b>	<b>28.38%</b>	<b>(28.60%)</b>	<b>30/12/1994</b>	<b>Other</b>	
FTSE Gold Mines Index (Cap) (USD) <sup>(1)</sup>	14.09%	(15.47%)	(12.72%)	23.22%	(30.66%)			
<b>World Healthscience Fund 'A' Non Dist (USD)</b>	<b>2.01%</b>	<b>(5.21%)</b>	<b>14.19%</b>	<b>13.99%</b>	<b>189.84%</b>	<b>6/4/2001</b>	<b>Article 8</b>	
MSCI World Health Care Index (Net) (USD) <sup>(1)</sup>	3.58%	(5.41%)	19.80%	13.52%	174.06%			
<b>World Mining Fund 'A' Non Dist (USD)</b>	<b>17.73%</b>	<b>1.03%</b>	<b>16.13%</b>	<b>33.29%</b>	<b>18.14%</b>	<b>3/3/1997</b>	<b>Other</b>	
MSCI ACWI Metals and Mining 30% Buffer 10/40 Index <sup>(1)b2</sup>	18.48%	(0.97%)	14.08%	33.96%	48.70%			
<b>World Real Estate Securities Fund 'A' Non Dist (USD)</b>	<b>(4.95%)</b>	<b>(29.82%)</b>	<b>26.83%</b>	<b>(3.49%)</b>	<b>42.39%</b>	<b>25/2/2013</b>	<b>Other</b>	
FTSE EPRA/NAREIT Developed Index <sup>(1)</sup>	(2.52%)	(25.09%)	26.09%	(9.04%)	34.73%			
<b>World Technology Fund 'A' Non Dist (USD)</b>	<b>(4.74%)</b>	<b>(43.06%)</b>	<b>8.01%</b>	<b>85.50%</b>	<b>308.42%</b>	<b>3/3/1995</b>	<b>Article 8</b>	
MSCI All Country World Information Technology Index (Net) (USD) <sup>(1)</sup>	1.94%	(31.07%)	27.36%	45.61%	353.90%			

<sup>(1)</sup> The performance measure included in the table above is for reference only. Please refer to the prospectus for more detail.

<sup>b2</sup> The benchmark changed its name from the Euromoney Global Mining Constrained Weights Net Total Return Index on 18 August 2020.

### Fund Performance & Benchmark Information

Unless otherwise stated, performance is shown on a NAV price basis with income reinvested. Fund performance figures are calculated net of annual fees, expenses and fee reimbursement. All Fund and index information is recorded in its base currency and is converted into the appropriate currency.

Changes in the composition or the name of a benchmark or a Fund prior to 1 January 2020 have not been disclosed.



# Statement of Net Assets

as at 28 February 2023

Fund Name	Note	BlackRock Global Funds Combined USD	Asia Pacific Equity Income Fund USD	Asian Dragon Fund USD	Asian Growth Leaders Fund USD	Asian High Yield Bond Fund USD	Asian Multi-Asset Income Fund USD	Asian Sustainable Equity Fund USD	Asian Tiger Bond Fund USD	China Bond Fund CNH	China Flexible Equity Fund USD	China Fund USD	China Impact Fund USD
<b>Assets</b>													
Securities portfolio at cost		151,683,397,410	3,259,770	834,657,418	752,220,597	2,503,142,305	71,733,443	6,566,811	3,488,422,242	31,618,683,110	26,584,235	1,177,716,735	31,883,889
Unrealised appreciation/(depreciation)		2,047,862,572	(352,080)	(15,218,182)	(44,503,996)	(312,874,778)	(7,547,941)	(405,570)	(390,223,163)	(1,452,960,300)	(3,554,731)	(13,888,985)	(2,318,746)
Securities portfolio at market value	2(a)	153,731,259,982	2,907,690	819,439,236	707,716,601	2,190,267,527	64,185,502	6,161,241	3,098,199,079	30,165,722,810	23,029,504	1,163,827,750	29,565,143
Cash at bank	2(a)	3,987,216,375	80,987,172	4,770,433	19,770	20,679,677	4,953,575	12,571	26,418,400	874,869,868	47,207	2,991,252	427,111
Due from broker	14	413,864,193	-	-	-	17,892,351	299,902	-	18,562,474	14,144,964	-	2,610,000	-
Interest and dividends receivable	2(a)	694,121,103	126,346	1,013,828	1,021,157	29,454,360	452,924	14,218	28,549,852	416,272,609	3,104	44,653	49,264
Receivable for investments sold	2(a)	2,482,816,350	10,178,135	-	2,631,874	18,956,636	184,243	-	16,107,838	129,564,662	-	-	-
Receivable for Fund shares subscribed	2(a)	269,745,660	-	603,376	1,563,128	37,939,889	4,873	3,500,059	3,618,846	7,713,270	3,502	2,312,715	34,779
Unrealised appreciation on:													
Open exchange traded futures contracts	2(c)	29,200,408	-	-	-	300,744	-	-	-	18,298,969	-	-	-
Open forward foreign exchange contracts	2(c)	45,620,264	-	-	-	-	-	-	-	-	-	-	-
Contracts for difference	2(c)	5,722,172	-	-	-	-	-	-	-	-	-	-	-
Market value of To Be Announced securities contracts	2(c)	1,404,189,252	-	-	-	-	-	-	-	-	-	-	-
Market value of swaps	2(c)	19,702,185	-	-	-	503,336	-	-	-	-	-	-	-
Market value of purchased options/swaptions	2(c)	105,969,432	-	-	-	2,062,144	-	-	2,977,720	29,771,936	-	-	-
Other assets	2(a,c)	58,641,758	-	-	-	38,711	22,049	3,618	-	7,727,981	1,589	100,671	107
<b>Total assets</b>		<b>163,248,069,134</b>	<b>94,199,343</b>	<b>825,826,873</b>	<b>712,952,530</b>	<b>2,318,095,375</b>	<b>70,103,068</b>	<b>9,691,707</b>	<b>3,194,434,209</b>	<b>31,664,087,069</b>	<b>23,084,906</b>	<b>1,171,887,041</b>	<b>30,076,404</b>
<b>Liabilities</b>													
Cash owed to bank	2(a)	131,830,623	-	-	8,283,222	-	-	-	-	323,011,769	-	-	-
Due to broker	14	88,962,956	-	-	-	3,058,927	-	-	2,502,577	25,575,682	-	-	-
Income distribution payable	2(a)	96,276,806	35,309	-	-	5,708,439	101	-	7,183,674	71,290,300	-	922	-
Payable for investments purchased	2(a)	3,768,354,459	-	-	-	31,888,516	399,270	1,568,931	15,207,848	106,800,624	-	-	-
Payable for Fund shares redeemed	2(a)	370,545,840	6,046,272	1,011,436	1,849,790	2,480,517	-	-	4,086,921	54,131,171	119,731	3,979,264	3,201
Unrealised depreciation on:													
Open exchange traded futures contracts	2(c)	75,603,098	-	-	-	-	10,470	3,665	437,066	-	-	-	-
Open forward foreign exchange contracts	2(c)	353,027,336	868,229	2,061,844	1,754,446	5,410,875	41,978	-	17,386,671	259,829,233	78,374	3,649,913	46,307
Contracts for difference	2(c)	9,184,311	-	-	-	-	-	351	-	-	-	2,260,949	-
Market value of To Be Announced securities contracts	2(c)	4,097,316	-	-	-	-	-	-	-	-	-	-	-
Market value of swaps	2(c)	117,863,113	-	-	-	-	12,020	-	149,628	-	-	-	-
Market value of written options/swaptions	2(c)	174,701,119	-	-	-	149,341	193,284	-	218,730	2,214,304	-	-	-
Other liabilities	4,5,6,7,8	261,639,578	472,363	1,353,025	1,137,380	1,960,264	62,902	8,382	2,935,993	26,906,631	38,768	1,655,066	56,879
<b>Total liabilities</b>		<b>5,452,086,555</b>	<b>7,422,173</b>	<b>4,426,305</b>	<b>13,024,838</b>	<b>50,656,879</b>	<b>720,025</b>	<b>1,581,329</b>	<b>50,109,108</b>	<b>869,759,714</b>	<b>236,873</b>	<b>11,546,114</b>	<b>106,387</b>
<b>Total net assets</b>		<b>157,795,982,579</b>	<b>86,777,170</b>	<b>821,400,568</b>	<b>699,927,692</b>	<b>2,267,438,496</b>	<b>69,383,043</b>	<b>8,110,378</b>	<b>3,144,325,101</b>	<b>30,794,327,355</b>	<b>22,848,033</b>	<b>1,160,340,927</b>	<b>29,970,017</b>

The notes on pages 986 to 999 form an integral part of these financial statements.

# Statement of Net Assets

as at 28 February 2023 continued

Fund Name	Note	China Innovation Fund	China Onshore Bond Fund <sup>(1)</sup>	Circular Economy Fund	Climate Action Equity Fund	Climate Action Multi-Asset Fund	Continental European Flexible Fund	Developed Markets Sustainable Equity Fund	Dynamic High Income Fund	Emerging Europe Fund <sup>(2)</sup>	Emerging Markets Bond Fund	Emerging Markets Corporate Bond Fund	Emerging Markets Equity Income Fund
		USD	CNH	USD	USD	EUR	EUR	USD	USD	EUR	USD	USD	USD
<b>Assets</b>													
Securities portfolio at cost		18,323,285	473,136,892	1,741,653,449	4,696,697	45,723,400	4,019,729,895	20,995,953	3,018,152,044	589,674,329	1,200,743,328	884,228,295	271,637,763
Unrealised appreciation/(depreciation)		1,102,334	(4,193,539)	45,194,272	(194,211)	(1,566,408)	1,097,810,799	207,895	(216,814,302)	(386,224,632)	(307,286,548)	(75,959,569)	(21,756,699)
Securities portfolio at market value	2(a)	19,425,619	468,943,353	1,786,847,721	4,502,486	44,156,992	5,117,540,694	21,203,848	2,801,337,742	203,449,697	893,456,780	808,268,726	249,881,064
Cash at bank	2(a)	54,138	39,124,015	9,937,674	358	1,649,121	13,154,677	16,317	165,689,131	38,083	70,620,480	35,999,692	1,215,010
Due from broker	14	-	-	-	-	-	-	-	-	-	3,839	-	-
Interest and dividends receivable	2(a)	3,893	7,586,466	694,745	4,153	100,583	42,993	20,717	25,846,485	25,629,786	11,392,178	10,908,921	2,271,899
Receivable for investments sold	2(a)	-	2,769,318	34,762,837	5,672	53,397	1,075,057	159,178	61,024,873	1,341,776	-	3,603,575	179,227
Receivable for Fund shares subscribed	2(a)	2,342	-	587,849	-	-	3,934,025	-	1,740,750	-	196,604	214,574	145,942
Unrealised appreciation on:													
Open exchange traded futures contracts	2(c)	-	213,649	-	-	-	-	-	-	-	2,068,013	62,428	-
Open forward foreign exchange contracts	2(c)	-	10,460,580	-	-	-	10,520,555	3,167	-	-	-	-	-
Contracts for difference	2(c)	-	-	-	-	-	-	-	-	-	-	-	-
Market value of To Be Announced securities contracts	2(c)	-	-	-	-	-	-	-	-	-	-	-	-
Market value of swaps	2(c)	-	-	-	-	-	-	-	-	-	6,836,128	5,225,193	-
Market value of purchased options/swaptions	2(c)	-	-	-	-	52,788	-	-	-	-	-	-	-
Other assets	2(a,c)	5,040	-	1,506,328	2,526	62,479	6,680,273	2,290	145,028	954,069	2,340	124,676	53,239
<b>Total assets</b>		<b>19,491,032</b>	<b>529,097,381</b>	<b>1,834,337,154</b>	<b>4,515,195</b>	<b>46,075,360</b>	<b>5,152,948,274</b>	<b>21,405,517</b>	<b>3,055,784,009</b>	<b>231,413,411</b>	<b>984,576,362</b>	<b>864,407,785</b>	<b>253,746,381</b>
<b>Liabilities</b>													
Cash owed to bank	2(a)	-	-	1,402	62,457	-	-	-	40,440	2,587,792	423,962	-	82,246
Due to broker	14	-	-	-	-	-	-	-	-	-	6,740,000	5,060,000	-
Income distribution payable	2(a)	-	469	-	-	16	-	-	16,967,346	-	556,232	2,666	85,474
Payable for investments purchased	2(a)	-	1,388,704	1,291,198	22,246	41,954	9,822,055	106,869	56,518,675	981,616	-	6,360,721	509,806
Payable for Fund shares redeemed	2(a)	-	-	7,398,778	-	-	5,497,321	-	2,522,698	-	582,005	103,444	394,300
Unrealised depreciation on:													
Open exchange traded futures contracts	2(c)	-	-	-	-	158,988	99,199	-	5,112,851	-	-	-	288,206
Open forward foreign exchange contracts	2(c)	284	-	15,757,708	-	59,051	-	-	18,118,723	924	6,669,241	7,183,518	241,092
Contracts for difference	2(c)	-	-	-	-	-	-	-	48,434	-	-	-	109,849
Market value of To Be Announced securities contracts	2(c)	-	-	-	-	-	-	-	-	-	-	-	-
Market value of swaps	2(c)	-	-	-	-	-	-	-	-	-	-	-	-
Market value of written options/swaptions	2(c)	-	-	-	-	21,068	-	-	-	-	-	-	-
Other liabilities	4,5,6,7,8	10,902	270,254	1,836,989	4,200	6,278	5,585,349	11,551	6,521,943	25,640,232	696,569	570,714	2,341,261
<b>Total liabilities</b>		<b>11,186</b>	<b>1,659,427</b>	<b>26,286,075</b>	<b>88,903</b>	<b>287,355</b>	<b>21,003,924</b>	<b>118,420</b>	<b>105,851,110</b>	<b>29,210,564</b>	<b>15,668,009</b>	<b>19,281,063</b>	<b>4,052,234</b>
<b>Total net assets</b>		<b>19,479,846</b>	<b>527,437,954</b>	<b>1,808,051,079</b>	<b>4,426,292</b>	<b>45,788,005</b>	<b>5,131,944,350</b>	<b>21,287,097</b>	<b>2,949,932,899</b>	<b>202,202,847</b>	<b>968,908,353</b>	<b>845,126,722</b>	<b>249,694,147</b>

<sup>(1)</sup> Fund launched during the period, see Note 1, for further details.

<sup>(2)</sup> Fund suspended, see Note 1, for further details.

The notes on pages 986 to 999 form an integral part of these financial statements.

# Statement of Net Assets

as at 28 February 2023 continued

Fund Name	Note	Emerging	Emerging	Emerging	Emerging	ESG Flex	ESG Flex	ESG Flex	ESG Global	ESG Global	ESG	ESG	Euro
		Markets	Markets	Markets	Markets	Choice	Choice	Choice	Conservative	Multi-Asset	Multi-Asset	Systematic	
		Fund	Impact	Local	Sustainable	Cautious	Growth	Moderate	Income	Income	Asset	Allocation	Fund
		USD	Bond	Currency	Equity	Fund	Fund	Fund	Fund	Fund	Fund	Credit	Fund
		USD	Fund	Bond	Fund	Fund	Fund	Fund	EUR	USD	EUR	Fund <sup>(2)</sup>	EUR
<b>Assets</b>													
Securities portfolio at cost		2,719,948,487	90,141,970	1,805,996,774	58,432,038	12,025,562	13,755,570	12,365,645	491,053,623	166,297,688	6,291,029,975	87,906,811	3,194,667,958
Unrealised appreciation/(depreciation)		(320,461,399)	(9,284,179)	(248,490,136)	(5,382,830)	(314,199)	(299,904)	(340,629)	(33,674,759)	(12,230,144)	(201,239,001)	(9,337,210)	(314,059,114)
Securities portfolio at market value	2(a)	2,399,487,088	80,857,791	1,557,506,638	53,049,208	11,711,363	13,455,666	12,025,016	457,378,864	154,067,544	6,089,790,974	78,569,601	2,880,608,844
Cash at bank	2(a)	11,974,486	7,209,644	59,423,662	135,449	33,401	14,420	19,751	13,638,096	7,372,406	478,690,290	1,221,686	53,251,824
Due from broker	14	7,140,000	-	4,057,417	-	-	-	-	-	-	26,300,000	-	7,435,608
Interest and dividends receivable	2(a)	18,358,530	949,781	27,193,341	93,172	53	21	27	3,712,971	1,182,837	17,860,483	1,059,946	20,035,423
Receivable for investments sold	2(a)	9,283,450	-	-	-	215,960	47,877	-	26,557	86,393	12,819,623	289,293	11,369,294
Receivable for Fund shares subscribed	2(a)	3,578,194	-	2,975,683	148	-	-	31,982	339,368	-	7,907,813	-	5,263,390
Unrealised appreciation on:													
Open exchange traded futures contracts	2(c)	-	-	-	-	-	-	-	-	16,810	-	-	-
Open forward foreign exchange contracts	2(c)	-	-	-	-	-	-	-	1,124,724	-	-	-	4,577,633
Contracts for difference	2(c)	-	-	-	-	-	-	-	-	-	-	-	-
Market value of To Be Announced securities contracts	2(c)	-	-	-	-	-	-	-	-	-	-	-	-
Market value of swaps	2(c)	-	-	-	-	-	-	-	-	-	-	-	1,787,017
Market value of purchased options/swaptions	2(c)	-	-	612,450	-	-	-	-	-	-	7,584,540	-	-
Other assets	2(a,c)	815,494	-	2,595,281	31,171	15,125	8,948	11,240	183,756	107,802	2,006,153	12,533	-
<b>Total assets</b>		<b>2,450,637,242</b>	<b>89,017,216</b>	<b>1,654,364,472</b>	<b>53,309,148</b>	<b>11,975,902</b>	<b>13,526,932</b>	<b>12,088,016</b>	<b>476,404,336</b>	<b>162,833,792</b>	<b>6,642,959,876</b>	<b>81,153,059</b>	<b>2,984,329,033</b>
<b>Liabilities</b>													
Cash owed to bank	2(a)	689,079	-	1,408	1	-	-	-	-	-	38	-	1
Due to broker	14	240,000	-	3,577,428	-	-	-	-	-	-	6,280,000	-	1,662,807
Income distribution payable	2(a)	-	101	298,573	-	6,507	33,631	23,292	7,322	12,895	216,892	-	8,896
Payable for investments purchased	2(a)	1,567,685	-	-	-	-	-	31,776	3,513,312	2,580,533	11,664,731	33,780	16,672,218
Payable for Fund shares redeemed	2(a)	2,165,732	-	278,500	-	237,783	48,017	-	2,318,169	-	8,165,032	111,311	3,075,597
Unrealised depreciation on:													
Open exchange traded futures contracts	2(c)	996,618	-	413,811	48,806	-	-	-	308,288	-	21,211,891	34,691	13,664,718
Open forward foreign exchange contracts	2(c)	20,744	972,241	5,522,426	148	19,390	94,948	33,055	-	201,147	11,287,932	2,326,590	-
Contracts for difference	2(c)	6,578,073	-	-	315	-	-	-	-	-	-	-	-
Market value of To Be Announced securities contracts	2(c)	-	-	-	-	-	-	-	-	-	-	-	-
Market value of swaps	2(c)	-	-	314,370	-	-	-	-	-	-	27,795,199	-	-
Market value of written options/swaptions	2(c)	-	-	-	-	-	-	-	-	-	-	-	343,562
Other liabilities	4,5,6,7,8	17,961,945	40,636	2,120,731	7,599	25,310	27,411	26,696	659,181	30,292	11,528,868	43,570	2,019,360
<b>Total liabilities</b>		<b>30,219,876</b>	<b>1,012,978</b>	<b>12,527,247</b>	<b>56,869</b>	<b>288,990</b>	<b>204,007</b>	<b>114,819</b>	<b>6,806,272</b>	<b>2,824,867</b>	<b>98,150,583</b>	<b>2,549,942</b>	<b>37,447,159</b>
<b>Total net assets</b>		<b>2,420,417,366</b>	<b>88,004,238</b>	<b>1,641,837,225</b>	<b>53,252,279</b>	<b>11,686,912</b>	<b>13,322,925</b>	<b>11,973,197</b>	<b>469,598,064</b>	<b>160,008,925</b>	<b>6,544,809,293</b>	<b>78,603,117</b>	<b>2,946,881,874</b>

<sup>(2)</sup> Fund name changed during the period, see Note 1, for further details.

The notes on pages 986 to 999 form an integral part of these financial statements.

# Statement of Net Assets

as at 28 February 2023 continued

Fund Name	Note	Euro Corporate Bond Fund EUR	Euro Reserve Fund EUR	Euro Short Duration Bond Fund EUR	Euro-Markets Fund EUR	European Equity Income Fund EUR	European Focus Fund EUR	European Fund EUR	European High Yield Bond Fund EUR	European Special Situations Fund EUR	European Sustainable Equity Fund EUR	European Value Fund EUR	FinTech Fund USD
<b>Assets</b>													
Securities portfolio at cost		2,901,297,838	78,976,604	4,260,200,322	1,025,559,094	1,471,673,265	266,684,494	1,028,257,289	348,309,993	973,907,954	5,133,053	734,875,777	448,443,973
Unrealised appreciation/(depreciation)		(209,634,514)	(47,082)	(175,116,114)	318,512,314	269,119,162	68,919,695	244,160,151	(28,501,138)	225,673,241	249,121	152,569,936	(156,688,229)
Securities portfolio at market value	2(a)	2,691,663,324	78,929,522	4,085,084,208	1,344,071,408	1,740,792,427	335,604,189	1,272,417,440	319,808,855	1,199,581,195	5,382,174	887,445,713	291,755,744
Cash at bank	2(a)	34,966,414	201,912	242,748,814	924,385	7,301,598	252,189	1,130,969	1,047,384	2,612	10,329	4	-
Due from broker	14	65,625,832	-	11,844,720	-	-	-	-	1,203,000	-	-	-	-
Interest and dividends receivable	2(a)	23,762,512	9,429	17,740,300	7,811	1,591,493	194,444	727,908	4,570,100	671,708	3,569	944,788	84,102
Receivable for investments sold	2(a)	10,305,024	43,003,334	16,221,302	13,449,032	-	87,009	324,244	-	311,366	2,322	135,786	5,174,241
Receivable for Fund shares subscribed	2(a)	9,625,109	765,730	18,266,533	951,533	681,809	94,433	1,001,222	505,848	7,714,914	-	3,204,533	218,429
Unrealised appreciation on:													
Open exchange traded futures contracts	2(c)	3,667,827	-	-	-	-	-	-	2,470	-	-	-	-
Open forward foreign exchange contracts	2(c)	-	-	-	492,585	2,214,792	64,388	1,085,929	-	1,964,497	-	658,082	-
Contracts for difference	2(c)	-	-	-	-	-	-	-	-	-	-	-	-
Market value of To Be Announced securities contracts	2(c)	-	-	-	-	-	-	-	-	-	-	-	-
Market value of swaps	2(c)	-	-	-	-	-	-	-	-	-	-	-	-
Market value of purchased options/swaptions	2(c)	-	-	-	-	-	-	-	-	-	-	-	-
Other assets	2(a,c)	2,993	-	84,394	1,642,062	6,792,376	523,391	1,569,295	2,110	1,598,965	4,824	3,128,240	12,851
<b>Total assets</b>		<b>2,839,619,035</b>	<b>122,909,927</b>	<b>4,391,990,271</b>	<b>1,361,538,816</b>	<b>1,759,374,495</b>	<b>336,820,043</b>	<b>1,278,257,007</b>	<b>327,139,767</b>	<b>1,211,845,257</b>	<b>5,403,218</b>	<b>895,517,146</b>	<b>297,245,367</b>
<b>Liabilities</b>													
Cash owed to bank	2(a)	-	-	-	-	-	-	-	17	880,518	-	6,030,771	180,786
Due to broker	14	7,933,085	-	992,330	-	-	-	-	36,723	-	-	-	-
Income distribution payable	2(a)	51,308	-	17,343	-	1,836,545	-	-	-	-	-	-	-
Payable for investments purchased	2(a)	7,843,883	-	22,019,626	-	-	174,546	760,316	-	718,407	1,443	-	-
Payable for Fund shares redeemed	2(a)	39,736,850	576,468	14,614,705	3,609,401	3,250,764	635,079	1,444,521	165,261	1,336,393	6,490	8,085,088	207,219
Unrealised depreciation on:													
Open exchange traded futures contracts	2(c)	-	-	10,956,157	-	-	-	-	-	-	-	-	-
Open forward foreign exchange contracts	2(c)	1,393,129	-	3,634,304	-	-	-	-	425,561	-	-	-	753,640
Contracts for difference	2(c)	-	-	-	-	-	-	-	-	-	-	-	-
Market value of To Be Announced securities contracts	2(c)	-	-	-	-	-	-	-	-	-	-	-	-
Market value of swaps	2(c)	22,549,720	-	3,101,538	-	-	-	-	1,254,529	-	-	-	-
Market value of written options/swaptions	2(c)	14,077,819	-	514,132	-	-	-	-	-	-	-	-	-
Other liabilities	4,5,6,7,8	1,346,936	73,912	2,997,655	1,757,824	2,353,276	539,293	1,292,002	254,032	1,524,352	9,229	953,493	468,393
<b>Total liabilities</b>		<b>94,932,730</b>	<b>650,380</b>	<b>58,847,790</b>	<b>5,367,225</b>	<b>7,440,585</b>	<b>1,348,918</b>	<b>3,496,839</b>	<b>2,136,123</b>	<b>4,459,670</b>	<b>17,162</b>	<b>15,069,352</b>	<b>1,610,038</b>
<b>Total net assets</b>		<b>2,744,686,305</b>	<b>122,259,547</b>	<b>4,333,142,481</b>	<b>1,356,171,591</b>	<b>1,751,933,910</b>	<b>335,471,125</b>	<b>1,274,760,168</b>	<b>325,003,644</b>	<b>1,207,385,587</b>	<b>5,386,056</b>	<b>880,447,794</b>	<b>295,635,329</b>

The notes on pages 986 to 999 form an integral part of these financial statements.

# Statement of Net Assets

as at 28 February 2023 continued

Fund Name	Note	Fixed Income Global Opportunities Fund	Future Consumer Fund	Future Of Transport Fund	Global Allocation Fund	Global Corporate Bond Fund	Global Dynamic Equity Fund	Global Equity Income Fund	Global Government Bond Fund	Global High Yield Bond Fund	Global Inflation Linked Bond Fund	Global Long- Horizon Equity Fund	Global Multi-Asset Income Fund
		USD	USD	USD	USD	USD	USD	USD	USD	USD	USD	USD	USD
<b>Assets</b>													
Securities portfolio at cost		7,470,580,943	15,262,318	1,648,835,523	13,840,966,205	1,002,511,766	352,276,935	916,047,619	929,112,336	1,759,305,747	337,147,566	1,138,177,455	5,339,147,680
Unrealised appreciation/(depreciation)		(658,169,300)	(3,175,921)	47,789,304	453,598,624	(71,077,645)	12,547,728	29,618,878	(87,384,580)	(217,876,294)	(31,319,301)	41,027,062	(344,680,347)
Securities portfolio at market value	2(a)	6,812,411,643	12,086,397	1,696,624,827	14,294,564,829	931,434,121	364,824,663	945,666,497	841,727,756	1,541,429,453	305,828,265	1,179,204,517	4,994,467,333
Cash at bank	2(a)	786,747,431	19,160	2,255,138	415,675,340	61,091,601	32,199,178	2,271,537	40,052,624	30,805,439	3,543,893	1,840,955	205,145,992
Due from broker	14	151,069,058	-	-	39,717,952	2,553,405	-	-	2,296,388	5,393,000	524,563	-	916,158
Interest and dividends receivable	2(a)	50,394,551	3,075	2,507,565	50,762,231	10,647,598	538,692	955,160	5,228,365	25,573,235	829,054	811,558	39,357,552
Receivable for investments sold	2(a)	1,732,171,202*	-	-	57,537,504*	7,987,540	1,786,648	-	5,093,835*	1,730,244	7,807,963	-	70,645,211
Receivable for Fund shares subscribed	2(a)	3,177,809	357	2,635,255	11,020,407	2,105,996	499,309	256,129	1,222,336	2,564,585	17,984	1,181,858	2,713,393
Unrealised appreciation on:													
Open exchange traded futures contracts	2(c)	15,860,424	-	-	-	-	-	-	-	569,461	213,203	-	-
Open forward foreign exchange contracts	2(c)	-	-	-	-	-	-	-	6,031,209	-	-	-	-
Contracts for difference	2(c)	-	-	-	5,639,991	-	-	-	-	-	-	-	-
Market value of To Be Announced securities contracts	2(c)	268,250,560	-	-	963,067,601	-	-	-	8,538,075	-	-	-	-
Market value of swaps	2(c)	-	-	-	288,174	967,530	-	-	-	-	-	-	-
Market value of purchased options/swaptions	2(c)	42,057,505	-	-	34,690,201	1,095,336	1,208,565	-	245,607	-	27,640	-	-
Other assets	2(a,c)	779,538	1,562	39,174	967,151	4,420,773	43,763	477,847	1,153,203	2,806	785,284	1,028	1,604,708
<b>Total assets</b>		<b>9,862,919,721</b>	<b>12,110,551</b>	<b>1,704,061,959</b>	<b>15,873,931,381</b>	<b>1,022,303,900</b>	<b>401,100,818</b>	<b>949,627,170</b>	<b>911,589,398</b>	<b>1,608,068,223</b>	<b>319,577,849</b>	<b>1,183,039,916</b>	<b>5,314,850,347</b>
<b>Liabilities</b>													
Cash owed to bank	2(a)	38,144	-	1,261	361,672	-	-	116	313,096	-	361,969	-	22,659
Due to broker	14	13,067,634	-	-	20,690,103	3,112,844	-	-	578,685	1,093,539	42,071	-	14,640
Income distribution payable	2(a)	2,274,898	-	32	-	765,520	-	268,628	19,533	2,400,538	6	-	17,357,656
Payable for investments purchased	2(a)	1,895,528,424*	-	-	1,056,814,034*	27,561,004	748,783	-	16,284,051*	14,268,057	7,507,393	-	65,895,603
Payable for Fund shares redeemed	2(a)	3,576,986	-	2,968,084	13,551,360	21,050,583	381,599	602,717	213,514	911,726	611,736	243,718	8,403,298
Unrealised depreciation on:													
Open exchange traded futures contracts	2(c)	-	-	-	5,107,038	1,203,756	303,582	-	1,159,047	-	-	-	2,363,872
Open forward foreign exchange contracts	2(c)	40,351,817	-	5,251,230	45,745,965	1,829,828	1,497,594	2,777,487	-	1,218,909	34,117	1,317	24,199,527
Contracts for difference	2(c)	16,243	-	-	-	-	15,643	-	-	-	-	-	148,264
Market value of To Be Announced securities contracts	2(c)	-	-	-	-	-	-	-	-	-	-	-	-
Market value of swaps	2(c)	42,734,497	-	-	-	-	-	-	269,871	355,314	45,170	-	793,697
Market value of written options/swaptions	2(c)	83,971,438	-	-	50,201,945	834,637	1,071,757	-	851,346	-	403,699	-	-
Other liabilities	4,5,6,7,8	11,958,228	8,131	2,558,346	22,824,992	1,121,141	712,140	1,474,158	854,053	327,568	380,179	2,175,467	8,914,286
<b>Total liabilities</b>		<b>2,093,518,309</b>	<b>8,131</b>	<b>10,778,953</b>	<b>1,215,297,109</b>	<b>57,479,313</b>	<b>4,731,098</b>	<b>5,123,106</b>	<b>20,543,196</b>	<b>20,575,651</b>	<b>9,386,340</b>	<b>2,420,502</b>	<b>128,113,502</b>
<b>Total net assets</b>		<b>7,769,401,412</b>	<b>12,102,420</b>	<b>1,693,283,006</b>	<b>14,658,634,272</b>	<b>964,824,587</b>	<b>396,369,720</b>	<b>944,504,064</b>	<b>891,046,202</b>	<b>1,587,492,572</b>	<b>310,191,509</b>	<b>1,180,619,414</b>	<b>5,186,736,845</b>

\* Includes To Be Announced securities, see Note 2, for further details.

The notes on pages 986 to 999 form an integral part of these financial statements.

# Statement of Net Assets

as at 28 February 2023 continued

Fund Name	Note	Impact Bond Fund <sup>(1)</sup>	India Fund	Japan Flexible Equity Fund	Japan Small & MidCap Opportunities Fund	Latin American Fund	Multi-Theme Equity Fund	Natural Resources Growth & Income Fund	Next Generation Health Care Fund	Next Generation Technology Fund	Nutrition Fund	Sustainable Asian Bond Fund	Sustainable Emerging Markets Blended Bond Fund
		EUR	USD	JPY	JPY	USD	USD	USD	USD	USD	USD	USD	USD
<b>Assets</b>													
Securities portfolio at cost		77,240,752	399,109,005	23,855,323,894	17,058,087,566	807,970,094	189,062,113	487,107,138	17,930,690	2,643,965,528	320,513,532	85,314,055	45,092,966
Unrealised appreciation/(depreciation)		(2,610,423)	(6,381,340)	1,338,239,866	762,863,090	(17,459,613)	(8,412,962)	20,056,970	(929,081)	(164,547,513)	(24,581,616)	(4,135,110)	(6,951,923)
Securities portfolio at market value	2(a)	74,630,329	392,727,665	25,193,563,760	17,820,950,656	790,510,481	180,649,151	507,164,108	17,001,609	2,479,418,015	295,931,916	81,178,945	38,141,043
Cash at bank	2(a)	265,191	11,522,678	770,690,551	562,561,166	3,328,413	302,712	-	1,356	4,841,955	430	687,055	3,477,648
Due from broker	14	59,000	-	-	-	-	-	-	-	-	-	195,511	246,565
Interest and dividends receivable	2(a)	465,361	158,318	22,521,794	40,756,703	4,003,575	1,042	2,588,764	6,060	700,018	212,209	755,196	587,240
Receivable for investments sold	2(a)	-	-	-	214,938,106	-	-	-	109,707	41,503,668	78,216	675,493	-
Receivable for Fund shares subscribed	2(a)	-	170,552	311,149,451	1,233,830	381,896	160,851	4,753,659	4,627	1,653,338	248,397	246	2,671
Unrealised appreciation on:													
Open exchange traded futures contracts	2(c)	163,304	-	-	-	-	-	-	-	-	-	-	-
Open forward foreign exchange contracts	2(c)	-	-	202,385,928	65,241,384	-	162,326	-	26,748	-	-	3,789	-
Contracts for difference	2(c)	-	-	-	-	-	-	-	-	-	-	-	-
Market value of To Be Announced securities contracts	2(c)	-	-	-	-	-	-	-	-	-	-	-	-
Market value of swaps	2(c)	37,144	-	-	-	-	-	-	-	-	-	-	56,067
Market value of purchased options/swaptions	2(c)	-	-	-	-	-	-	-	-	-	-	49,815	2,515
Other assets	2(a,c)	881	150,300	160,849	-	-	60,395	313,107	2,881	111,677	182,326	-	16,560
<b>Total assets</b>		<b>75,621,210</b>	<b>404,729,513</b>	<b>26,500,472,333</b>	<b>18,705,681,845</b>	<b>798,224,365</b>	<b>181,336,477</b>	<b>514,819,638</b>	<b>17,152,988</b>	<b>2,528,228,671</b>	<b>296,653,494</b>	<b>83,546,050</b>	<b>42,530,309</b>
<b>Liabilities</b>													
Cash owed to bank	2(a)	-	-	-	-	-	-	76,724	18,004	6,103	891,748	10,645	12,183
Due to broker	14	20,641	-	-	-	-	-	-	-	-	-	-	-
Income distribution payable	2(a)	-	-	-	-	-	-	113	-	31	-	44	-
Payable for investments purchased	2(a)	93,496	-	158,011,143	194,818,925	-	-	-	12,055	1,219,685	38,550	732,338	-
Payable for Fund shares redeemed	2(a)	-	330,876	34,938,614	40,464,053	831,048	97,281	2,507,188	-	44,257,256	197,861	-	79
Unrealised depreciation on:													
Open exchange traded futures contracts	2(c)	-	-	-	-	-	-	-	-	-	-	19,710	21,655
Open forward foreign exchange contracts	2(c)	416,753	-	-	-	221,644	-	678,426	-	9,063,147	321,874	-	543,415
Contracts for difference	2(c)	-	-	-	-	-	-	-	-	-	-	-	-
Market value of To Be Announced securities contracts	2(c)	-	-	-	-	-	-	-	-	-	-	-	-
Market value of swaps	2(c)	-	-	-	-	-	-	-	-	-	-	23,132	-
Market value of written options/swaptions	2(c)	-	-	-	-	-	-	-	-	-	-	5,924	20,664
Other liabilities	4,5,6,7,8	169,931	933,680	33,470,076	32,579,779	1,421,570	152,026	2,236,637	13,649	3,658,755	430,699	57,611	56,255
<b>Total liabilities</b>		<b>700,821</b>	<b>1,264,556</b>	<b>226,419,833</b>	<b>267,862,757</b>	<b>2,474,262</b>	<b>249,307</b>	<b>5,499,088</b>	<b>43,708</b>	<b>58,204,977</b>	<b>1,880,732</b>	<b>849,404</b>	<b>654,251</b>
<b>Total net assets</b>		<b>74,920,389</b>	<b>403,464,957</b>	<b>26,274,052,500</b>	<b>18,437,819,088</b>	<b>795,750,103</b>	<b>181,087,170</b>	<b>509,320,550</b>	<b>17,109,280</b>	<b>2,470,023,694</b>	<b>294,772,762</b>	<b>82,696,646</b>	<b>41,876,058</b>

<sup>(1)</sup> Fund launched during the period, see Note 1, for further details.

The notes on pages 986 to 999 form an integral part of these financial statements.

# Statement of Net Assets

as at 28 February 2023 continued

Fund Name	Note	Sustainable Emerging Markets Bond Fund	Sustainable Emerging Markets Corporate Bond Fund	Sustainable Emerging Markets Local Currency Bond Fund	Sustainable Energy Fund	Sustainable Fixed Income Global Opportunities Fund	Sustainable Global Allocation Fund <sup>(1)</sup>	Sustainable Global Bond Income Fund	Sustainable Global Infrastructure Fund	Sustainable World Bond Fund <sup>(2)</sup>	Swiss Small & MidCap Opportunities Fund <sup>(4)</sup>	Systematic China A-Share Opportunities Fund	Systematic Global Equity High Income Fund
		USD	USD	USD	USD	EUR	USD	USD	USD	USD	CHF	USD	USD
<b>Assets</b>													
Securities portfolio at cost		418,751,928	66,776,669	453,301,797	6,475,585,161	457,495,030	81,836,665	110,200,725	10,936,447	1,125,229,933	498,027,565	527,155,598	4,221,579,407
Unrealised appreciation/(depreciation)		(78,419,011)	(6,932,064)	(43,650,930)	448,352,720	(32,062,278)	3,816,490	(7,686,787)	(702,337)	(109,885,616)	162,694,534	(5,544,153)	(119,641,043)
Securities portfolio at market value	2(a)	340,332,917	59,844,605	409,650,867	6,923,937,881	425,432,752	85,653,155	102,513,938	10,234,110	1,015,344,317	660,722,099	521,611,445	4,101,938,364
Cash at bank	2(a)	34,032,942	2,539,740	5,465,508	302,683	88,287,747	6,882,469	8,684,635	792,515	53,041,517	-	15,146,373	251,874,622
Due from broker	14	-	-	1,687,657	-	8,309,430	134,683	267,305	-	17,419,467	-	-	-
Interest and dividends receivable	2(a)	4,413,452	819,106	7,127,409	7,363,938	2,845,090	144,211	1,169,058	15,567	8,190,004	6,984	27,227	5,393,227
Receivable for investments sold	2(a)	-	181,000	-	3,641,190	109,349,502*	560,731*	1,126,444*	405,623	9,232,107*	405,516	-	-
Receivable for Fund shares subscribed	2(a)	34,276	27,595	71	9,381,482	2,198	-	11,075	2,622	297,306	78,893	369,434	39,646,803
Unrealised appreciation on:													
Open exchange traded futures contracts	2(c)	818,464	4,273	-	-	1,454,994	-	340,111	-	-	-	-	-
Open forward foreign exchange contracts	2(c)	-	-	-	-	423,498	-	-	-	11,328,575	-	-	-
Contracts for difference	2(c)	-	-	-	-	-	-	-	-	-	-	-	-
Market value of To Be Announced securities contracts	2(c)	-	-	-	-	23,033,103	6,223,023	9,499,944	-	114,858,851	-	-	-
Market value of swaps	2(c)	2,546,661	665,030	-	-	-	-	-	-	-	-	-	-
Market value of purchased options/swaptions	2(c)	-	-	159,903	-	2,630,806	96,228	6,975	-	4,468,092	-	-	-
Other assets	2(a,c)	1,183	8,423	637,141	2,221,459	64,434	5,426	5,716	3,116	1,783,222	33,805	9,935	4,056,531
<b>Total assets</b>		<b>382,179,895</b>	<b>64,089,772</b>	<b>424,728,556</b>	<b>6,946,848,633</b>	<b>661,833,554</b>	<b>99,699,926</b>	<b>123,625,201</b>	<b>11,453,553</b>	<b>1,235,963,458</b>	<b>661,247,297</b>	<b>537,164,414</b>	<b>4,402,909,547</b>
<b>Liabilities</b>													
Cash owed to bank	2(a)	227,342	-	104	4,834	-	-	49,587	-	-	558,328	3	-
Due to broker	14	2,611,076	660,000	1,170,698	-	900,035	-	13,185	-	590,489	-	-	-
Income distribution payable	2(a)	53	-	-	3,620	486,980	-	156,631	-	34,875	-	-	22,961,450
Payable for investments purchased	2(a)	-	-	-	3,446,308	126,431,176*	6,868,118*	9,785,134*	337,191	137,227,740*	-	-	-
Payable for Fund shares redeemed	2(a)	20,135	3,431	12,641	9,716,641	308,775	-	-	-	314,873	1,345,740	530,131	4,190,369
Unrealised depreciation on:													
Open exchange traded futures contracts	2(c)	-	-	109,950	-	-	191,795	-	-	39,988	-	159,633	7,094,019
Open forward foreign exchange contracts	2(c)	5,662,425	446,335	1,054,568	4,539,078	-	121,268	397,247	-	-	-	168,429	22,874,826
Contracts for difference	2(c)	-	-	-	-	2,322	-	-	-	-	-	-	-
Market value of To Be Announced securities contracts	2(c)	-	-	-	-	-	-	-	-	-	-	-	-
Market value of swaps	2(c)	-	-	104,183	-	2,712,664	46,841	91,198	-	11,852,013	-	-	-
Market value of written options/swaptions	2(c)	-	-	-	-	6,049,723	99,694	125,743	-	6,565,814	-	-	5,502,597
Other liabilities	4,5,6,7,8	144,912	50,625	243,445	10,401,390	761,258	34,769	80,565	6,095	946,594	714,268	572,527	5,779,805
<b>Total liabilities</b>		<b>8,665,943</b>	<b>1,160,391</b>	<b>2,695,589</b>	<b>28,111,871</b>	<b>137,652,933</b>	<b>7,362,485</b>	<b>10,699,290</b>	<b>343,286</b>	<b>157,572,386</b>	<b>2,618,336</b>	<b>1,430,723</b>	<b>68,403,066</b>
<b>Total net assets</b>		<b>373,513,952</b>	<b>62,929,381</b>	<b>422,032,967</b>	<b>6,918,736,762</b>	<b>524,180,621</b>	<b>92,337,441</b>	<b>112,925,911</b>	<b>11,110,267</b>	<b>1,078,391,072</b>	<b>658,628,961</b>	<b>535,733,691</b>	<b>4,334,506,481</b>

\* Includes To Be Announced securities, see Note 2, for further details.

<sup>(1)</sup> Fund launched during the period, see Note 1, for further details.

<sup>(2)</sup> Fund name changed during the period, see Note 1, for further details.

<sup>(4)</sup> Fund closed to subscriptions, see Note 1, for further details.

The notes on pages 986 to 999 form an integral part of these financial statements.

# Statement of Net Assets

as at 28 February 2023 continued

Fund Name	Note	Systematic	Systematic	United	US	US	US	US	US	US	US	US	US
		Global Sustainable Income & Growth Fund <sup>(1)</sup>	Global Sustainable SmallCap Fund <sup>(2)</sup>	Kingdom Fund	Basic Value Fund	Dollar Bond Fund	Dollar High Yield Bond Fund	Dollar Reserve Fund	Dollar Short Duration Bond Fund	Flexible Equity Fund	Government Mortgage Impact Fund	US Growth Fund	US Mid-Cap Value Fund
		USD	USD	GBP	USD	USD	USD	USD	USD	USD	USD	USD	USD
<b>Assets</b>													
Securities portfolio at cost		15,108,085	251,668,615	225,525,053	755,665,465	499,565,358	2,180,502,528	335,260,489	1,723,178,901	1,265,948,199	101,648,773	263,754,804	287,350,760
Unrealised appreciation/(depreciation)		448,941	2,310,921	19,578,213	(3,549,479)	(51,478,286)	(224,198,451)	39,772	(82,616,233)	128,992,687	(16,835,599)	30,851,673	(1,108,329)
Securities portfolio at market value	2(a)	15,557,026	253,979,536	245,103,266	752,115,986	448,087,072	1,956,304,077	335,300,261	1,640,562,668	1,394,940,886	84,813,174	294,606,477	286,242,431
Cash at bank	2(a)	845,837	5,554,190	268,080	-	67,812,924	63,710,469	143,055,052	31,987,357	1,123,051	575,367	387,164	749,501
Due from broker	14	-	-	-	-	400,570	3,169,000	-	1,569,945	-	-	-	-
Interest and dividends receivable	2(a)	32,532	306,090	852,506	1,313,322	2,856,754	32,831,515	896,105	8,329,296	1,196,597	308,183	159,123	340,327
Receivable for investments sold	2(a)	-	6,505,770	1,344,772	973,607	67,972,357*	-	-	3,291,691	-	21,215,719*	-	9,383,738
Receivable for Fund shares subscribed	2(a)	85,700	194,011	60,927	2,361,093	296,321	3,336,836	3,911,987	4,649,184	1,337,784	301,198	914,420	670,284
Unrealised appreciation on:													
Open exchange traded futures contracts	2(c)	-	-	-	-	-	657,254	-	-	-	-	-	-
Open forward foreign exchange contracts	2(c)	-	-	-	-	-	-	-	-	-	-	-	-
Contracts for difference	2(c)	-	-	-	-	-	-	-	-	-	-	-	-
Market value of To Be Announced securities contracts	2(c)	-	-	-	-	9,250,774	-	-	-	-	-	-	-
Market value of swaps	2(c)	-	-	-	-	255,433	395,312	-	22,952	-	-	-	-
Market value of purchased options/swaptions	2(c)	-	-	-	-	1,002,687	-	-	-	-	-	-	-
Other assets	2(a,c)	9,782	138,006	81,050	344,613	7,643	-	508	-	182,913	-	-	44,819
<b>Total assets</b>		<b>16,530,877</b>	<b>266,677,603</b>	<b>247,710,601</b>	<b>757,108,621</b>	<b>597,942,535</b>	<b>2,060,404,463</b>	<b>483,163,913</b>	<b>1,690,413,093</b>	<b>1,398,781,231</b>	<b>107,213,641</b>	<b>296,067,184</b>	<b>297,431,100</b>
<b>Liabilities</b>													
Cash owed to bank	2(a)	-	150	338	375,582	52,957	-	-	-	-	-	-	-
Due to broker	14	-	-	-	-	475,884	682,065	-	339,911	-	-	-	-
Income distribution payable	2(a)	2,420	-	-	34	162,849	5,366,767	-	427,435	-	23,777	-	-
Payable for investments purchased	2(a)	-	6,805,663	-	1,241,330	78,570,806*	-	-	11,802,717	-	16,959,450*	-	9,492,500
Payable for Fund shares redeemed	2(a)	-	392,434	403,919	1,752,736	967,057	17,999,635	6,369,719	6,642,812	1,102,004	32,175	497,386	482,619
Unrealised depreciation on:													
Open exchange traded futures contracts	2(c)	26,914	117,025	-	-	337,742	-	-	646,089	-	-	-	-
Open forward foreign exchange contracts	2(c)	515	167,209	93,356	463,122	476,157	3,267,531	20,580	2,007,274	1,451,908	74	197,660	47,638
Contracts for difference	2(c)	-	-	-	-	-	-	-	-	-	-	-	-
Market value of To Be Announced securities contracts	2(c)	-	-	-	-	-	-	-	-	-	4,097,316	-	-
Market value of swaps	2(c)	-	-	-	-	-	-	-	-	-	-	-	-
Market value of written options/swaptions	2(c)	11,745	-	-	-	1,809,644	-	-	-	-	-	-	-
Other liabilities	4,5,6,7,8	3,726	616,941	346,446	1,009,931	704,978	2,084,283	239,993	1,088,843	1,619,743	200,297	438,901	445,345
<b>Total liabilities</b>		<b>45,320</b>	<b>8,099,422</b>	<b>844,059</b>	<b>4,842,735</b>	<b>83,558,074</b>	<b>29,400,281</b>	<b>6,630,292</b>	<b>22,955,081</b>	<b>4,173,655</b>	<b>21,313,089</b>	<b>1,133,947</b>	<b>10,468,102</b>
<b>Total net assets</b>		<b>16,485,557</b>	<b>258,578,181</b>	<b>246,866,542</b>	<b>752,265,886</b>	<b>514,384,461</b>	<b>2,031,004,182</b>	<b>476,533,621</b>	<b>1,667,458,012</b>	<b>1,394,607,576</b>	<b>85,900,552</b>	<b>294,933,237</b>	<b>286,962,998</b>

\* Includes To Be Announced securities, see Note 2, for further details.

<sup>(1)</sup> Fund launched during the period, see Note 1, for further details.

<sup>(2)</sup> Fund name changed during the period, see Note 1, for further details.

The notes on pages 986 to 999 form an integral part of these financial statements.



# Statement of Net Assets

as at 28 February 2023 continued

Fund Name	Note	US	World	World	World	World	World	World	World
		Sustainable Equity Fund	Energy Fund	Financials Fund	Gold Fund	Healthscience Fund	Mining Fund	Real Estate Securities Fund	World Technology Fund
		USD	USD	USD	USD	USD	USD	USD	USD
<b>Assets</b>									
Securities portfolio at cost		4,755,933	2,860,737,546	1,786,330,599	4,135,232,998	12,989,725,354	4,605,688,226	149,601,117	6,977,765,591
Unrealised appreciation/(depreciation)		(495,303)	522,203,616	57,666,565	(292,858,091)	1,378,184,588	1,442,672,002	(10,541,229)	1,201,230,211
Securities portfolio at market value	2(a)	4,260,630	3,382,941,162	1,843,997,164	3,842,374,907	14,367,909,942	6,048,360,228	139,059,888	8,178,995,802
Cash at bank	2(a)	125,676	934,611	824,205	4,949,989	320	5,566,471	8,546,642	14,762,308
Due from broker	14	-	-	480,000	-	4,750,000	-	-	-
Interest and dividends receivable	2(a)	5,668	16,779,243	2,335,478	11,415,779	22,263,697	5,990,111	211,459	3,358,049
Receivable for investments sold	2(a)	-	-	-	1,524,058	-	289,112	3,920	9,928,409
Receivable for Fund shares subscribed	2(a)	-	4,573,470	6,620,672	2,861,338	12,013,369	4,958,952	92,551	9,098,141
Unrealised appreciation on:									
Open exchange traded futures contracts	2(c)	-	-	-	-	-	-	-	-
Open forward foreign exchange contracts	2(c)	-	-	-	-	-	-	-	-
Contracts for difference	2(c)	-	-	82,181	-	-	-	-	-
Market value of To Be Announced securities contracts	2(c)	-	-	-	-	-	-	-	-
Market value of swaps	2(c)	-	-	-	-	-	-	-	-
Market value of purchased options/swaptions	2(c)	-	-	-	-	-	-	-	-
Other assets	2(a,c)	722	456,329	1,890,647	3,844	1,871,139	20,885	33,952	10,935
<b>Total assets</b>		<b>4,392,696</b>	<b>3,405,684,815</b>	<b>1,856,230,347</b>	<b>3,863,129,915</b>	<b>14,408,808,467</b>	<b>6,065,185,759</b>	<b>147,948,412</b>	<b>8,216,153,644</b>
<b>Liabilities</b>									
Cash owed to bank	2(a)	-	224,082	928	2,921,094	58,891,392	21,526	-	3,057
Due to broker	14	-	-	-	-	-	-	-	-
Income distribution payable	2(a)	-	504	20,010	394	13,541	1,321	16,908	31,717
Payable for investments purchased	2(a)	-	-	-	17,729,506	31,713,212	-	-	-
Payable for Fund shares redeemed	2(a)	-	13,878,694	7,360,486	7,159,667	24,975,677	7,649,507	81,408	15,040,633
Unrealised depreciation on:									
Open exchange traded futures contracts	2(c)	-	-	-	-	-	-	-	-
Open forward foreign exchange contracts	2(c)	-	3,813,483	1,102,839	5,617,596	7,694,666	5,078,946	114,812	7,477,527
Contracts for difference	2(c)	-	-	-	-	-	-	3,720	-
Market value of To Be Announced securities contracts	2(c)	-	-	-	-	-	-	-	-
Market value of swaps	2(c)	-	-	-	-	-	-	-	-
Market value of written options/swaptions	2(c)	-	-	-	-	-	-	-	-
Other liabilities	4,5,6,7,8	8,651	9,766,919	2,582,332	6,643,946	20,271,987	10,010,212	232,287	11,872,996
<b>Total liabilities</b>		<b>8,651</b>	<b>27,683,682</b>	<b>11,066,595</b>	<b>40,072,203</b>	<b>143,560,475</b>	<b>22,761,512</b>	<b>449,135</b>	<b>34,425,930</b>
<b>Total net assets</b>		<b>4,384,045</b>	<b>3,378,001,133</b>	<b>1,845,163,752</b>	<b>3,823,057,712</b>	<b>14,265,247,992</b>	<b>6,042,424,247</b>	<b>147,499,277</b>	<b>8,181,727,714</b>

The notes on pages 986 to 999 form an integral part of these financial statements.

# Three Year Summary of Net Asset Values

as at 28 February 2023

	Currency	28 February 2023	31 August 2022	31 August 2021	31 August 2020
<b>Asia Pacific Equity Income Fund</b>					
<b>Total net assets</b>	<b>USD</b>	<b>86,777,170</b>	<b>116,844,096</b>	<b>173,509,204</b>	<b>236,071,166</b>
Net asset value per:					
A Class distributing (A) (G) share EUR hedged	EUR	7.77	7.80	10.13	8.44
A Class distributing (Q) (G) share	USD	11.82	11.77	14.87	12.29
A Class distributing (Q) (G) share SGD hedged	SGD	10.53	10.59	13.46	11.16
A Class distributing (R) (M) (G) share AUD hedged	AUD	11.21	11.33	14.53	11.95
A Class distributing (R) (M) (G) share ZAR hedged	ZAR	83.54	84.27	106.79	87.25
A Class distributing (R) (M) (G) UK reporting fund share CNH hedged	CNH	96.40	98.19	125.30	102.10
A Class distributing (S) (M) (G) share	USD	12.22	12.20	15.49	12.77
A Class distributing (S) (M) (G) share HKD hedged	HKD	91.46	91.86	117.38	96.86
A Class non-distributing share	USD	17.78	17.43	21.45	17.19
A Class non-distributing UK reporting fund share	GBP	17.79	18.24	18.90	15.68
C Class distributing (Q) (G) share	USD	10.05	10.07	12.88	10.78
C Class distributing (Q) (G) share SGD hedged	SGD	8.96	9.07	11.67	9.80
D Class distributing (A) (G) UK reporting fund share	GBP	13.02	13.30	14.11	11.93
D Class distributing (Q) (G) share	USD	12.91	12.81	16.06	13.18
D Class distributing (Q) (G) share SGD hedged	SGD	11.52	11.51	14.52	11.95
D Class non-distributing share	USD	19.44	18.99	23.19	18.45
E Class distributing (Q) (G) share EUR hedged	EUR	7.14	7.31	9.49	7.98
E Class non-distributing share	USD	16.76	16.48	20.38	16.42
I Class non-distributing share	USD	12.31	12.00	14.63	11.61
X Class non-distributing share	USD	14.63	14.22	17.19	13.54
<b>Asian Dragon Fund</b>					
<b>Total net assets</b>	<b>USD</b>	<b>821,400,568</b>	<b>865,199,577</b>	<b>1,176,221,240</b>	<b>2,058,807,697</b>
Net asset value per:					
A Class distributing (A) UK reporting fund share	GBP	35.01	36.33	38.89	34.22
A Class non-distributing share	USD	44.25	43.92	55.82	47.48
A Class non-distributing share AUD hedged	AUD	13.77	13.96	18.00	15.44
A Class non-distributing share CHF hedged	CHF	12.21	12.48	16.18	13.97
A Class non-distributing share EUR hedged	EUR	12.37	12.62	16.44	14.16
A Class non-distributing share PLN hedged	PLN	120.47	118.58	150.02	128.62
A Class non-distributing share SGD hedged	SGD	13.30	13.36	17.09	14.60
C Class non-distributing share	USD	32.14	32.10	41.32	35.58
D Class distributing (A) UK reporting fund share	GBP	35.45	36.65	39.24	34.44
D Class non-distributing share	USD	49.55	48.99	61.81	52.17
D Class non-distributing share AUD hedged	AUD	20.99	21.21	27.14	23.09
D Class non-distributing share CHF hedged	CHF	12.91	13.15	16.91	14.49
D Class non-distributing share EUR hedged	EUR	13.09	13.31	17.21	14.71
E Class non-distributing share	USD	39.89	39.68	50.70	43.33
I Class distributing (A) share	USD	12.45	12.30	15.63	13.26
I Class distributing (A) UK reporting fund share	GBP	10.24	10.58	11.33	9.94
I Class non-distributing share	USD	13.40	13.24	16.66	14.03
I Class non-distributing share AUD hedged	AUD	10.28	10.38	13.25	11.24
X Class distributing (A) UK reporting fund share	GBP	33.79	34.76	37.27	32.70
X Class non-distributing share	USD	55.88	54.97	68.66	57.38

Prices are quoted in the Dealing Currency(ies) of the relevant Share Class. In the case of those Share Classes for which two or more Dealing Currencies are available, the Base Currency of the relevant Share Class is presented. The additional dealing currency prices are calculated by converting the price at the relevant spot exchange rate at the time of valuation.

# Three Year Summary of Net Asset Values

as at 28 February 2023 continued

	Currency	28 February 2023	31 August 2022	31 August 2021	31 August 2020
<b>Asian Growth Leaders Fund</b>					
<b>Total net assets</b>	<b>USD</b>	<b>699,927,692</b>	<b>838,847,579</b>	<b>1,435,246,176</b>	<b>1,477,171,203</b>
Net asset value per:					
A Class non-distributing share AUD hedged	AUD	12.49	12.56	17.33	14.53
A Class non-distributing share CHF hedged	CHF	11.29	11.44	15.86	13.41
A Class non-distributing share EUR hedged	EUR	11.50	11.63	16.21	13.66
A Class non-distributing share SGD hedged	SGD	13.46	13.41	18.35	15.33
A Class non-distributing UK reporting fund share	GBP	15.61	16.08	18.41	15.85
D Class distributing (M) share	USD	8.94	8.80	11.98	9.95
D Class non-distributing share CHF hedged	CHF	11.94	12.06	16.60	13.93
D Class non-distributing share EUR hedged	EUR	12.17	12.27	16.97	14.19
D Class non-distributing share SGD hedged	SGD	9.79	9.72	13.20	10.94
D Class non-distributing UK reporting fund share	GBP	16.60	17.03	19.37	16.54
E Class non-distributing share	USD	22.89	22.60	30.89	25.83
I Class distributing (A) UK reporting fund share	GBP	7.63	7.81	8.98	7.71
I Class distributing (Q) share	USD	13.15	13.01	17.63	14.68
I Class non-distributing share	USD	14.61	14.32	19.27	15.87
S Class non-distributing share	USD	11.24	11.02	14.85	12.24
S Class non-distributing share CHF hedged	CHF	10.14	10.24	14.06	11.79
S class non-distributing share EUR hedged	EUR	10.15	10.22	14.12	11.79
S class non-distributing share GBP hedged	GBP	10.62	10.58	14.43	11.99
S class non-distributing share SGD hedged	SGD	10.93	10.85	14.71	12.18
X Class non-distributing share	USD	22.76	22.23	29.69	24.27
<b>Asian High Yield Bond Fund</b>					
<b>Total net assets</b>	<b>USD</b>	<b>2,267,438,496</b>	<b>2,117,939,025</b>	<b>1,758,081,147</b>	<b>184,594,974</b>
Net asset value per:					
A Class distributing (Q) share	USD	6.84	6.54	-	-
A Class distributing (R) (M) (G) share AUD hedged	AUD	5.91	5.76	9.78	10.34 <sup>*</sup>
A Class distributing (R) (M) (G) share EUR hedged	EUR	5.86	5.73	9.74	10.31 <sup>*</sup>
A Class distributing (R) (M) (G) share GBP hedged	GBP	5.95	5.77	9.77	10.30 <sup>*</sup>
A Class distributing (R) (M) (G) share HKD hedged	HKD	60.14	58.21	98.49	104.06 <sup>*</sup>
A Class distributing (R) (M) (G) share SGD hedged	SGD	6.67	6.48	10.94	11.53 <sup>*</sup>
A Class distributing (R) (M) (G) UK reporting fund share CNH hedged	CNH	59.77	59.22	100.09	105.31 <sup>*</sup>
A Class distributing (S) (M) (G) share	USD	5.52	5.33	8.97	9.52 <sup>*</sup>
A Class non-distributing share	USD	8.49	7.81	11.89	11.60 <sup>*</sup>
A Class non-distributing share AUD hedged	AUD	7.60	7.10	10.94	10.72 <sup>*</sup>
A Class non-distributing share EUR hedged	EUR	7.41	6.97	10.82	10.66 <sup>*</sup>
A Class non-distributing share GBP hedged	GBP	7.64	7.09	10.88	10.66 <sup>*</sup>
A Class non-distributing share HKD hedged	HKD	78.30	72.45	110.97	108.36 <sup>*</sup>
A Class non-distributing share SGD hedged	SGD	8.56	7.95	12.15	11.87 <sup>*</sup>
D Class distributing (M) UK reporting fund share EUR hedged	EUR	5.85	5.74	9.51	-
D Class distributing (M) UK reporting fund share GBP hedged	GBP	6.63	6.42	-	-
D Class distributing (S) (M) (G) share	USD	5.84	5.62	9.38	-
D Class non-distributing share	USD	8.70	7.98	12.11	11.78 <sup>*</sup>
D Class non-distributing UK reporting fund share EUR hedged	EUR	6.97	6.54	10.11	-
D Class non-distributing UK reporting fund share GBP hedged	GBP	7.40	6.86	-	-
E Class distributing (Q) share EUR hedged	EUR	5.21	5.10	8.47	8.98 <sup>*</sup>
E Class non-distributing share	USD	10.18	9.39	14.38	14.13 <sup>*</sup>
E Class non-distributing share EUR hedged	EUR	7.22	6.81	10.64	10.55 <sup>*</sup>
I Class distributing (S) (M) (G) share	USD	5.99	5.76	9.65	10.19 <sup>*</sup>
I Class non-distributing share	USD	7.01	6.43	9.73	-
I Class non-distributing UK reporting fund share EUR hedged	EUR	6.79	6.37	9.83	-
X Class non-distributing share	USD	9.01	8.24	12.42	12.00 <sup>*</sup>
<b>Asian Multi-Asset Income Fund</b>					
<b>Total net assets</b>	<b>USD</b>	<b>69,383,043</b>	<b>73,282,472</b>	<b>90,901,838</b>	<b>84,396,221</b>
Net asset value per:					
A Class distributing (S) (M) (G) share	USD	7.92	8.17	10.61	10.13
A Class distributing (S) (M) (G) share HKD hedged	HKD	7.56	7.85	10.25	9.81
A Class distributing (S) (M) (G) share SGD hedged	SGD	7.46	7.77	10.13	9.70
A Class non-distributing share	USD	12.21	12.16	15.01	13.72
I Class non-distributing share	USD	13.04	12.93	15.81	14.33
X Class non-distributing share	USD	13.75	13.59	16.50	14.83

Prices are quoted in the Dealing Currency(ies) of the relevant Share Class. In the case of those Share Classes for which two or more Dealing Currencies are available, the Base Currency of the relevant Share Class is presented. The additional dealing currency prices are calculated by converting the price at the relevant spot exchange rate at the time of valuation.

<sup>\*</sup> Dilution adjustment included, see Note 2(g), for further details.

The notes on pages 986 to 999 form an integral part of these financial statements.

# Three Year Summary of Net Asset Values

as at 28 February 2023 continued

	Currency	28 February 2023	31 August 2022	31 August 2021	31 August 2020
<b>Asian Sustainable Equity Fund</b>					
<b>Total net assets</b>	<b>USD</b>	<b>8,110,378</b>	<b>4,576,810</b>	<b>-</b>	<b>-</b>
Net asset value per:					
A Class non-distributing share	USD	9.08	9.08	-	-
D Class non-distributing UK reporting fund share	GBP	7.55	7.86	-	-
E Class non-distributing share	USD	10.07	10.09	-	-
I Class non-distributing UK reporting fund share	GBP	7.56	7.86	-	-
X Class non-distributing UK reporting fund share	GBP	7.61	7.88	-	-
ZI Class non-distributing share	USD	9.13	-	-	-
<b>Asian Tiger Bond Fund</b>					
<b>Total net assets</b>	<b>USD</b>	<b>3,144,325,101</b>	<b>3,526,988,067</b>	<b>5,509,491,295</b>	<b>4,218,024,432</b>
Net asset value per:					
A Class distributing (D) share	USD	9.80	10.00	12.88	13.12
A Class distributing (M) share	USD	9.80	10.01	12.89	13.14
A Class distributing (M) share AUD hedged	AUD	8.06	8.33	10.81	11.04
A Class distributing (M) share EUR hedged	EUR	6.58	6.85	8.97	9.23
A Class distributing (M) share HKD hedged	HKD	8.33	8.56	11.09	11.31
A Class distributing (M) share NZD hedged	NZD	8.60	8.84	11.40	11.63
A Class distributing (M) share SGD hedged	SGD	7.55	7.75	10.01	10.21
A Class distributing (R) (M) (G) share AUD hedged	AUD	7.94	8.22	10.90	11.29
A Class distributing (R) (M) (G) share CAD hedged	CAD	7.72	7.95	10.50	10.91
A Class distributing (R) (M) (G) share CNH hedged	CNH	70.52	74.09	98.14	100.94
A Class distributing (R) (M) (G) share NZD hedged	NZD	8.37	8.65	11.43	11.84
A Class distributing (R) (M) (G) share ZAR hedged	ZAR	75.76	78.77	103.66	106.41
A Class distributing (S) (M) (G) share	USD	8.25	8.48	11.18	11.60
A Class distributing (S) (M) (G) share EUR hedged	EUR	6.58	6.89	9.24	9.68
A Class distributing (S) (M) (G) share GBP hedged	GBP	5.03	5.22	6.93	7.21
A Class distributing (S) (M) (G) share HKD hedged	HKD	60.91	63.01	83.57	86.83
A Class distributing (S) (M) (G) share SGD hedged	SGD	6.66	6.89	9.11	9.46
A Class non-distributing share	USD	36.91	36.96	46.23	45.67
A Class non-distributing share EUR hedged	EUR	8.61	8.78	11.17	11.14
A Class non-distributing share HKD hedged	HKD	78.22	78.77	99.10	-
A Class non-distributing share SGD hedged	SGD	11.80	11.89	14.90	14.73
C Class distributing (D) share	USD	9.94	10.14	13.06	13.31
C Class non-distributing share	USD	27.66	27.87	35.31	35.31
D Class distributing (A) UK reporting fund share GBP hedged	GBP	7.35	7.40	9.63	9.85
D Class distributing (M) share	USD	9.81	10.02	12.90	13.14
D Class distributing (M) share HKD hedged	HKD	8.34	8.57	11.10	11.32
D Class distributing (M) share SGD hedged	SGD	7.42	7.62	9.84	-
D Class distributing (S) (M) (G) share	USD	8.76	8.99	11.78	12.16
D Class non-distributing share	USD	12.48	12.47	15.52	15.25
D Class non-distributing share EUR hedged	EUR	10.16	10.34	13.09	12.98
D Class non-distributing share SGD hedged	SGD	11.57	11.63	14.50	14.27
E Class non-distributing share	USD	33.32	33.44	42.05	41.74
E Class non-distributing share EUR hedged	EUR	8.87	9.07	11.60	11.62
I Class distributing (A) UK reporting fund share GBP hedged	GBP	7.35	7.41	9.63	9.85
I Class distributing (M) share	USD	8.50	8.68	11.18	11.39
I Class distributing (Q) share EUR hedged	EUR	6.67	6.93	9.07	9.34
I Class non-distributing share	USD	11.11	11.09	13.78	13.52
I Class non-distributing share EUR hedged	EUR	9.07	9.23	11.65	11.54
I Class non-distributing share SGD hedged	SGD	9.09	9.13	11.37	11.17
I Class non-distributing UK reporting fund share CHF hedged	CHF	8.71	8.89	11.23	11.16
SR Class distributing (A) UK reporting fund share GBP hedged	GBP	7.57	7.62	9.92	-
SR Class distributing (M) UK reporting fund share	GBP	6.22	6.64	7.20	-
SR Class non-distributing UK reporting fund share	GBP	6.68	6.98	7.31	-
SR Class non-distributing UK reporting fund share EUR hedged	EUR	7.81	7.94	10.03	-
X Class distributing (M) share	USD	8.19	8.34	10.72	10.93
X Class non-distributing share	USD	9.66	9.61	11.89	11.61
X Class non-distributing share EUR hedged	EUR	8.85	8.97	11.28	11.11

Prices are quoted in the Dealing Currency(ies) of the relevant Share Class. In the case of those Share Classes for which two or more Dealing Currencies are available, the Base Currency of the relevant Share Class is presented. The additional dealing currency prices are calculated by converting the price at the relevant spot exchange rate at the time of valuation.

The notes on pages 986 to 999 form an integral part of these financial statements.

# Three Year Summary of Net Asset Values

as at 28 February 2023 continued

	Currency	28 February 2023	31 August 2022	31 August 2021	31 August 2020
<b>China Bond Fund</b>					
<b>Total net assets</b>	<b>CNH</b>	<b>30,794,327,355</b>	<b>38,725,399,779</b>	<b>60,649,931,844</b>	<b>12,078,368,334</b>
Net asset value per:					
A Class distributing (M) share	CNH	65.44	66.63	74.00	73.66
A Class distributing (R) (M) (G) share HKD hedged	HKD	102.70	-	-	-
A Class distributing (R) (M) (G) share USD hedged	USD	10.26	-	-	-
A Class distributing (S) (M) (G) share	CNH	89.52	91.84	103.74	105.48
A Class distributing (S) (M) (G) share AUD hedged	AUD	8.13	8.34	9.69	10.13
A Class distributing (S) (M) (G) share EUR hedged	EUR	7.63	7.87	9.24	9.72
A Class distributing (S) (M) (G) share HKD hedged	HKD	81.29	83.14	96.68	100.84
A Class distributing (S) (M) (G) share SGD hedged	SGD	8.30	8.48	9.81	10.23
A Class distributing (S) (M) (G) share USD hedged	USD	8.37	8.51	9.85	10.27
A Class distributing (S) (M) (G) UK reporting fund share CAD hedged	CAD	8.16	8.31	9.62	10.05
A Class distributing (S) (M) (G) UK reporting fund share GBP hedged	GBP	8.05	8.25	9.57	9.99
A Class distributing (S) (M) (G) UK reporting fund share NZD hedged	NZD	8.16	8.34	9.62	10.03
A Class non-distributing share	CNH	100.06	99.95	107.01	102.91
A Class non-distributing share JPY hedged	JPY	899	911	1,007	-
A Class non-distributing UK reporting fund share USD hedged	USD	9.89	9.79	10.73	10.59
AI Class non-distributing share	CNH	79.84	79.79	85.42	82.11
AI Class non-distributing share EUR hedged	EUR	9.59	9.64	10.70	10.65
C Class non-distributing share	CNH	87.01	87.41	94.79	92.30
D Class distributing (A) UK reporting fund share GBP hedged	GBP	8.63	8.58	9.80	10.05
D Class distributing (M) share	CNH	65.75	66.92	74.33	73.98
D Class distributing (S) (M) (G) share	CNH	86.54	88.65	99.46	-
D Class distributing (S) (M) (G) share SGD hedged	SGD	8.50	8.66	9.96	-
D Class distributing (S) (M) (G) share USD hedged	USD	8.29	8.42	9.72	-
D Class non-distributing share	CNH	101.01	100.73	107.47	102.99
D Class non-distributing UK reporting fund share EUR hedged	EUR	9.34	9.36	10.36	10.28
D Class non-distributing UK reporting fund share USD hedged	USD	9.76	9.65	10.54	10.37
E Class distributing (Q) share	CNH	73.78	75.02	83.41	83.08
E Class distributing (Q) share EUR hedged	EUR	8.30	8.49	9.79	10.10
E Class distributing (R) (M) (G) share EUR hedged	EUR	8.52	8.69	9.85	-
E Class non-distributing share	CNH	122.57	122.72	132.09	127.66
E Class non-distributing share EUR hedged	EUR	9.73	9.80	10.94	10.94
I Class distributing (A) UK reporting fund share GBP hedged	GBP	8.63	8.58	9.80	10.05
I Class distributing (M) share	CNH	63.52	64.64	71.80	71.46
I Class distributing (Q) share EUR hedged	EUR	8.39	8.58	9.91	-
I Class distributing (S) (M) (G) share	CNH	90.12	92.25	103.71	104.76
I Class distributing (S) (M) (G) share SGD hedged	SGD	8.53	8.68	9.96	-
I Class distributing (S) (M) (G) share USD hedged	USD	8.77	8.89	10.24	10.59
I Class non-distributing share	CNH	127.35	126.88	135.17	129.36
I Class non-distributing UK reporting fund share EUR hedged	EUR	9.37	9.39	10.38	10.29
I Class non-distributing UK reporting fund share USD hedged	USD	9.81	9.69	10.56	10.38
SR Class distributing (A) UK reporting fund share GBP hedged	GBP	8.79	8.74	9.99	-
SR Class distributing (M) UK reporting fund share	GBP	6.90	7.41	7.41	-
SR Class distributing (S) (M) (G) UK reporting fund share	GBP	10.71	11.54	-	-
SR Class distributing (S) (M) (G) UK reporting fund share EUR hedged	EUR	8.70	8.95	-	-
SR Class distributing (S) (M) (G) UK reporting fund share HKD hedged	HKD	88.50	90.15	-	-
SR Class distributing (S) (M) (G) UK reporting fund share SGD hedged	SGD	8.92	9.06	-	-
SR Class distributing (S) (M) (G) UK reporting fund share USD hedged	USD	8.94	9.06	-	-
SR Class non-distributing UK reporting fund share	GBP	11.43	12.00	11.51	-
SR Class non-distributing UK reporting fund share EUR hedged	EUR	9.12	9.14	10.11	-
SR Class non-distributing UK reporting fund share USD hedged	USD	9.41	9.30	10.14	-
X Class distributing (M) share	CNH	64.84	65.95	-	-
X Class non-distributing share	CNH	80.41	80.03	84.91	80.94
X Class non-distributing share USD hedged	USD	10.13	9.99	10.85	10.61

Prices are quoted in the Dealing Currency(ies) of the relevant Share Class. In the case of those Share Classes for which two or more Dealing Currencies are available, the Base Currency of the relevant Share Class is presented. The additional dealing currency prices are calculated by converting the price at the relevant spot exchange rate at the time of valuation.

# Three Year Summary of Net Asset Values

as at 28 February 2023 continued

	Currency	28 February 2023	31 August 2022	31 August 2021	31 August 2020
<b>China Flexible Equity Fund</b>					
<b>Total net assets</b>	<b>USD</b>	<b>22,848,033</b>	<b>22,576,970</b>	<b>31,646,134</b>	<b>20,423,495</b>
Net asset value per:					
A Class non-distributing share	USD	7.60	7.91	12.07	11.65
A Class non-distributing share EUR hedged	EUR	6.52	6.96	10.91	10.65
AI Class non-distributing share EUR hedged	EUR	7.27	7.76	12.16	11.88
D Class non-distributing share	USD	7.90	8.19	12.41	11.89
D Class non-distributing share EUR hedged	EUR	7.42	7.90	12.28	11.90
E Class distributing (Q) share EUR hedged	EUR	6.06	6.49	10.22	10.03
E Class non-distributing share	USD	8.72	9.10	13.96	13.54
E Class non-distributing share EUR hedged	EUR	6.35	6.80	10.71	10.51
I Class non-distributing share	USD	8.03	8.32	12.56	12.00
I Class non-distributing share EUR hedged	EUR	7.47	7.95	12.32	11.91
X Class non-distributing share	USD	8.35	8.62	12.92	12.25
Z Class non-distributing share	USD	8.02	8.30	12.54	11.98
<b>China Fund</b>					
<b>Total net assets</b>	<b>USD</b>	<b>1,160,340,927</b>	<b>1,153,645,347</b>	<b>1,615,607,258</b>	<b>1,180,725,718</b>
Net asset value per:					
A Class distributing (A) UK reporting fund share GBP hedged	GBP	13.37	14.34	21.90	20.18
A Class distributing (T) share	USD	12.23	-	-	-
A Class non-distributing share	USD	16.63	17.56	26.44	24.23
A Class non-distributing share AUD hedged	AUD	12.77	13.84	21.13	19.47
A Class non-distributing share CNH hedged	CNH	111.10	120.21	178.61	160.76
A Class non-distributing share EUR hedged	EUR	12.82	13.92	21.54	19.96
A Class non-distributing share HKD	HKD	17.07	18.02	26.92	24.58
A Class non-distributing share SGD hedged	SGD	14.28	15.29	23.19	21.34
AI Class non-distributing share EUR hedged	EUR	7.61	8.27	12.79	11.85
C Class non-distributing share	USD	13.81	14.67	22.36	20.75
D Class distributing (A) UK reporting fund share GBP hedged	GBP	13.66	14.60	22.23	20.33
D Class non-distributing share	USD	18.40	19.35	28.91	26.30
D Class non-distributing share EUR hedged	EUR	13.86	15.00	23.03	21.19
D Class non-distributing share HKD	HKD	143.95	151.47	224.49	203.48
D Class non-distributing share SGD hedged	SGD	15.44	16.47	24.80	22.65
D Class non-distributing UK reporting fund share GBP hedged	GBP	9.98	10.66	16.16	14.78
E Class non-distributing share EUR hedged	EUR	11.94	13.01	20.22	18.84
I Class non-distributing share	USD	18.99	19.96	29.74	26.98
I Class non-distributing share EUR hedged	EUR	7.83	8.46	12.95	11.88
X Class non-distributing share	USD	18.78	19.66	29.08	26.19
<b>China Impact Fund</b>					
<b>Total net assets</b>	<b>USD</b>	<b>29,970,017</b>	<b>30,463,840</b>	<b>18,565,831</b>	<b>13,645,852</b>
Net asset value per:					
A Class non-distributing share	USD	10.99	11.35	14.76	13.34
AI Class non-distributing share EUR hedged	EUR	8.97	9.47	12.62	11.56
D Class non-distributing share	USD	11.26	11.58	14.96	13.42
D Class non-distributing share EUR hedged	EUR	9.15	9.62	12.73	11.57
E Class non-distributing share EUR hedged	EUR	8.86	9.37	12.55	11.55
I Class non-distributing share	USD	11.35	11.66	15.03	13.45
I Class non-distributing share EUR hedged	EUR	9.22	9.68	12.77	11.57
X Class non-distributing share	USD	11.64	11.92	15.24	13.54
<b>China Innovation Fund</b>					
<b>Total net assets</b>	<b>USD</b>	<b>19,479,846</b>	<b>20,651,662</b>	<b>-</b>	<b>-</b>
Net asset value per:					
A Class non-distributing share	USD	9.48	10.18	-	-
A Class non-distributing share CNH hedged	CNH	92.92	101.64	-	-
D Class non-distributing UK reporting fund share	GBP	7.86	8.79	-	-
D Class non-distributing UK reporting fund share CNH hedged	CNH	93.53	101.89	-	-
E Class non-distributing share	USD	9.82	10.56	-	-
I Class non-distributing UK reporting fund share	GBP	7.88	8.80	-	-
X Class non-distributing UK reporting fund share	GBP	7.92	8.81	-	-

Prices are quoted in the Dealing Currency(ies) of the relevant Share Class. In the case of those Share Classes for which two or more Dealing Currencies are available, the Base Currency of the relevant Share Class is presented. The additional dealing currency prices are calculated by converting the price at the relevant spot exchange rate at the time of valuation.

The notes on pages 986 to 999 form an integral part of these financial statements.

# Three Year Summary of Net Asset Values

as at 28 February 2023 continued

	Currency	28 February 2023	31 August 2022	31 August 2021	31 August 2020
<b>China Onshore Bond Fund<sup>(1)</sup></b>					
<b>Total net assets</b>	<b>CNH</b>	<b>527,437,954</b>	<b>-</b>	<b>-</b>	<b>-</b>
Net asset value per:					
A Class distributing (R) (M) (G) share HKD hedged	HKD	100.87	-	-	-
A Class distributing (R) (M) (G) share USD hedged	USD	10.08	-	-	-
A Class distributing (S) (M) (G) UK reporting fund share	GBP	11.65	-	-	-
A Class non-distributing UK reporting fund share	GBP	11.84	-	-	-
I Class non-distributing UK reporting fund share	GBP	11.87	-	-	-
X Class non-distributing UK reporting fund share	GBP	11.90	-	-	-
X Class non-distributing UK reporting fund share USD hedged	USD	10.12	-	-	-
ZI Class distributing (R) (M) (G) share USD hedged	USD	10.00	-	-	-
ZI Class non-distributing share	CNH	100.75	-	-	-
<b>Circular Economy Fund</b>					
<b>Total net assets</b>	<b>USD</b>	<b>1,808,051,079</b>	<b>1,796,330,423</b>	<b>2,309,316,574</b>	<b>870,387,241</b>
Net asset value per:					
A Class distributing (A) UK reporting fund share	GBP	6.57	6.47	7.61	-
A Class non-distributing share	USD	11.89	11.19	15.62	11.48 <sup>*</sup>
A Class non-distributing share AUD hedged	AUD	8.52	8.15	11.61	-
A Class non-distributing share CAD hedged	CAD	8.67	8.22	11.61	-
A Class non-distributing share CNH hedged	CNH	89.15	85.07	117.44	-
A Class non-distributing share EUR hedged	EUR	8.36	8.05	11.57	-
A Class non-distributing share GBP hedged	GBP	8.54	8.18	11.61	-
A Class non-distributing share HKD hedged	HKD	87.37	82.64	116.16	-
A Class non-distributing share NZD hedged	NZD	8.59	8.20	11.62	-
A Class non-distributing share SGD hedged	SGD	10.78	10.23	14.43	10.61 <sup>*</sup>
AI Class non-distributing share	USD	12.83	12.08	16.86	12.39 <sup>*</sup>
D Class non-distributing share	USD	12.22	11.45	15.86	11.56 <sup>*</sup>
D Class non-distributing UK reporting fund share GBP hedged	GBP	11.09	10.57	14.89	10.90 <sup>*</sup>
E Class non-distributing share	USD	11.69	11.02	15.47	11.42 <sup>*</sup>
I Class distributing (A) UK reporting fund share	GBP	10.13	9.92	11.62	-
I Class non-distributing share	USD	12.34	11.55	15.95	11.59 <sup>*</sup>
I Class non-distributing share JPY hedged	JPY	1,226	1,181	1,653	1,207 <sup>*</sup>
SR Class distributing (A) UK reporting fund share	GBP	7.32	7.17	8.39	-
SR Class non-distributing UK reporting fund share	GBP	7.37	7.23	8.42	-
SR Class non-distributing UK reporting fund share EUR hedged	EUR	8.47	8.12	11.56	-
X Class non-distributing share	USD	12.63	11.78	16.16	11.66 <sup>*</sup>
Z Class non-distributing share	USD	12.35	11.56	15.96	11.60 <sup>*</sup>
<b>Climate Action Equity Fund</b>					
<b>Total net assets</b>	<b>USD</b>	<b>4,426,292</b>	<b>4,083,788</b>	<b>-</b>	<b>-</b>
Net asset value per:					
A Class non-distributing share	USD	8.33	8.01	-	-
AI Class non-distributing share	USD	9.42	9.05	-	-
C Class non-distributing share	USD	10.24	9.91	-	-
D Class non-distributing share	USD	8.42	8.05	-	-
E Class non-distributing share	USD	9.37	9.02	-	-
I Class non-distributing share	USD	8.45	8.07	-	-
X Class non-distributing share	USD	8.52	8.11	-	-
<b>Climate Action Multi-Asset Fund</b>					
<b>Total net assets</b>	<b>EUR</b>	<b>45,788,005</b>	<b>47,930,052</b>	<b>-</b>	<b>-</b>
Net asset value per:					
A Class distributing (R) (M) (G) share USD hedged	USD	8.96	9.45	-	-
A Class non-distributing share	EUR	8.98	9.47	-	-
AI Class non-distributing share	EUR	8.99	9.48	-	-
C Class non-distributing share	EUR	8.85	9.39	-	-
D Class non-distributing share	EUR	9.05	9.52	-	-
E Class non-distributing share	EUR	8.93	9.44	-	-
I Class non-distributing share	EUR	9.08	9.53	-	-
X Class non-distributing share	EUR	9.14	9.58	-	-

Prices are quoted in the Dealing Currency(ies) of the relevant Share Class. In the case of those Share Classes for which two or more Dealing Currencies are available, the Base Currency of the relevant Share Class is presented. The additional dealing currency prices are calculated by converting the price at the relevant spot exchange rate at the time of valuation.

\* Dilution adjustment included, see Note 2(g), for further details.

(1) Fund launched during the period, see Note 1, for further details.

# Three Year Summary of Net Asset Values

as at 28 February 2023 continued

	Currency	28 February 2023	31 August 2022	31 August 2021	31 August 2020
<b>Continental European Flexible Fund</b>					
<b>Total net assets</b>	<b>EUR</b>	<b>5,131,944,350</b>	<b>5,070,548,567</b>	<b>8,815,637,037</b>	<b>4,575,113,056</b>
Net asset value per:					
A Class distributing (A) share	EUR	37.97	32.83	43.94	29.86
A Class distributing (A) UK reporting fund share	GBP	33.04	28.10	37.43	26.54
A Class distributing (A) UK reporting fund share GBP hedged	GBP	36.73	31.53	41.80	28.33
A Class non-distributing share	EUR	38.85	33.59	44.94	30.54
A Class non-distributing share USD hedged	USD	21.87	18.53	24.24	16.36
A Class non-distributing UK reporting fund share	GBP	34.03	28.94	38.56	27.34
AI Class non-distributing share	EUR	15.76	13.62	18.23	12.39
C Class non-distributing share	EUR	31.42	27.34	37.05	25.49
D Class distributing (A) UK reporting fund share	GBP	34.08	28.87	38.28	26.95
D Class distributing (A) UK reporting fund share GBP hedged	GBP	37.93	32.44	42.80	28.79
D Class distributing (A) UK reporting fund share USD hedged	USD	65.52	55.32	72.02	48.23
D Class non-distributing share	EUR	43.22	37.23	49.45	33.35
D Class non-distributing share USD hedged	USD	61.54	51.96	67.46	45.18
D Class non-distributing UK reporting fund share	GBP	37.87	32.09	42.42	29.86
D Class non-distributing UK reporting fund share GBP hedged	GBP	39.96	34.17	44.96	30.24
E Class non-distributing share	EUR	35.59	30.84	41.49	28.33
I Class distributing (A) UK reporting fund share	GBP	22.96	19.42	25.76	18.09
I Class distributing (A) UK reporting fund share USD hedged	USD	22.82	19.25	25.07	16.74
I Class non-distributing share	EUR	29.85	25.68	34.02	22.89
I Class non-distributing share USD hedged	USD	22.51	18.98	24.58	16.42
I Class non-distributing UK reporting fund share	GBP	26.16	22.13	29.19	-
I Class non-distributing UK reporting fund share GBP hedged	GBP	8.96	7.65	-	-
SR Class distributing (A) UK reporting fund share	GBP	9.01	7.63	10.12	-
SR Class distributing (A) UK reporting fund share USD hedged	USD	10.77	9.08	11.83	-
SR Class non-distributing UK reporting fund share	GBP	9.05	7.67	10.13	-
SR Class non-distributing UK reporting fund share USD hedged	USD	10.82	9.13	11.84	-
X Class distributing (A) UK reporting fund share	GBP	34.43	29.03	38.55	27.02
X Class non-distributing share	EUR	48.50	41.57	54.67	36.50
<b>Developed Markets Sustainable Equity Fund</b>					
<b>Total net assets</b>	<b>USD</b>	<b>21,287,097</b>	<b>10,787,561</b>	<b>5,466,824</b>	<b>-</b>
Net asset value per:					
A Class non-distributing share	USD	8.82	8.66	10.86	-
D Class non-distributing share	USD	8.96	8.75	10.89	-
D Class non-distributing UK reporting fund share	GBP	7.37	7.54	7.90	-
E Class non-distributing share	USD	9.53	9.38	11.83	-
I Class non-distributing share	USD	8.99	8.78	10.89	-
I Class non-distributing UK reporting fund share	GBP	7.41	7.56	7.90	-
X Class non-distributing UK reporting fund share	GBP	7.49	7.62	7.91	-
ZI Class non-distributing share	USD	9.71	-	-	-

Prices are quoted in the Dealing Currency(ies) of the relevant Share Class. In the case of those Share Classes for which two or more Dealing Currencies are available, the Base Currency of the relevant Share Class is presented. The additional dealing currency prices are calculated by converting the price at the relevant spot exchange rate at the time of valuation.



# Three Year Summary of Net Asset Values

as at 28 February 2023 continued

	Currency	28 February 2023	31 August 2022	31 August 2021	31 August 2020
<b>Dynamic High Income Fund</b>					
<b>Total net assets</b>	<b>USD</b>	<b>2,949,932,899</b>	<b>3,119,186,697</b>	<b>3,578,551,682</b>	<b>3,273,351,471</b>
Net asset value per:					
A Class distributing (R) (M) (G) share AUD hedged	AUD	7.18	7.47	9.55	8.65
A Class distributing (R) (M) (G) share CNH hedged	CNH	74.44	78.17	99.53	89.40
A Class distributing (R) (M) (G) share EUR hedged	EUR	7.98	8.29	10.59	9.54
A Class distributing (R) (M) (G) share NZD hedged	NZD	7.51	7.80	9.93	8.96
A Class distributing (S) (M) (G) share	USD	7.54	7.78	9.86	8.94
A Class distributing (S) (M) (G) share CAD hedged	CAD	7.37	7.66	9.77	8.89
A Class distributing (S) (M) (G) share EUR hedged	EUR	6.62	6.98	9.04	8.27
A Class distributing (S) (M) (G) share GBP hedged	GBP	6.91	7.23	9.26	8.43
A Class distributing (S) (M) (G) share HKD hedged	HKD	73.23	76.05	96.93	87.94
A Class distributing (S) (M) (G) share SGD hedged	SGD	7.22	7.51	9.57	8.68
A Class non-distributing share	USD	10.64	10.58	12.58	10.73
A Class non-distributing share CHF hedged	CHF	9.29	9.45	11.47	9.90
A Class non-distributing share SGD hedged	SGD	10.20	10.21	12.21	10.42
AI Class distributing (Q) share EUR hedged	EUR	7.58	7.95	10.21	9.31
AI Class non-distributing share EUR hedged	EUR	9.54	9.68	11.75	10.12
D Class distributing (Q) UK reporting fund share GBP hedged	GBP	8.09	8.40	10.59	9.54
D Class distributing (S) (M) (G) share	USD	7.85	8.07	10.14	9.13
D Class non-distributing share	USD	11.06	10.96	12.93	10.94
D Class non-distributing share CHF hedged	CHF	9.63	9.77	11.77	10.08
D Class non-distributing share EUR hedged	EUR	9.88	9.99	12.03	10.28
E Class distributing (Q) share EUR hedged	EUR	6.94	7.30	9.42	8.63
E Class non-distributing share	USD	12.87	12.84	15.33	13.14
E Class non-distributing share EUR hedged	EUR	9.16	9.32	11.37	9.83
I Class distributing (S) (M) (G) share	USD	8.10	8.32	10.44	9.37
I Class non-distributing share	USD	11.27	11.15	13.13	11.09
I Class non-distributing share BRL hedged	USD	8.87	8.54	9.36	7.35
I Class non-distributing share EUR hedged	EUR	9.98	10.08	12.12	10.34
X Class non-distributing share	USD	11.61	11.45	13.37	11.22
<b>Emerging Europe Fund<sup>(2)</sup></b>					
<b>Total net assets</b>	<b>EUR</b>	<b>202,202,847</b>	<b>161,213,607</b>	<b>758,920,271</b>	<b>523,130,205</b>
Net asset value per:					
A Class distributing (A) share	EUR	35.95	28.66	119.50	81.28
A Class distributing (A) UK reporting fund share	GBP	36.06	28.75	102.84	73.00
A Class non-distributing share	EUR	40.46	32.26	134.49	90.18
A Class non-distributing share SGD hedged	SGD	4.13	3.26	12.97	8.62
C Class non-distributing share	EUR	30.19	24.07	100.98	68.56
D Class distributing (A) UK reporting fund share	GBP	36.10	28.78	102.56	72.71
D Class non-distributing share	EUR	45.96	36.64	152.19	101.29
D Class non-distributing UK reporting fund share GBP hedged	GBP	36.55	28.97	115.38	76.68
E Class non-distributing share	EUR	36.04	28.73	120.09	80.93
I Class non-distributing share	EUR	3.94	3.14	13.02	8.64
X Class distributing (A) UK reporting fund share	GBP	36.29	28.92	102.37	72.42
X Class non-distributing share	EUR	5.03	4.00	16.53	10.87

Prices are quoted in the Dealing Currency(ies) of the relevant Share Class. In the case of those Share Classes for which two or more Dealing Currencies are available, the Base Currency of the relevant Share Class is presented. The additional dealing currency prices are calculated by converting the price at the relevant spot exchange rate at the time of valuation.

(2) Fund suspended, see Note 1, for further details.

# Three Year Summary of Net Asset Values

as at 28 February 2023 continued

	Currency	28 February 2023	31 August 2022	31 August 2021	31 August 2020
<b>Emerging Markets Bond Fund</b>					
<b>Total net assets</b>	<b>USD</b>	<b>968,908,353</b>	<b>912,526,191</b>	<b>1,564,148,104</b>	<b>1,716,298,656</b>
Net asset value per:					
A Class distributing (A) share	USD	10.91	10.57	14.06	13.65
A Class distributing (D) share	USD	7.63	7.55	9.97	9.69
A Class distributing (M) share	USD	7.87	7.79	10.30	10.01
A Class distributing (R) (M) (G) share AUD hedged	AUD	6.13	6.19	8.38	8.23
A Class distributing (R) (M) (G) share NZD hedged	NZD	6.80	6.86	9.29	9.12
A Class distributing (R) (M) (G) share ZAR hedged	ZAR	68.69	69.54	93.97	92.03
A Class distributing (R) (M) (G) UK reporting fund share CNH hedged	CNH	76.66	78.24	105.78	103.49
A Class distributing (S) (M) (G) share	USD	6.44	6.45	8.68	8.55
A Class distributing (S) (M) (G) share CAD hedged	CAD	6.73	6.77	9.17	9.06
A Class distributing (S) (M) (G) share GBP hedged	GBP	6.36	6.46	8.76	8.68
A Class distributing (S) (M) (G) share HKD hedged	HKD	47.32	47.70	64.63	63.71
A Class non-distributing share	USD	16.50	15.99	20.37	19.17
A Class non-distributing share EUR hedged	EUR	13.54	13.42	17.46	16.59
A Class non-distributing share GBP hedged	GBP	9.91	9.73	12.49	11.80
AI Class distributing (Q) share EUR hedged	EUR	7.17	7.26	9.80	9.59
AI Class non-distributing share EUR hedged	EUR	8.21	8.14	10.59	10.06
C Class distributing (D) share	USD	7.63	7.55	9.97	9.69
C Class non-distributing share	USD	13.11	12.78	16.49	15.71
D Class distributing (M) share	USD	7.89	7.81	10.32	10.03
D Class non-distributing share	USD	18.10	17.50	22.16	20.72
D Class non-distributing share EUR hedged	EUR	14.39	14.23	18.40	17.38
D Class non-distributing UK reporting fund share	GBP	14.92	15.08	16.08	15.56
E Class distributing (Q) share EUR hedged	EUR	6.70	6.78	9.15	8.95
E Class non-distributing share	USD	15.08	14.66	18.77	17.74
E Class non-distributing share EUR hedged	EUR	8.69	8.64	11.30	10.79
I Class distributing (A) share	USD	7.89	7.62	10.13	9.84
I Class distributing (A) UK reporting fund share EUR hedged	EUR	7.45	7.36	10.01	9.82
I Class distributing (A) UK reporting fund share GBP hedged	GBP	7.69	7.51	10.09	9.83
I Class distributing (Q) share EUR hedged	EUR	6.88	6.97	9.41	9.21
I Class non-distributing share	USD	16.40	15.84	20.03	18.70
I Class non-distributing share EUR hedged	EUR	9.81	9.69	12.51	11.80
I Class non-distributing UK reporting fund share CHF hedged	CHF	8.21	8.12	10.45	9.88
I Class non-distributing UK reporting fund share GBP hedged	GBP	8.83	8.63	10.99	10.31
X Class distributing (Q) share CHF hedged	CHF	7.49	7.59	10.22	10.03
X Class distributing (Q) share EUR hedged	EUR	6.63	6.72	9.07	8.87
X Class non-distributing share	USD	20.27	19.51	24.51	22.74
X Class non-distributing share EUR hedged	EUR	16.48	16.23	20.81	19.50

Prices are quoted in the Dealing Currency(ies) of the relevant Share Class. In the case of those Share Classes for which two or more Dealing Currencies are available, the Base Currency of the relevant Share Class is presented. The additional dealing currency prices are calculated by converting the price at the relevant spot exchange rate at the time of valuation.

# Three Year Summary of Net Asset Values

as at 28 February 2023 continued

	Currency	28 February 2023	31 August 2022	31 August 2021	31 August 2020
<b>Emerging Markets Corporate Bond Fund</b>					
<b>Total net assets</b>	<b>USD</b>	<b>845,126,722</b>	<b>808,537,589</b>	<b>1,148,076,472</b>	<b>528,637,403</b>
Net asset value per:					
A Class non-distributing share	USD	12.22	12.10	14.38	13.68
A Class non-distributing share EUR hedged	EUR	10.38	10.46	12.66	12.15
AI Class non-distributing share	USD	11.47	11.34	13.48	12.82
D Class distributing (M) UK reporting fund share GBP hedged	GBP	8.56	8.73	10.77	10.55
D Class non-distributing share	USD	13.20	13.02	15.36	14.51
D Class non-distributing share EUR hedged	EUR	9.38	9.42	11.32	10.78
E Class distributing (Q) share EUR hedged	EUR	7.81	8.02	10.00	9.85
E Class non-distributing share	USD	15.51	15.40	18.38	17.58
E Class non-distributing share EUR hedged	EUR	9.84	9.94	12.09	11.66
I Class distributing (A) share EUR hedged	EUR	7.84	7.86	9.85	-
I Class distributing (M) UK reporting fund share GBP hedged	GBP	8.56	8.73	10.77	10.55
I Class distributing (Q) share EUR hedged	EUR	7.97	8.18	10.20	-
I Class non-distributing share	USD	13.38	13.18	15.52	14.64
I Class non-distributing share CHF hedged	CHF	10.27	10.34	-	-
I Class non-distributing share EUR hedged	EUR	11.55	11.59	13.90	13.23
SR Class distributing (M) share	USD	9.98	-	-	-
SR Class distributing (M) UK reporting fund share GBP hedged	GBP	8.07	8.23	10.16	-
SR Class non-distributing UK reporting fund share	GBP	7.31	7.53	7.47	-
SR Class non-distributing UK reporting fund share EUR hedged	EUR	8.53	8.56	10.26	-
X Class non-distributing share	USD	14.43	14.16	16.56	15.50
X Class non-distributing share JPY hedged	JPY	926	932	1,103	1,038
<b>Emerging Markets Equity Income Fund</b>					
<b>Total net assets</b>	<b>USD</b>	<b>249,694,147</b>	<b>314,381,909</b>	<b>507,438,453</b>	<b>503,592,595</b>
Net asset value per:					
A Class distributing (Q) (G) share	USD	10.53	10.30	14.47	11.88
A Class distributing (R) (M) (G) share AUD hedged	AUD	10.44	10.35	14.78	12.10
A Class distributing (R) (M) (G) share CNH hedged	CNH	110.03	110.01	155.92	125.84
A Class distributing (R) (M) (G) share NZD hedged	NZD	10.61	10.51	14.94	12.23
A Class distributing (S) (M) (G) share	USD	11.31	11.08	15.62	12.76
A Class distributing (S) (M) (G) share CAD hedged	CAD	10.45	10.32	14.70	12.06
A Class distributing (S) (M) (G) share EUR hedged	EUR	9.18	9.22	13.39	11.07
A Class distributing (S) (M) (G) share GBP hedged	GBP	9.94	9.89	14.15	11.65
A Class distributing (S) (M) (G) share HKD hedged	HKD	84.30	83.05	117.94	96.37
A Class distributing (S) (M) (G) share SGD hedged	SGD	10.42	10.31	14.68	12.03
A Class non-distributing share	USD	15.41	14.75	20.06	15.94
A Class non-distributing share EUR hedged	EUR	8.99	8.82	12.33	9.93
AI Class distributing (Q) (G) share EUR hedged	EUR	7.88	7.90	11.43	9.50
AI Class non-distributing share	USD	11.22	10.73	14.60	11.61
D Class distributing (Q) (G) UK reporting fund share	GBP	9.47	9.65	11.34	9.56
D Class non-distributing share	USD	16.77	16.00	21.59	-
D Class non-distributing share EUR hedged	EUR	9.22	9.00	12.49	9.98
D Class non-distributing UK reporting fund share	GBP	13.81	13.77	15.66	12.79
E Class distributing (Q) (G) share EUR hedged	EUR	8.06	8.10	11.77	9.83
E Class non-distributing share EUR hedged	EUR	11.75	11.55	16.23	13.12
I Class non-distributing share	USD	11.23	10.69	14.40	11.34
I Class non-distributing share CHF hedged	CHF	10.66	10.42	14.29	11.42
X Class distributing (S) (M) (G) share	USD	11.11	10.78	14.92	11.95
X Class non-distributing share	USD	16.35	15.51	20.73	16.19

Prices are quoted in the Dealing Currency(ies) of the relevant Share Class. In the case of those Share Classes for which two or more Dealing Currencies are available, the Base Currency of the relevant Share Class is presented. The additional dealing currency prices are calculated by converting the price at the relevant spot exchange rate at the time of valuation.

# Three Year Summary of Net Asset Values

as at 28 February 2023 continued

	Currency	28 February 2023	31 August 2022	31 August 2021	31 August 2020
<b>Emerging Markets Fund</b>					
<b>Total net assets</b>	<b>USD</b>	<b>2,420,417,366</b>	<b>2,246,518,528</b>	<b>3,077,007,312</b>	<b>1,311,439,485</b>
Net asset value per:					
A Class distributing (A) share	USD	9.12	9.17	13.36	10.79
A Class non-distributing share	USD	35.45	35.65	51.62	41.68
A Class non-distributing share EUR hedged	EUR	8.17	8.41	12.53	10.25
AI Class non-distributing share	USD	11.14	11.19	16.21	13.09
C Class non-distributing share	USD	26.46	26.78	39.27	32.10
D Class non-distributing share	USD	40.25	40.34	57.97	46.46
D Class non-distributing share EUR hedged	EUR	8.36	8.57	12.67	10.28
E Class non-distributing share	USD	31.43	31.69	46.12	37.43
I Class distributing (A) share	USD	10.32	10.32	-	-
I Class distributing (Q) UK reporting fund share	GBP	8.61	9.13	11.16	9.31
I Class non-distributing share	USD	14.05	14.06	20.15	16.11
SI Class non-distributing share	USD	7.27	7.28	-	-
X Class non-distributing share	USD	15.00	14.96	21.27	16.88
<b>Emerging Markets Impact Bond Fund</b>					
<b>Total net assets</b>	<b>USD</b>	<b>88,004,238</b>	<b>84,171,455</b>	<b>28,477,453</b>	<b>-</b>
Net asset value per:					
A Class non-distributing share	USD	8.66	8.61	10.06	-
D Class non-distributing UK reporting fund share	GBP	7.18	7.46	7.31	-
D Class non-distributing UK reporting fund share EUR hedged	EUR	8.42	8.50	10.06	-
E Class non-distributing share EUR hedged	EUR	8.25	8.37	-	-
I Class non-distributing UK reporting fund share	GBP	7.21	7.47	7.31	-
I Class non-distributing UK reporting fund share EUR hedged	EUR	8.45	8.52	10.07	-
X Class distributing (S) (M) (G) share	USD	9.71	9.78	-	-
X Class non-distributing share EUR hedged	EUR	10.09	10.16	-	-
X Class non-distributing UK reporting fund share	GBP	7.25	7.50	7.31	-
Z Class non-distributing UK reporting fund share	GBP	7.21	7.47	7.31	-
ZI Class non-distributing share	USD	10.65	-	-	-

Prices are quoted in the Dealing Currency(ies) of the relevant Share Class. In the case of those Share Classes for which two or more Dealing Currencies are available, the Base Currency of the relevant Share Class is presented. The additional dealing currency prices are calculated by converting the price at the relevant spot exchange rate at the time of valuation.

The notes on pages 986 to 999 form an integral part of these financial statements.

# Three Year Summary of Net Asset Values

as at 28 February 2023 continued

	Currency	28 February 2023	31 August 2022	31 August 2021	31 August 2020
<b>Emerging Markets Local Currency Bond Fund</b>					
<b>Total net assets</b>	<b>USD</b>	<b>1,641,837,225</b>	<b>1,417,858,380</b>	<b>2,355,309,356</b>	<b>2,413,459,233</b>
Net asset value per:					
A Class distributing (A) share	USD	11.91	11.48	14.53	14.54
A Class distributing (D) share	USD	2.93	2.90	3.65	3.65
A Class distributing (M) share	USD	2.94	2.91	3.67	3.67
A Class distributing (M) share AUD hedged	AUD	4.69	4.70	5.98	6.01
A Class distributing (R) (M) (G) share AUD hedged	AUD	4.84	4.88	6.30	6.38
A Class distributing (R) (M) (G) share NZD hedged	NZD	6.08	6.12	7.86	7.94
A Class distributing (S) (M) (G) share	USD	6.10	6.10	7.85	7.99
A Class distributing (S) (M) (G) share CAD hedged	CAD	5.91	5.94	7.67	7.84
A Class distributing (S) (M) (G) share GBP hedged	GBP	5.46	5.53	7.18	7.36
A Class distributing (S) (M) (G) share HKD hedged	HKD	59.91	60.23	77.97	79.53
A Class distributing (S) (M) (G) share SGD hedged	SGD	5.44	5.48	7.09	7.24
A Class non-distributing share	USD	21.38	20.60	24.77	23.74
A Class non-distributing share CHF hedged	CHF	6.11	6.03	7.38	7.18
A Class non-distributing share EUR hedged	EUR	6.27	6.17	7.58	7.35
A Class non-distributing share PLN hedged	PLN	8.79	8.36	9.96	9.63
A Class non-distributing share SEK hedged	SEK	74.71	73.31	90.23	87.37
A Class non-distributing share SGD hedged	SGD	7.28	7.07	8.54	8.20
AI Class distributing (Q) share	USD	8.76	8.66	10.93	10.91
AI Class non-distributing share	USD	10.34	9.96	11.98	11.48
C Class distributing (D) share	USD	2.93	2.89	3.65	3.65
C Class non-distributing share	USD	17.49	16.96	20.64	20.04
D Class distributing (A) share	USD	11.95	11.49	14.55	14.56
D Class distributing (M) share	USD	12.17	12.04	15.17	15.17
D Class distributing (M) share AUD hedged	AUD	4.68	4.70	5.98	6.01
D Class distributing (M) UK reporting fund share GBP hedged	GBP	4.96	4.96	6.31	6.34
D Class distributing (Q) UK reporting fund share	GBP	7.15	7.39	7.85	8.11
D Class non-distributing share	USD	23.08	22.19	26.54	25.31
D Class non-distributing share CHF hedged	CHF	7.44	7.31	8.92	8.63
D Class non-distributing share EUR hedged	EUR	6.51	6.39	7.81	7.54
D Class non-distributing share PLN hedged	PLN	9.26	8.79	10.41	10.02
D Class non-distributing share SGD hedged	SGD	7.68	7.44	8.94	8.55
D Class non-distributing UK reporting fund share GBP hedged	GBP	12.56	12.21	14.74	14.13
E Class distributing (Q) share EUR hedged	EUR	4.58	4.62	5.96	6.02
E Class non-distributing share	USD	19.73	19.06	23.03	22.18
E Class non-distributing share EUR hedged	EUR	5.88	5.80	7.16	6.98
I Class distributing (M) UK reporting fund share GBP hedged	GBP	4.93	4.95	6.34	6.37
I Class distributing (Q) share	USD	7.32	7.23	9.13	9.11
I Class non-distributing share	USD	23.23	22.31	26.64	25.38
I Class non-distributing share EUR hedged	EUR	6.75	6.62	8.08	7.78
S Class distributing (M) UK reporting fund share GBP hedged	GBP	7.51	7.52	9.57	9.62
SR Class distributing (M) UK reporting fund share	GBP	6.60	6.83	7.25	-
SR Class distributing (M) UK reporting fund share GBP hedged	GBP	7.83	7.84	9.97	-
SR Class non-distributing UK reporting fund share	GBP	7.30	7.33	7.38	-
SR Class non-distributing UK reporting fund share EUR hedged	EUR	8.45	8.29	10.13	-
X Class distributing (Q) share GBP hedged	GBP	7.27	7.27	9.27	9.30
X Class non-distributing share	USD	6.65	6.38	7.58	7.18
X Class non-distributing share GBP hedged	GBP	8.88	8.60	10.32	9.83
<b>Emerging Markets Sustainable Equity Fund</b>					
<b>Total net assets</b>	<b>USD</b>	<b>53,252,279</b>	<b>53,883,168</b>	<b>4,894,212</b>	<b>-</b>
Net asset value per:					
A Class non-distributing share	USD	7.28	6.95*	9.74	-
D Class non-distributing share	USD	7.38	7.01*	9.75	-
D Class non-distributing UK reporting fund share	GBP	6.09	6.05*	7.07	-
E Class non-distributing share	USD	8.78	8.39*	11.81	-
I Class non-distributing UK reporting fund share	GBP	6.11	6.06*	7.08	-
X Class non-distributing share	USD	7.50	7.09*	-	-
X Class non-distributing share NZD hedged	NZD	9.78	9.36*	-	-
X Class non-distributing UK reporting fund share	GBP	6.18	6.12*	7.09	-
ZI Class non-distributing share	USD	9.26	-	-	-

Prices are quoted in the Dealing Currency(ies) of the relevant Share Class. In the case of those Share Classes for which two or more Dealing Currencies are available, the Base Currency of the relevant Share Class is presented. The additional dealing currency prices are calculated by converting the price at the relevant spot exchange rate at the time of valuation.

\* Dilution adjustment included, see Note 2(g), for further details.

# Three Year Summary of Net Asset Values

as at 28 February 2023 continued

	Currency	28 February 2023	31 August 2022	31 August 2021	31 August 2020
<b>ESG Flex Choice Cautious Fund</b>					
<b>Total net assets</b>	<b>USD</b>	<b>11,686,912</b>	<b>11,971,283</b>	-	-
Net asset value per:					
A Class distributing (S) (M) (G) share	USD	8.83	9.10	-	-
A Class distributing (S) (M) (G) share AUD hedged	AUD	9.07	9.45	-	-
A Class distributing (S) (M) (G) share CAD hedged	CAD	9.44	9.76	-	-
A Class distributing (S) (M) (G) share CNH hedged	CNH	91.20	95.25	-	-
A Class distributing (S) (M) (G) share GBP hedged	GBP	9.37	9.75	-	-
A Class distributing (S) (M) (G) share HKD hedged	HKD	87.34	90.49	-	-
A Class distributing (T) share	USD	8.51	8.86	-	-
A Class distributing (T) share AUD hedged	AUD	8.61	9.08	-	-
A Class distributing (T) share CAD hedged	CAD	9.36	9.79	-	-
A Class distributing (T) share CNH hedged	CNH	86.77	91.54	-	-
A Class distributing (T) share GBP hedged	GBP	9.32	9.79	-	-
A Class distributing (T) share HKD hedged	HKD	84.22	88.15	-	-
A Class non-distributing share	USD	8.73	8.92	-	-
A Class non-distributing share AUD hedged	AUD	9.12	9.41	-	-
A Class non-distributing share CAD hedged	CAD	9.53	9.77	-	-
A Class non-distributing share CNH hedged	CNH	91.56	94.80	-	-
A Class non-distributing share GBP hedged	GBP	9.46	9.76	-	-
A Class non-distributing share HKD hedged	HKD	87.59	90.01	-	-
D Class non-distributing share	USD	8.78	8.96	-	-
I Class non-distributing share	USD	8.79	8.96	-	-
X Class non-distributing share	USD	8.83	8.99	-	-
<b>ESG Flex Choice Growth Fund</b>					
<b>Total net assets</b>	<b>USD</b>	<b>13,322,925</b>	<b>14,275,652</b>	-	-
Net asset value per:					
A Class distributing (S) (M) (G) share	USD	9.02	8.96	-	-
A Class distributing (S) (M) (G) share AUD hedged	AUD	9.26	9.34	-	-
A Class distributing (S) (M) (G) share CAD hedged	CAD	9.62	9.62	-	-
A Class distributing (S) (M) (G) share CNH hedged	CNH	93.61	94.39	-	-
A Class distributing (S) (M) (G) share GBP hedged	GBP	9.64	9.73	-	-
A Class distributing (S) (M) (G) share HKD hedged	HKD	89.32	89.22	-	-
A Class distributing (T) share	USD	8.25	8.36	-	-
A Class distributing (T) share AUD hedged	AUD	8.51	8.79	-	-
A Class distributing (T) share CAD hedged	CAD	9.49	9.70	-	-
A Class distributing (T) share CNH hedged	CNH	86.36	88.99	-	-
A Class distributing (T) share GBP hedged	GBP	9.43	9.69	-	-
A Class distributing (T) share HKD hedged	HKD	81.68	83.18	-	-
A Class non-distributing share	USD	8.71	8.60	-	-
A Class non-distributing share AUD hedged	AUD	9.27	9.29	-	-
A Class non-distributing share CAD hedged	CAD	9.69	9.63	-	-
A Class non-distributing share CNH hedged	CNH	93.72	93.95	-	-
A Class non-distributing share GBP hedged	GBP	9.59	9.61	-	-
A Class non-distributing share HKD hedged	HKD	86.43	85.85	-	-
D Class non-distributing share	USD	8.76	8.63	-	-
I Class non-distributing share	USD	8.77	8.64	-	-
X Class non-distributing share	USD	8.81	8.66	-	-

Prices are quoted in the Dealing Currency(ies) of the relevant Share Class. In the case of those Share Classes for which two or more Dealing Currencies are available, the Base Currency of the relevant Share Class is presented. The additional dealing currency prices are calculated by converting the price at the relevant spot exchange rate at the time of valuation.

# Three Year Summary of Net Asset Values

as at 28 February 2023 continued

	Currency	28 February 2023	31 August 2022	31 August 2021	31 August 2020
<b>ESG Flex Choice Moderate Fund</b>					
<b>Total net assets</b>	<b>USD</b>	<b>11,973,197</b>	<b>13,979,090</b>	-	-
Net asset value per:					
A Class distributing (S) (M) (G) share	USD	8.95	9.02	-	-
A Class distributing (S) (M) (G) share AUD hedged	AUD	9.19	9.39	-	-
A Class distributing (S) (M) (G) share CAD hedged	CAD	9.54	9.66	-	-
A Class distributing (S) (M) (G) share CNH hedged	CNH	92.80	94.80	-	-
A Class distributing (S) (M) (G) share GBP hedged	GBP	9.55	9.75	-	-
A Class distributing (S) (M) (G) share HKD hedged	HKD	88.63	89.79	-	-
A Class distributing (T) share	USD	8.33	8.52	-	-
A Class distributing (T) share AUD hedged	AUD	8.54	8.90	-	-
A Class distributing (T) share CAD hedged	CAD	9.43	9.73	-	-
A Class distributing (T) share CNH hedged	CNH	86.46	89.95	-	-
A Class distributing (T) share GBP hedged	GBP	9.37	9.72	-	-
A Class distributing (T) share HKD hedged	HKD	82.53	84.93	-	-
A Class non-distributing share	USD	8.71	8.72	-	-
A Class non-distributing share AUD hedged	AUD	9.21	9.35	-	-
A Class non-distributing share CAD hedged	CAD	9.61	9.67	-	-
A Class non-distributing share CNH hedged	CNH	92.96	94.34	-	-
A Class non-distributing share GBP hedged	GBP	9.52	9.66	-	-
A Class non-distributing share HKD hedged	HKD	86.80	87.36	-	-
D Class non-distributing share	USD	8.76	8.75	-	-
I Class non-distributing share	USD	8.77	8.76	-	-
X Class non-distributing share	USD	8.81	8.78	-	-
<b>ESG Global Conservative Income Fund</b>					
<b>Total net assets</b>	<b>EUR</b>	<b>469,598,064</b>	<b>644,684,234</b>	<b>648,012,670</b>	<b>499,639,963</b>
Net asset value per:					
A Class distributing (A) (G) share	EUR	8.55	8.74	10.04	9.72
A Class distributing (Y) (Q) (G) share	EUR	8.51	8.88	10.18	9.85
A Class non-distributing share	EUR	9.91	10.12	11.19	10.46
AI Class distributing (Q) (G) share	EUR	8.58	8.95	10.25	9.92
AI Class non-distributing share	EUR	9.83	10.04	11.10	10.38
D Class distributing (A) (G) share	EUR	8.76	8.92	10.20	9.82
D Class distributing (Y) (Q) (G) share	EUR	8.69	9.04	10.31	9.92
D Class non-distributing share	EUR	10.15	10.34	11.37	10.58
E Class distributing (Q) (G) share	EUR	8.26	8.64	9.94	9.66
E Class distributing (S) (M) (G) share	EUR	8.66	9.03	10.35	9.99
E Class distributing (Y) (Q) (G) share	EUR	8.34	8.72	10.04	9.76
E Class non-distributing share	EUR	9.71	9.94	11.04	10.38
I Class distributing (Y) (Q) (G) share	EUR	8.77	9.12	10.36	9.95
I Class non-distributing share	EUR	10.27	10.45	11.47	10.65
X Class non-distributing share	EUR	10.48	10.64	11.62	10.74
<b>ESG Global Multi-Asset Income Fund</b>					
<b>Total net assets</b>	<b>USD</b>	<b>160,008,925</b>	<b>158,055,424</b>	-	-
Net asset value per:					
A Class distributing (M) (G) share	USD	9.67	9.94	-	-
A Class distributing (S) (M) (G) share	USD	8.65	8.91	-	-
A Class distributing (S) (M) (G) share EUR hedged	EUR	8.37	8.78	-	-
A Class distributing (S) (M) (G) share HKD hedged	HKD	85.65	88.65	-	-
A Class distributing (S) (M) (G) share SGD hedged	SGD	8.60	8.89	-	-
A Class non-distributing share	USD	9.11	9.15	-	-
D Class non-distributing share	USD	9.21	9.20	-	-
E Class distributing (Q) (G) share EUR hedged	EUR	8.40	8.83	-	-
E Class non-distributing share EUR hedged	EUR	8.77	9.00	-	-
X Class distributing (Q) (G) share GBP hedged	GBP	8.75	9.03	-	-
X Class non-distributing share	USD	9.28	9.25	-	-

Prices are quoted in the Dealing Currency(ies) of the relevant Share Class. In the case of those Share Classes for which two or more Dealing Currencies are available, the Base Currency of the relevant Share Class is presented. The additional dealing currency prices are calculated by converting the price at the relevant spot exchange rate at the time of valuation.

# Three Year Summary of Net Asset Values

as at 28 February 2023 continued

	Currency	28 February 2023	31 August 2022	31 August 2021	31 August 2020
<b>ESG Multi-Asset Fund</b>					
<b>Total net assets</b>	<b>EUR</b>	<b>6,544,809,293</b>	<b>6,719,550,491</b>	<b>3,576,244,828</b>	<b>1,116,352,944</b>
Net asset value per:					
A Class distributing (A) share	EUR	10.14	10.78	11.21	-
A Class distributing (R) (M) (G) share SGD hedged	SGD	10.56	11.26	11.77	10.46
A Class distributing (R) (M) (G) share USD hedged	USD	10.67	11.33	11.83	10.52
A Class distributing (T) share CNH hedged	CNH	88.47	95.76	-	-
A Class distributing (T) share SGD hedged	SGD	8.90	9.55	-	-
A Class distributing (T) share USD hedged	USD	8.96	9.56	-	-
A Class non-distributing share	EUR	17.90	19.02	19.79	17.31
A Class non-distributing share AUD hedged	AUD	10.29	10.88	11.26	-
A Class non-distributing share SGD hedged	SGD	11.42	12.01	12.34	10.73
A Class non-distributing share USD hedged	USD	48.14	50.38	51.70	44.93
A Class non-distributing share ZAR hedged	ZAR	114.34	118.36	116.47	-
AI Class non-distributing share	EUR	11.59	12.32	12.81	11.21
C Class non-distributing share	EUR	14.50	15.51	16.34	14.47
C Class non-distributing share USD hedged	USD	35.68	37.57	39.04	34.36
D Class non-distributing share	EUR	19.59	20.76	21.48	18.69
D Class non-distributing share USD hedged	USD	51.58	53.83	54.94	47.49
E Class non-distributing share	EUR	15.88	16.93	17.70	15.56
E Class non-distributing share USD hedged	USD	42.71	44.80	46.21	40.36
I Class non-distributing share	EUR	12.48	13.21	13.64	11.84
I Class non-distributing share BRL hedged	EUR	13.65	14.72	11.76	-
I Class non-distributing share USD hedged	USD	9.76	10.17	10.36	-
<b>ESG Systematic Multi Allocation Credit Fund<sup>(3)</sup></b>					
<b>Total net assets</b>	<b>USD</b>	<b>78,603,117</b>	<b>81,153,606</b>	<b>129,153,843</b>	<b>-</b>
Net asset value per:					
A Class non-distributing share	USD	8.56	8.48*	10.14	-
AI Class non-distributing share EUR hedged	EUR	8.14	8.22*	-	-
D Class non-distributing share EUR hedged	EUR	8.18	8.24*	-	-
E Class non-distributing share EUR hedged	EUR	8.08	8.18*	-	-
I Class non-distributing share	USD	8.63	8.53*	10.15	-
I Class non-distributing share AUD hedged	AUD	8.46	8.46*	10.15	-
I Class non-distributing share EUR hedged	EUR	8.31	8.37*	10.14	-
X Class non-distributing share	USD	8.66	8.55*	10.16	-
X Class non-distributing share AUD hedged	AUD	8.49	8.48*	10.15	-
X Class non-distributing share EUR hedged	EUR	8.34	8.39*	10.14	-

Prices are quoted in the Dealing Currency(ies) of the relevant Share Class. In the case of those Share Classes for which two or more Dealing Currencies are available, the Base Currency of the relevant Share Class is presented. The additional dealing currency prices are calculated by converting the price at the relevant spot exchange rate at the time of valuation.

\* Dilution adjustment included, see Note 2(g), for further details.

<sup>(3)</sup> Fund name changed during the period, see Note 1, for further details.



# Three Year Summary of Net Asset Values

as at 28 February 2023 continued

	Currency	28 February 2023	31 August 2022	31 August 2021	31 August 2020
<b>Euro Bond Fund</b>					
<b>Total net assets</b>	<b>EUR</b>	<b>2,946,881,874</b>	<b>3,192,055,061</b>	<b>4,309,425,814</b>	<b>5,127,226,706</b>
Net asset value per:					
A Class distributing (A) share	EUR	22.65	23.68	27.97	27.85
A Class distributing (A) UK reporting fund share	GBP	19.92	20.48	24.08	25.02
A Class distributing (D) share	EUR	16.85	17.68	20.88	20.79
A Class distributing (M) share	EUR	16.84	17.67	20.87	20.78
A Class non-distributing share	EUR	25.01	26.15	30.89	30.75
A Class non-distributing share JPY hedged	JPY	868	916	1,083	1,075
A Class non-distributing share PLN hedged	PLN	99.59	100.84	114.65	113.62
A Class non-distributing share USD hedged	USD	11.98	12.33	14.38	14.22
AI Class non-distributing share	EUR	8.53	8.92	10.54	10.49
C Class non-distributing share	EUR	18.39	19.35	23.14	23.33
D Class distributing (A) share	EUR	10.08	10.52	12.42	12.34
D Class distributing (A) UK reporting fund share	GBP	20.07	20.60	24.22	25.10
D Class distributing (A) UK reporting fund share GBP hedged	GBP	9.44	9.80	11.45	11.31
D Class distributing (M) share	EUR	16.93	17.76	20.97	20.83
D Class non-distributing share	EUR	26.45	27.61	32.50	32.24
D Class non-distributing share CHF hedged	CHF	10.05	10.55	12.47	12.41
D Class non-distributing share USD hedged	USD	12.43	12.77	14.83	14.61
E Class distributing (Q) share	EUR	20.69	21.69	25.75	25.77
E Class non-distributing share	EUR	22.17	23.24	27.59	27.61
I Class distributing (A) UK reporting fund share	GBP	7.60	7.79	9.16	9.50
I Class distributing (A) UK reporting fund share GBP hedged	GBP	9.47	9.82	11.47	11.33
I Class distributing (A) UK reporting fund share USD hedged	USD	9.53	9.78	11.41	11.25
I Class non-distributing share	EUR	12.75	13.30	15.63	15.48
I Class non-distributing share CHF hedged	CHF	8.97	9.41	11.11	11.04
I Class non-distributing share JPY hedged	JPY	893	939	1,105	1,092
I Class non-distributing share USD hedged	USD	10.60	10.88	12.62	12.42
S Class distributing (A) share	EUR	8.70	9.08	10.72	10.65
SR Class non-distributing UK reporting fund share	GBP	7.19	7.37	8.63	-
SR Class non-distributing UK reporting fund share USD hedged	USD	8.46	8.68	10.08	-
X Class non-distributing share	EUR	28.87	30.06	35.18	34.72
<b>Euro Corporate Bond Fund</b>					
<b>Total net assets</b>	<b>EUR</b>	<b>2,744,686,305</b>	<b>2,555,209,490</b>	<b>3,289,055,637</b>	<b>3,483,533,784</b>
Net asset value per:					
A Class distributing (D) share	EUR	12.03 <sup>†</sup>	12.29	14.40	14.09
A Class distributing (M) share	EUR	11.81 <sup>†</sup>	12.07	14.14	13.83
A Class non-distributing share	EUR	15.03 <sup>†</sup>	15.27	17.84	17.42
A Class non-distributing share CHF hedged	CHF	8.96 <sup>†</sup>	9.15	10.73	10.51
A Class non-distributing share GBP hedged	GBP	9.76 <sup>†</sup>	9.85	11.39	11.07
A Class non-distributing share SEK hedged	SEK	92.00 <sup>†</sup>	93.41	108.90	106.11
A Class non-distributing share USD hedged	USD	10.54 <sup>†</sup>	10.55	12.15	11.78
AI Class non-distributing share	EUR	8.92 <sup>†</sup>	9.06	10.59	10.34
C Class non-distributing share	EUR	11.75 <sup>†</sup>	12.02	14.22	14.06
D Class distributing (M) share	EUR	11.81 <sup>†</sup>	12.07	14.15	13.84
D Class non-distributing share	EUR	15.92 <sup>†</sup>	16.15	18.79	18.27
D Class non-distributing share CHF hedged	CHF	9.21 <sup>†</sup>	9.39	10.96	10.70
D Class non-distributing share GBP hedged	GBP	10.00 <sup>†</sup>	10.08	11.61	11.23
D Class non-distributing share USD hedged	USD	10.81 <sup>†</sup>	10.79	12.39	11.96
E Class distributing (Q) share	EUR	12.55 <sup>†</sup>	12.79	15.01	14.74
E Class non-distributing share	EUR	13.62 <sup>†</sup>	13.87	16.29	15.99
I Class distributing (Q) share	EUR	9.02 <sup>†</sup>	9.21	10.78	10.55
I Class non-distributing share	EUR	10.09 <sup>†</sup>	10.22	11.87	11.53
I Class non-distributing share CHF hedged	CHF	9.32 <sup>†</sup>	9.49	11.06	10.78
I Class non-distributing share GBP hedged	GBP	10.11 <sup>†</sup>	10.18	11.71	11.31
I Class non-distributing share JPY hedged	JPY	906 <sup>†</sup>	926	1,075	1,041
X Class distributing (Q) share	EUR	8.90 <sup>†</sup>	9.09	10.64	10.40
X Class non-distributing share	EUR	17.26 <sup>†</sup>	17.45	20.19	19.53

Prices are quoted in the Dealing Currency(ies) of the relevant Share Class. In the case of those Share Classes for which two or more Dealing Currencies are available, the Base Currency of the relevant Share Class is presented. The additional dealing currency prices are calculated by converting the price at the relevant spot exchange rate at the time of valuation.

<sup>†</sup> Dilution adjustment included, see Note 2(g), for further details.

# Three Year Summary of Net Asset Values

as at 28 February 2023 continued

	Currency	28 February 2023	31 August 2022	31 August 2021	31 August 2020
<b>Euro Reserve Fund</b>					
<b>Total net assets</b>	EUR	122,259,547	121,337,594	97,877,530	120,404,066
Net asset value per:					
A Class non-distributing share	EUR	71.62	71.34	71.83	72.32
C Class non-distributing share	EUR	68.52	68.26	68.72	69.19
D Class non-distributing share	EUR	72.17	71.82	72.31	72.80
E Class non-distributing share	EUR	67.71	67.52	68.15	68.79
X Class non-distributing share	EUR	9.76	9.70	9.76	9.82
<b>Euro Short Duration Bond Fund</b>					
<b>Total net assets</b>	EUR	4,333,142,481	5,402,466,533	8,327,818,672	9,428,076,631
Net asset value per:					
A Class distributing (A) UK reporting fund share	GBP	12.16	12.06	12.69	13.28
A Class distributing (A) UK reporting fund share GBP hedged	GBP	10.68	10.69	11.18	11.16
A Class distributing (A) UK reporting fund share USD hedged	USD	11.40	11.33	11.83	11.77
A Class distributing (D) share	EUR	11.34	11.46	12.12	12.15
A Class distributing (M) share	EUR	11.35	11.47	12.13	12.17
A Class non-distributing share	EUR	14.79	14.90	15.76	15.80
A Class non-distributing share CHF hedged	CHF	9.83	9.97	10.57	10.63
A Class non-distributing share USD hedged	USD	12.15	12.08	12.61	12.54
AI Class non-distributing share	EUR	9.35	9.43	9.97	10.00
C Class non-distributing share	EUR	10.95	11.10	11.89	12.07
D Class distributing (A) UK reporting fund share	GBP	12.36	12.24	12.84	13.39
D Class distributing (A) UK reporting fund share GBP hedged	GBP	10.90	10.89	11.36	11.29
D Class distributing (A) UK reporting fund share USD hedged	USD	11.13	11.04	11.49	11.39
D Class distributing (M) UK reporting fund share	GBP	10.10	10.03	10.53	10.98
D Class distributing (M) UK reporting fund share GBP hedged	GBP	9.90	9.93	10.36	10.30
D Class non-distributing share	EUR	15.59	15.69	16.53	16.52
D Class non-distributing share CHF hedged	CHF	10.20	10.32	10.91	10.94
D Class non-distributing share USD hedged	USD	10.95	10.86	11.30	11.21
E Class non-distributing share	EUR	13.20	13.34	14.18	14.29
I Class distributing (Q) share	EUR	15.42	15.55	16.37	16.34
I Class non-distributing share	EUR	15.61	15.70	16.53	16.50
I Class non-distributing share CHF hedged	CHF	9.34	9.45	9.98	9.99
I Class non-distributing share USD hedged	USD	10.80	10.71	11.14	11.03
SI Class non-distributing share	EUR	9.56	9.61	10.11	10.08
SI Class non-distributing share USD hedged	USD	10.22	10.14	10.52	10.41
X Class non-distributing share	EUR	16.51	16.57	17.38	17.28
<b>Euro-Markets Fund</b>					
<b>Total net assets</b>	EUR	1,356,171,591	1,301,315,661	1,888,937,995	1,497,602,023
Net asset value per:					
A Class distributing (A) share	EUR	33.40	28.85	35.32	26.47
A Class distributing (A) UK reporting fund share	GBP	31.50	26.77	32.62	25.51
A Class non-distributing share	EUR	38.62	33.36	40.78	30.56
A Class non-distributing share CHF hedged	CHF	23.06	19.98	24.38	18.32
A Class non-distributing share GBP hedged	GBP	18.14	15.55	18.85	14.09
A Class non-distributing share HKD hedged	HKD	146.66	124.73	149.75	111.42
A Class non-distributing share SGD hedged	SGD	27.91	23.83	28.71	21.38
A Class non-distributing share USD hedged	USD	20.69	17.50	20.90	15.54
AI Class non-distributing share	EUR	13.55	11.70	14.31	10.72
C Class non-distributing share	EUR	28.76	25.00	30.94	23.48
D Class distributing (A) share	EUR	33.86	29.14	35.71	26.61
D Class distributing (A) UK reporting fund share	GBP	29.68	25.13	30.65	23.83
D Class non-distributing share	EUR	43.90	37.79	45.85	34.11
D Class non-distributing share USD hedged	USD	19.36	16.31	19.34	14.27
D Class non-distributing UK reporting fund share	GBP	38.48	32.57	39.34	30.54
D Class non-distributing UK reporting fund share CHF hedged	CHF	20.64	17.82	21.57	16.09
E Class non-distributing share	EUR	34.37	29.77	36.57	27.55
I Class distributing (A) share	EUR	15.56	13.38	16.40	12.22
I Class non-distributing share	EUR	44.19	37.99	45.97	34.11
S Class distributing (A) share	EUR	12.68	10.91	13.37	9.96
S Class non-distributing share	EUR	13.28	11.43	13.84	10.28
X Class non-distributing share	EUR	48.47	41.51	49.86	36.69

Prices are quoted in the Dealing Currency(ies) of the relevant Share Class. In the case of those Share Classes for which two or more Dealing Currencies are available, the Base Currency of the relevant Share Class is presented. The additional dealing currency prices are calculated by converting the price at the relevant spot exchange rate at the time of valuation.

The notes on pages 986 to 999 form an integral part of these financial statements.

# Three Year Summary of Net Asset Values

as at 28 February 2023 continued

	Currency	28 February 2023	31 August 2022	31 August 2021	31 August 2020
<b>European Equity Income Fund</b>					
<b>Total net assets</b>	<b>EUR</b>	<b>1,751,933,910</b>	<b>1,788,035,472</b>	<b>2,149,181,806</b>	<b>1,647,519,525</b>
Net asset value per:					
A Class distributing (A) (G) share	EUR	15.91	14.49	16.57	13.81
A Class distributing (Q) (G) share	EUR	15.01	13.78	15.86	13.22
A Class distributing (Q) (G) share USD hedged	USD	23.40	21.09	23.81	19.71
A Class distributing (R) (M) (G) share AUD hedged	AUD	11.45	10.62	12.06	10.07
A Class distributing (R) (M) (G) share CAD hedged	CAD	9.32	8.63	9.77	8.23
A Class distributing (R) (M) (G) share CNH hedged	CNH	99.18	92.71	104.70	86.78
A Class distributing (R) (M) (G) share NZD hedged	NZD	9.30	8.64	9.76	8.17
A Class distributing (R) (M) (G) share USD hedged	USD	10.37	9.56	10.75	8.94
A Class distributing (S) (M) (G) share	EUR	11.10	10.34	11.80	9.84
A Class distributing (S) (M) (G) share GBP hedged	GBP	14.38	13.31	15.03	12.47
A Class distributing (S) (M) (G) share HKD hedged	HKD	199.20	183.15	206.24	170.82
A Class distributing (S) (M) (G) share SGD hedged	SGD	12.49	11.50	12.94	10.71
A Class distributing (S) (M) (G) share USD hedged	USD	13.00	11.89	13.32	11.02
A Class non-distributing share	EUR	24.77	22.56	24.74	19.90
A Class non-distributing share USD hedged	USD	17.72	15.85	17.07	13.63
A Class non-distributing UK reporting fund share	GBP	21.71	19.44	21.23	17.81
AI Class distributing (Q) (G) share	EUR	11.37	10.43	12.00	10.01
AI Class non-distributing share	EUR	13.19	12.02	13.18	10.60
D Class distributing (A) (G) share	EUR	15.12	13.72	15.58	12.88
D Class distributing (A) (G) UK reporting fund share	GBP	13.25	11.83	13.36	11.53
D Class distributing (Q) (G) UK reporting fund share	GBP	13.15	11.83	13.45	11.61
D Class distributing (Q) (G) UK reporting fund share GBP hedged	GBP	14.05	12.76	14.44	11.92
D Class distributing (S) (M) (G) share SGD hedged	SGD	9.95	9.12	10.18	-
D Class distributing (S) (M) (G) share USD hedged	USD	11.10	10.11	11.24	9.23
D Class non-distributing share	EUR	26.93	24.44	26.60	21.23
D Class non-distributing UK reporting fund share	GBP	23.59	21.06	22.82	19.01
D Class non-distributing UK reporting fund share USD hedged	USD	16.01	14.27	15.25	12.09
E Class distributing (Q) (G) share	EUR	14.20	13.07	15.11	12.66
E Class non-distributing share	EUR	23.37	21.34	23.52	19.00
I Class distributing (A) (G) share	EUR	15.32	13.89	15.72	12.96
I Class non-distributing share	EUR	14.01	12.70	13.79	10.97
I Class non-distributing UK reporting fund share	GBP	12.27	10.94	11.83	-
SR Class distributing (A) (G) UK reporting fund share	GBP	9.07	8.08	9.12	-
SR Class non-distributing UK reporting fund share	GBP	9.62	8.58	9.29	-
X Class distributing (Q) (G) UK reporting fund share	GBP	14.45	12.94	14.56	12.44
X Class non-distributing share	EUR	18.12	16.37	17.64	13.93
<b>European Focus Fund</b>					
<b>Total net assets</b>	<b>EUR</b>	<b>335,471,125</b>	<b>326,098,002</b>	<b>452,090,412</b>	<b>327,560,183</b>
Net asset value per:					
A Class non-distributing share	EUR	33.56	29.70	38.77	27.43
A Class non-distributing share SGD hedged	SGD	26.68	23.34	30.03	21.11
A Class non-distributing share USD hedged	USD	19.91	17.27	22.05	15.49
AI Class non-distributing share	EUR	14.85	13.15	17.16	12.15
C Class non-distributing share	EUR	27.43	24.43	32.29	23.13
D Class non-distributing share	EUR	37.47	33.05	42.80	30.05
D Class non-distributing UK reporting fund share	GBP	32.83	28.47	36.72	26.90
E Class non-distributing share	EUR	30.97	27.49	36.05	25.63
I Class non-distributing share	EUR	38.03	33.49	43.27	30.30

Prices are quoted in the Dealing Currency(ies) of the relevant Share Class. In the case of those Share Classes for which two or more Dealing Currencies are available, the Base Currency of the relevant Share Class is presented. The additional dealing currency prices are calculated by converting the price at the relevant spot exchange rate at the time of valuation.

# Three Year Summary of Net Asset Values

as at 28 February 2023 continued

	Currency	28 February 2023	31 August 2022	31 August 2021	31 August 2020
<b>European Fund</b>					
<b>Total net assets</b>	<b>EUR</b>	<b>1,274,760,168</b>	<b>1,220,902,141</b>	<b>1,866,977,485</b>	<b>1,109,565,626</b>
Net asset value per:					
A Class distributing (A) share	EUR	155.11	137.36	178.61	126.21
A Class distributing (A) UK reporting fund share	GBP	136.57	118.94	153.96	113.54
A Class non-distributing share	EUR	166.83	147.74	192.10	135.74
A Class non-distributing share AUD hedged	AUD	18.11	15.93	20.62	14.50
A Class non-distributing share CAD hedged	CAD	17.73	15.48	19.87	13.99
A Class non-distributing share CNH hedged	CNH	169.77	149.33	187.39	128.92
A Class non-distributing share GBP hedged	GBP	16.72	14.70	18.96	13.35
A Class non-distributing share HKD hedged	HKD	25.94	22.63	28.94	20.31
A Class non-distributing share NZD hedged	NZD	18.94	16.62	21.45	15.09
A Class non-distributing share SGD hedged	SGD	19.99	17.51	22.44	15.76
A Class non-distributing share USD hedged	USD	27.10	23.52	29.91	20.98
C Class non-distributing share	EUR	123.13	109.71	144.46	103.36
D Class distributing (A) UK reporting fund share	GBP	139.71	121.23	156.11	114.26
D Class non-distributing share	EUR	189.71	167.39	216.02	151.51
D Class non-distributing share USD hedged	USD	25.81	22.31	28.17	19.62
D Class non-distributing UK reporting fund share	GBP	166.25	144.26	185.32	135.65
E Class non-distributing share	EUR	148.11	131.49	171.83	122.03
I Class non-distributing share	EUR	191.86	169.06	217.62	152.23
I Class non-distributing share USD hedged	USD	20.72	17.89	22.53	15.64
S Class non-distributing share	EUR	15.35	13.54	17.44	12.21
X Class non-distributing share	EUR	210.69	184.96	236.31	164.07
<b>European High Yield Bond Fund</b>					
<b>Total net assets</b>	<b>EUR</b>	<b>325,003,644</b>	<b>301,180,428</b>	<b>363,644,142</b>	<b>137,981,997</b>
Net asset value per:					
A Class non-distributing share	EUR	11.61	11.23	12.86	11.76
A Class non-distributing share CHF hedged	CHF	11.23	10.91	12.52	11.48
A Class non-distributing share SEK hedged	SEK	115.25	111.35	127.61	116.44
D Class distributing (A) share	EUR	9.19	8.86	10.54	9.94
D Class distributing (A) UK reporting fund share GBP hedged	GBP	9.66	9.26	10.91	10.25
D Class non-distributing share	EUR	12.10	11.67	13.32	12.12
E Class distributing (Q) share	EUR	9.04	8.93	10.56	9.99
E Class non-distributing share	EUR	11.20	10.85	12.49	11.48
X Class non-distributing share	EUR	12.79	12.29	13.92	12.58
Z Class non-distributing share	EUR	9.94	9.57	10.88	9.88
Z Class non-distributing share USD hedged	USD	9.43	8.93	-	-
<b>European Special Situations Fund</b>					
<b>Total net assets</b>	<b>EUR</b>	<b>1,207,385,587</b>	<b>1,127,016,712</b>	<b>1,667,223,264</b>	<b>1,219,151,426</b>
Net asset value per:					
A Class distributing (A) share	EUR	9.48	8.47	11.16	-
A Class non-distributing share	EUR	57.43	51.36	67.59	50.33
A Class non-distributing share AUD hedged	AUD	21.09	18.74	24.56	18.20
A Class non-distributing share CAD hedged	CAD	20.64	18.21	23.67	17.55
A Class non-distributing share CNH hedged	CNH	500.93	445.08	566.44	410.10
A Class non-distributing share GBP hedged	GBP	19.32	17.16	22.39	16.61
A Class non-distributing share HKD hedged	HKD	154.81	136.40	176.53	130.62
A Class non-distributing share USD hedged	USD	23.90	20.94	26.97	19.94
C Class non-distributing share	EUR	45.12	40.60	54.11	40.79
D Class non-distributing share	EUR	65.28	58.17	75.98	56.15
D Class non-distributing share USD hedged	USD	23.04	20.11	25.71	18.86
E Class non-distributing share	EUR	52.43	47.00	62.17	46.52
I Class distributing (A) share	EUR	12.26	10.91	14.28	10.52
I Class non-distributing share	EUR	17.69	15.74	20.50	15.11
X Class non-distributing share	EUR	17.75	15.74	20.35	14.89

Prices are quoted in the Dealing Currency(ies) of the relevant Share Class. In the case of those Share Classes for which two or more Dealing Currencies are available, the Base Currency of the relevant Share Class is presented. The additional dealing currency prices are calculated by converting the price at the relevant spot exchange rate at the time of valuation.

# Three Year Summary of Net Asset Values

as at 28 February 2023 continued

	Currency	28 February 2023	31 August 2022	31 August 2021	31 August 2020
<b>European Sustainable Equity Fund</b>					
<b>Total net assets</b>	<b>EUR</b>	<b>5,386,056</b>	<b>4,831,817</b>	<b>5,724,517</b>	<b>-</b>
Net asset value per:					
A Class non-distributing share	EUR	9.79	9.12	11.27	-
AI Class non-distributing share	EUR	8.76	8.15	10.08	-
D Class non-distributing UK reporting fund share	GBP	8.70	7.94	9.68	-
E Class non-distributing share	EUR	8.69	8.11	10.07	-
I Class non-distributing UK reporting fund share	GBP	8.74	7.95	9.69	-
X Class non-distributing UK reporting fund share	GBP	8.84	8.02	9.70	-
ZI Class non-distributing share	EUR	10.15	-	-	-
<b>European Value Fund</b>					
<b>Total net assets</b>	<b>EUR</b>	<b>880,447,794</b>	<b>773,465,607</b>	<b>959,233,726</b>	<b>565,454,831</b>
Net asset value per:					
A Class distributing (A) share	EUR	64.50	55.17	60.01	46.57
A Class distributing (A) UK reporting fund share	GBP	60.38	50.79	55.00	44.54
A Class non-distributing share	EUR	88.63	75.80	80.77	61.94
A Class non-distributing share AUD hedged	AUD	17.07	14.48	15.31	11.71
A Class non-distributing share CNH hedged	CNH	177.52	150.46	154.76	115.44
A Class non-distributing share HKD hedged	HKD	168.83	142.50	149.51	113.75
A Class non-distributing share USD hedged	USD	17.64	14.81	15.46	11.76
C Class non-distributing share	EUR	62.81	54.05	58.33	45.29
D Class distributing (A) UK reporting fund share	GBP	60.59	50.77	55.01	44.52
D Class non-distributing share	EUR	99.39	84.68	89.57	68.17
D Class non-distributing share USD hedged	USD	19.17	16.03	16.61	12.53
E Class non-distributing share	EUR	80.29	68.84	73.73	56.82
I Class non-distributing share	EUR	21.20	18.04	19.03	14.45
S Class distributing (A) share	EUR	11.79	10.04	10.93	8.47
X Class non-distributing share	EUR	14.52	12.31	12.89	9.71
<b>FinTech Fund</b>					
<b>Total net assets</b>	<b>USD</b>	<b>295,635,329</b>	<b>415,642,180</b>	<b>857,029,862</b>	<b>120,341,823</b>
Net asset value per:					
A Class distributing (A) UK reporting fund share	GBP	4.37	4.88	7.21	-
A Class non-distributing share	USD	10.48	11.21	19.69	13.71
A Class non-distributing share EUR hedged	EUR	9.17	10.06	18.34	12.90
A Class non-distributing share SGD hedged	SGD	9.96	10.74	19.13	13.36
AI Class non-distributing share	USD	11.51	12.32	21.62	15.06
C Class non-distributing UK reporting fund share	GBP	4.28	4.82	7.21	-
D Class non-distributing share	USD	10.87	11.58	20.18	13.94
D Class non-distributing share EUR hedged	EUR	9.51	10.40	18.79	13.11
D Class non-distributing UK reporting fund share	GBP	8.95	9.98	14.64	10.46
D Class non-distributing UK reporting fund share GBP hedged	GBP	9.80	10.65	18.97	13.20
E Class non-distributing share	USD	13.17	14.12	24.92	17.44
E Class non-distributing share EUR hedged	EUR	8.96	9.86	18.05	12.76
I Class distributing (A) UK reporting fund share	GBP	4.44	4.94	7.23	-
I Class non-distributing share	USD	11.00	11.70	20.33	14.01
I Class non-distributing share EUR hedged	EUR	10.96	11.96	21.57	15.01
X Class non-distributing share	USD	11.34	12.03	20.75	14.20
Z Class non-distributing UK reporting fund share	GBP	9.08	10.10	14.77	10.53

Prices are quoted in the Dealing Currency(ies) of the relevant Share Class. In the case of those Share Classes for which two or more Dealing Currencies are available, the Base Currency of the relevant Share Class is presented. The additional dealing currency prices are calculated by converting the price at the relevant spot exchange rate at the time of valuation.

# Three Year Summary of Net Asset Values

as at 28 February 2023 continued

	Currency	28 February 2023	31 August 2022	31 August 2021	31 August 2020
<b>Fixed Income Global Opportunities Fund</b>					
<b>Total net assets</b>	<b>USD</b>	<b>7,769,401,412</b>	<b>8,997,090,506</b>	<b>10,990,274,596</b>	<b>9,746,939,332</b>
Net asset value per:					
A Class distributing (A) share	USD	9.58	9.65	10.43	10.20
A Class distributing (A) share EUR hedged	EUR	8.45	8.64	9.48	9.37
A Class distributing (D) share	USD	9.62	9.81	10.59	10.37
A Class distributing (M) share	USD	9.61	9.80	10.58	10.36
A Class distributing (Q) share	USD	9.65	9.82	10.60	10.38
A Class distributing (Q) share EUR hedged	EUR	6.16	6.37	6.98	6.89
A Class distributing (Q) share SGD hedged	SGD	13.68	13.97	15.10	14.78
A Class distributing (R) (M) (G) share AUD hedged	AUD	8.26	8.49	9.35	9.28
A Class distributing (R) (M) (G) share CNH hedged	CNH	86.44	89.54	98.44	96.85
A Class distributing (S) (M) (G) share	USD	10.95	11.18	12.27	12.21
A Class distributing (S) (M) (G) share HKD hedged	HKD	81.53	83.78	92.45	92.03
A Class non-distributing share	USD	14.71	14.81	15.79	15.22
A Class non-distributing share CHF hedged	CHF	9.34	9.59	10.39	10.13
A Class non-distributing share EUR hedged	EUR	9.43	9.64	10.43	10.15
A Class non-distributing share JPY hedged	JPY	993	1,023	1,103	1,068
A Class non-distributing share PLN hedged	PLN	16.41	16.22	16.91	16.37
A Class non-distributing share SEK hedged	SEK	97.15	99.10	106.80	103.69
A Class non-distributing share SGD hedged	SGD	20.87	21.10	22.52	21.72
A Class non-distributing UK reporting fund share GBP hedged	GBP	10.22	10.36	11.09	10.72
AI Class non-distributing share	USD	11.67	11.76	12.53	12.09
AI Class non-distributing share EUR hedged	EUR	9.61	9.83	10.63	10.35
C Class distributing (D) share	USD	9.62	9.80	10.59	10.37
C Class distributing (Q) share	USD	9.61	9.77	10.55	10.32
C Class non-distributing share	USD	12.04	12.20	13.17	12.86
D Class distributing (A) share	USD	13.00	13.06	14.11	13.82
D Class distributing (A) share CAD hedged	CAD	9.31	9.37	10.15	9.95
D Class distributing (A) share EUR hedged	EUR	8.47	8.64	9.48	9.36
D Class distributing (A) UK reporting fund share GBP hedged	GBP	4.41	4.46	4.84	4.75
D Class distributing (Q) share	USD	10.15	10.33	11.15	10.91
D Class distributing (Q) share CHF hedged	CHF	8.31	8.63	9.47	9.38
D Class distributing (Q) share EUR hedged	EUR	6.18	6.39	7.00	6.91
D Class non-distributing share	USD	15.47	15.54	16.48	15.81
D Class non-distributing share CHF hedged	CHF	10.19	10.45	11.26	10.93
D Class non-distributing share EUR hedged	EUR	10.17	10.37	11.17	10.81
D Class non-distributing share GBP hedged	GBP	11.24	11.38	12.11	11.66
D Class non-distributing share PLN hedged	PLN	17.29	17.04	17.67	17.02
D Class non-distributing share SGD hedged	SGD	21.97	22.16	23.53	22.59
E Class non-distributing share	USD	13.53	13.66	14.63	14.18
E Class non-distributing share EUR hedged	EUR	8.71	8.93	9.71	9.49
I Class distributing (M) share CAD hedged	CAD	9.08	9.27	10.03	9.84
I Class distributing (Q) share	USD	9.45	9.62	10.38	10.16
I Class distributing (Q) share EUR hedged	EUR	8.19	8.46	9.27	9.16
I Class distributing (Q) share GBP hedged	GBP	9.29	9.52	10.32	10.13
I Class distributing (Q) share JPY hedged	JPY	867	903	985	969
I Class non-distributing share	USD	12.37	12.41	13.15	12.59
I Class non-distributing share AUD hedged	AUD	10.37	10.49	11.17	10.73
I Class non-distributing share CAD hedged	CAD	11.39	11.46	12.15	11.66
I Class non-distributing share CHF hedged	CHF	10.92	11.19	12.04	11.67
I Class non-distributing share EUR hedged	EUR	10.54	10.74	11.55	11.16
I Class non-distributing share GBP hedged	GBP	11.40	11.52	12.25	11.77
I Class non-distributing share JPY hedged	JPY	1,056	1,084	1,160	1,117
J Class distributing (M) share	USD	9.62	9.80	10.59	10.37
S Class distributing (A) share EUR hedged	EUR	9.12	9.30	10.21	10.08
S Class distributing (Q) share	USD	9.72	9.89	10.68	10.45
S Class non-distributing share	USD	10.55	10.59	11.22	10.75
S Class non-distributing share CHF hedged	CHF	9.71	9.95	10.71	10.39
S Class non-distributing share EUR hedged	EUR	9.83	10.02	10.78	10.42
X Class distributing (M) share	USD	9.62	9.80	10.59	10.37
X Class distributing (M) share AUD hedged	AUD	9.76	10.03	10.90	10.70
X Class distributing (M) share EUR hedged	EUR	8.25	8.53	9.36	9.25
X Class distributing (Q) share EUR hedged	EUR	8.47	8.75	9.59	9.47

Prices are quoted in the Dealing Currency(ies) of the relevant Share Class. In the case of those Share Classes for which two or more Dealing Currencies are available, the Base Currency of the relevant Share Class is presented. The additional dealing currency prices are calculated by converting the price at the relevant spot exchange rate at the time of valuation.

The notes on pages 986 to 999 form an integral part of these financial statements.

# Three Year Summary of Net Asset Values

as at 28 February 2023 continued

	Currency	28 February 2023	31 August 2022	31 August 2021	31 August 2020
X Class distributing (Q) share GBP hedged	GBP	8.79	9.01	9.76	9.59
X Class non-distributing share	USD	12.23	12.24	12.90	12.29
X Class non-distributing share AUD hedged	AUD	12.41	12.52	13.27	12.68
X Class non-distributing share CAD hedged	CAD	11.63	11.67	12.32	11.76
X Class non-distributing share CHF hedged	CHF	11.45	11.70	12.54	12.10
X Class non-distributing share EUR hedged	EUR	11.29	11.47	12.27	11.81
X Class non-distributing share GBP hedged	GBP	11.40	11.50	12.16	11.63
X Class non-distributing share SEK hedged	SEK	10.64	10.79	11.49	11.02
<b>Future Consumer Fund</b>					
<b>Total net assets</b>	<b>USD</b>	<b>12,102,420</b>	<b>11,978,939</b>	<b>20,285,571</b>	<b>-</b>
Net asset value per:					
A Class non-distributing share	USD	5.61	5.65	10.05	-
AI Class non-distributing share	USD	6.65	6.70	11.92	-
D Class non-distributing share	USD	5.70	5.71	10.08	-
D Class non-distributing UK reporting fund share	GBP	4.70	4.92	7.31	-
E Class non-distributing share	USD	6.80	6.86	12.27	-
I Class non-distributing share	USD	5.72	5.72	-	-
I Class non-distributing UK reporting fund share	GBP	4.71	4.94	7.31	-
X Class non-distributing UK reporting fund share	GBP	4.76	4.98	7.33	-
Z Class non-distributing share	USD	5.72	5.73	10.08	-
<b>Future Of Transport Fund</b>					
<b>Total net assets</b>	<b>USD</b>	<b>1,693,283,006</b>	<b>1,603,226,338</b>	<b>1,753,241,623</b>	<b>309,608,832</b>
Net asset value per:					
A Class distributing (A) share	USD	8.84	8.21	-	-
A Class distributing (A) UK reporting fund share	GBP	7.28	7.08	7.54*	-
A Class distributing (T) share	USD	11.30	-	-	-
A Class non-distributing share	USD	14.73	13.69	17.32*	10.76
A Class non-distributing share CNH hedged	CNH	84.95	80.06	99.99*	-
A Class non-distributing share EUR hedged	EUR	12.97	12.35	16.09*	10.09
A Class non-distributing share SGD hedged	SGD	13.93	13.07	16.72*	10.42
AI Class non-distributing share	USD	18.09	16.82	21.27*	13.21
D Class non-distributing share EUR hedged	EUR	13.45	12.76	16.49*	10.25
D Class non-distributing UK reporting fund share	GBP	12.60	12.19	12.89*	8.21
D Class non-distributing UK reporting fund share GBP hedged	GBP	13.81	13.05	16.68*	10.35
E Class non-distributing share	USD	18.99	17.69	22.49*	14.04
E Class non-distributing share EUR hedged	EUR	12.68	12.11	15.86*	9.99
I Class distributing (A) UK reporting fund share	GBP	7.40	7.15	7.55*	-
I Class non-distributing share	USD	15.45	14.28	17.88*	10.99
I Class non-distributing share EUR hedged	EUR	15.89	15.06	19.41*	12.04
X Class non-distributing share	USD	15.95	14.69	18.26*	11.14
Z Class non-distributing UK reporting fund share	GBP	12.78	12.34	13.01*	8.26

Prices are quoted in the Dealing Currency(ies) of the relevant Share Class. In the case of those Share Classes for which two or more Dealing Currencies are available, the Base Currency of the relevant Share Class is presented. The additional dealing currency prices are calculated by converting the price at the relevant spot exchange rate at the time of valuation.

\* Dilution adjustment included, see Note 2(g), for further details.

# Three Year Summary of Net Asset Values

as at 28 February 2023 continued

	Currency	28 February 2023	31 August 2022	31 August 2021	31 August 2020
<b>Global Allocation Fund</b>					
<b>Total net assets</b>	<b>USD</b>	<b>14,658,634,272</b>	<b>15,096,811,718</b>	<b>18,768,461,196</b>	<b>14,364,783,152</b>
Net asset value per:					
A Class distributing (A) share	USD	64.13	63.93	75.92	64.85
A Class distributing (A) share EUR hedged	EUR	35.76	36.38	44.14	38.07
A Class distributing (Y) (Q) (G) share	USD	8.27	8.35	10.08	-
A Class distributing (Y) (Q) (G) share AUD hedged	AUD	8.04	8.23	10.08	-
A Class distributing (Y) (Q) (G) share SGD hedged	SGD	8.17	8.30	10.08	-
A Class non-distributing share	USD	65.96	65.75	78.08	66.71
A Class non-distributing share AUD hedged	AUD	18.61	18.80	22.63	19.42
A Class non-distributing share CHF hedged	CHF	12.53	12.78	15.48	13.38
A Class non-distributing share CNH hedged	CNH	153.90	155.43	181.94	152.29
A Class non-distributing share EUR hedged	EUR	38.49	39.15	47.51	40.97
A Class non-distributing share GBP hedged	GBP	32.32	32.64	39.18	33.63
A Class non-distributing share HKD hedged	HKD	15.55	15.58	18.62	15.92
A Class non-distributing share PLN hedged	PLN	19.04	18.74	22.05	18.93
A Class non-distributing share SGD hedged	SGD	15.15	15.20	18.15	15.53
AI Class non-distributing share	USD	13.16	13.12	15.57	13.30
AI Class non-distributing share EUR hedged	EUR	10.71	10.89	13.22	11.40
C Class non-distributing share	USD	48.53	48.68	58.53	50.63
C Class non-distributing share EUR hedged	EUR	28.33	29.00	35.63	31.11
D Class distributing (A) share	USD	64.80	64.35	76.44	65.11
D Class distributing (A) share EUR hedged	EUR	36.11	36.59	44.42	38.20
D Class non-distributing share	USD	73.98	73.47	86.59	73.42
D Class non-distributing share AUD hedged	AUD	20.12	20.25	24.19	20.61
D Class non-distributing share CHF hedged	CHF	13.56	13.78	16.57	14.21
D Class non-distributing share EUR hedged	EUR	43.17	43.75	52.69	45.10
D Class non-distributing share GBP hedged	GBP	34.92	35.14	41.86	35.66
D Class non-distributing share PLN hedged	PLN	20.60	20.20	23.58	20.09
D Class non-distributing share SGD hedged	SGD	16.47	16.46	19.51	16.57
D Class non-distributing UK reporting fund share	GBP	60.94	63.29	62.83	55.12
E Class non-distributing share	USD	59.42	59.38	70.87	60.85
E Class non-distributing share EUR hedged	EUR	36.13	36.84	44.93	38.94
E Class non-distributing share PLN hedged	PLN	17.91	17.67	20.89	18.02
I Class non-distributing share	USD	74.31	73.72	86.71	73.37
I Class non-distributing share EUR hedged	EUR	42.93	43.46	52.23	44.62
I Class non-distributing share SGD hedged	SGD	16.53	16.50	19.60	16.67
J Class non-distributing share	USD	86.17	85.18	99.43	83.51
X Class distributing (A) share	USD	14.38	14.21	16.90	14.39
X Class non-distributing share	USD	85.61	84.61	98.78	82.95
X Class non-distributing share AUD hedged	AUD	23.06	23.10	27.33	23.07
X Class non-distributing share EUR hedged	EUR	12.78	12.89	15.38	13.04
X Class non-distributing share JPY hedged	JPY	1,279	1,299	1,535	1,295

Prices are quoted in the Dealing Currency(ies) of the relevant Share Class. In the case of those Share Classes for which two or more Dealing Currencies are available, the Base Currency of the relevant Share Class is presented. The additional dealing currency prices are calculated by converting the price at the relevant spot exchange rate at the time of valuation.



# Three Year Summary of Net Asset Values

as at 28 February 2023 continued

	Currency	28 February 2023	31 August 2022	31 August 2021	31 August 2020
<b>Global Corporate Bond Fund</b>					
<b>Total net assets</b>	<b>USD</b>	<b>964,824,587</b>	<b>801,859,454</b>	<b>1,425,677,563</b>	<b>2,095,033,294</b>
Net asset value per:					
A Class distributing (A) share EUR hedged	EUR	7.60	7.81	9.47	9.40
A Class distributing (M) share AUD hedged	AUD	10.28	10.62	12.74	12.57
A Class distributing (M) share CAD hedged	CAD	9.61	9.86	11.77	11.61
A Class distributing (M) share GBP hedged	GBP	9.02	9.31	11.15	11.02
A Class distributing (M) share NZD hedged	NZD	10.50	10.82	12.91	12.72
A Class distributing (Q) share	USD	9.81	10.01	11.93	11.75
A Class distributing (R) (M) (G) share AUD hedged	AUD	9.24	9.54	11.56	11.52
A Class distributing (R) (M) (G) share CNH hedged	CNH	84.71	88.35	106.93	105.97
A Class distributing (R) (M) (G) share NZD hedged	NZD	8.14	8.41	10.18	10.14
A Class distributing (S) (M) (G) share	USD	9.40	9.63	11.63	11.62
A Class distributing (S) (M) (G) share HKD hedged	HKD	69.12	71.28	86.62	86.61
A Class distributing (S) (M) (G) share SGD hedged	SGD	8.22	8.48	10.26	10.25
A Class non-distributing share	USD	13.56	13.69	16.10	15.68
A Class non-distributing share EUR hedged	EUR	11.39	11.70	13.98	13.72
A Class non-distributing share SEK hedged	SEK	91.70	94.01	111.88	109.59
D Class distributing (Q) share GBP hedged	GBP	8.91	9.18	10.98	10.85
D Class non-distributing share	USD	14.45	14.56	17.05	16.53
D Class non-distributing share EUR hedged	EUR	12.13	12.44	14.78	14.45
D Class non-distributing UK reporting fund share GBP hedged	GBP	9.34	9.51	11.17	10.86
E Class non-distributing share	USD	12.54	12.70	15.00	14.69
E Class non-distributing share EUR hedged	EUR	10.57	10.89	13.07	12.90
I Class distributing (A) UK reporting fund share GBP hedged	GBP	8.75	8.90	10.68	10.54
I Class non-distributing share	USD	11.14	11.22	13.11	12.69
I Class non-distributing share CAD hedged	CAD	10.83	10.94	12.81	12.42
I Class non-distributing share EUR hedged	EUR	9.21	9.44	11.20	10.94
X Class distributing (A) UK reporting fund share GBP hedged	GBP	8.20	8.30	9.99	9.86
X Class non-distributing share	USD	15.68	15.75	18.33	17.66
X Class non-distributing share EUR hedged	EUR	13.19	13.49	15.93	15.49
X Class non-distributing share NOK hedged	NOK	101.75	103.29	120.40	116.16
<b>Global Dynamic Equity Fund</b>					
<b>Total net assets</b>	<b>USD</b>	<b>396,369,720</b>	<b>453,941,160</b>	<b>512,958,953</b>	<b>361,986,689</b>
Net asset value per:					
A Class distributing (A) share	USD	26.85	26.33	31.94	24.25
A Class non-distributing share	USD	26.93	26.41	32.03	24.31
A Class non-distributing share CNH hedged	CNH	171.28	170.30	204.17	151.91
A Class non-distributing share EUR hedged	EUR	15.97	16.03	19.95	15.29
C Class non-distributing share	USD	21.79	21.50	26.42	20.30
C Class non-distributing share EUR hedged	EUR	13.19	13.32	16.79	13.03
D Class distributing (A) share	USD	24.69	24.12	29.17	22.00
D Class non-distributing share	USD	30.08	29.39	35.39	26.66
D Class non-distributing share EUR hedged	EUR	17.26	17.26	21.33	16.22
E Class non-distributing share	USD	24.73	24.31	29.64	22.61
E Class non-distributing share EUR hedged	EUR	14.96	15.06	18.84	14.50
I Class non-distributing share	USD	10.65	10.38	12.47	-
X Class non-distributing share	USD	35.60	34.59	41.19	30.71

Prices are quoted in the Dealing Currency(ies) of the relevant Share Class. In the case of those Share Classes for which two or more Dealing Currencies are available, the Base Currency of the relevant Share Class is presented. The additional dealing currency prices are calculated by converting the price at the relevant spot exchange rate at the time of valuation.

# Three Year Summary of Net Asset Values

as at 28 February 2023 continued

	Currency	28 February 2023	31 August 2022	31 August 2021	31 August 2020
<b>Global Equity Income Fund</b>					
<b>Total net assets</b>	<b>USD</b>	<b>944,504,064</b>	<b>939,683,090</b>	<b>1,055,991,438</b>	<b>1,014,495,447</b>
Net asset value per:					
A Class distributing (A) (G) share	USD	14.45	13.65	16.23	13.29
A Class distributing (A) (G) share EUR hedged	EUR	10.31	9.97	12.14	10.04
A Class distributing (Q) (G) share	USD	14.28	13.62	16.17	13.29
A Class distributing (Q) (G) share EUR hedged	EUR	11.23	10.97	13.33	11.06
A Class distributing (Q) (G) share SGD hedged	SGD	13.02	12.52	14.97	12.33
A Class distributing (Q) (G) UK reporting fund share	GBP	11.75	11.72	11.72	9.97
A Class distributing (R) (M) (G) share AUD hedged	AUD	10.96	10.62	12.78	10.51
A Class distributing (R) (M) (G) share CNH hedged	CNH	112.15	109.19	130.72	106.74
A Class distributing (R) (M) (G) share ZAR hedged	ZAR	115.25	111.20	132.38	107.95
A Class distributing (S) (M) (G) share	USD	14.41	13.79	16.41	13.55
A Class distributing (S) (M) (G) share CNH hedged	CNH	113.78	110.32	129.51	104.76
A Class distributing (S) (M) (G) share HKD hedged	HKD	108.19	104.06	124.57	102.94
A Class distributing (S) (M) (G) share SGD hedged	SGD	11.02	10.63	12.74	10.53
A Class distributing (T) share	USD	10.88	-	-	-
A Class non-distributing share	USD	20.43	19.29	22.41	17.96
A Class non-distributing share CHF hedged	CHF	11.87	11.49	13.62	11.04
A Class non-distributing share EUR hedged	EUR	15.72	15.19	18.05	14.60
A Class non-distributing share PLN hedged	PLN	20.82	19.50	22.53	18.15
A Class non-distributing share SGD hedged	SGD	17.96	17.10	19.99	16.05
AI Class distributing (Q) (G) share EUR hedged	EUR	9.70	9.47	11.51	9.55
AI Class non-distributing share	USD	13.23	12.50	14.51	11.63
AI Class non-distributing share EUR hedged	EUR	10.69	10.33	12.28	9.93
C Class distributing (Q) (G) share	USD	11.72	11.25	13.53	11.26
C Class non-distributing share	USD	16.59	15.76	18.53	15.04
D Class distributing (A) (G) share	USD	16.86	15.86	18.73	15.21
D Class distributing (Q) (G) share	USD	15.44	14.67	17.30	14.11
D Class distributing (Q) (G) share EUR hedged	EUR	12.15	11.81	14.26	11.74
D Class distributing (Q) (G) UK reporting fund share	GBP	12.73	12.65	12.56	10.60
D Class distributing (Q) (G) UK reporting fund share GBP hedged	GBP	8.48	8.19	9.79	8.03
D Class non-distributing share	USD	22.40	21.07	24.29	19.32
D Class non-distributing share CHF hedged	CHF	15.13	14.58	17.16	13.80
D Class non-distributing share EUR hedged	EUR	16.99	16.35	19.30	15.49
D Class non-distributing share PLN hedged	PLN	22.51	21.00	24.09	19.25
D Class non-distributing share SGD hedged	SGD	19.40	18.40	21.36	17.02
E Class distributing (Q) (G) share	USD	13.48	12.89	15.38	12.70
E Class distributing (Q) (G) share EUR hedged	EUR	10.32	10.10	12.34	10.28
E Class non-distributing share	USD	19.25	18.22	21.27	17.13
E Class non-distributing share EUR hedged	EUR	10.22	9.90	11.83	9.62
I Class non-distributing share	USD	15.41	14.48	16.65	13.21
I Class non-distributing UK reporting fund share	GBP	12.70	-	-	-
SR Class distributing (S) (M) (G) share	USD	9.59	9.13	-	-
SR Class non-distributing share	USD	9.79	9.20	-	-
X Class non-distributing share	USD	25.39	23.77	27.12	21.35

Prices are quoted in the Dealing Currency(ies) of the relevant Share Class. In the case of those Share Classes for which two or more Dealing Currencies are available, the Base Currency of the relevant Share Class is presented. The additional dealing currency prices are calculated by converting the price at the relevant spot exchange rate at the time of valuation.

# Three Year Summary of Net Asset Values

as at 28 February 2023 continued

	Currency	28 February 2023	31 August 2022	31 August 2021	31 August 2020
<b>Global Government Bond Fund</b>					
<b>Total net assets</b>	<b>USD</b>	<b>891,046,202</b>	<b>845,281,585</b>	<b>779,645,367</b>	<b>920,866,113</b>
Net asset value per:					
A Class distributing (D) share	USD	19.03	19.94	22.81	22.76
A Class distributing (D) share EUR hedged	EUR	15.68	16.70	19.39	19.50
A Class distributing (M) share	USD	19.05	19.96	22.83	22.78
A Class distributing (M) share EUR hedged	EUR	15.54	16.55	19.22	19.34
A Class distributing (M) share GBP hedged	GBP	8.58	9.07	10.41	10.41
A Class distributing (M) share HKD hedged	HKD	88.55	93.31	107.33	107.19
A Class non-distributing share	USD	27.57	28.65	32.63	32.40
A Class non-distributing share EUR hedged	EUR	22.36	23.61	27.29	27.33
C Class distributing (D) share	USD	17.32	18.15	20.93	21.05
C Class distributing (D) share EUR hedged	EUR	14.44	15.38	18.00	18.25
C Class distributing (M) share	USD	18.46	19.34	22.09	22.09
C Class non-distributing share	USD	20.28	21.21	24.46	24.60
C Class non-distributing share EUR hedged	EUR	16.48	17.51	20.50	20.78
D Class distributing (M) share	USD	19.06	19.98	22.86	22.81
D Class distributing (M) share EUR hedged	EUR	15.59	16.60	19.28	19.36
D Class non-distributing share	USD	28.82	29.90	33.94	33.59
D Class non-distributing share EUR hedged	EUR	23.66	24.95	28.74	28.68
E Class non-distributing share	USD	24.54	25.57	29.27	29.22
E Class non-distributing share EUR hedged	EUR	19.83	20.99	24.39	24.55
I Class distributing (A) share EUR hedged	EUR	8.56	9.02	10.48	10.54
I Class non-distributing share	USD	10.21	10.58	11.99	11.85
I Class non-distributing share EUR hedged	EUR	8.30	8.74	10.05	-
X Class non-distributing share EUR hedged	EUR	9.78	10.28	11.77	11.70
X Class non-distributing share NOK hedged	NOK	97.39	101.75	114.79	113.05
X Class non-distributing share SEK hedged	SEK	90.76	95.22	108.50	107.32
X Class non-distributing UK reporting fund share	GBP	8.51	9.21	8.75	8.91

Prices are quoted in the Dealing Currency(ies) of the relevant Share Class. In the case of those Share Classes for which two or more Dealing Currencies are available, the Base Currency of the relevant Share Class is presented. The additional dealing currency prices are calculated by converting the price at the relevant spot exchange rate at the time of valuation.

# Three Year Summary of Net Asset Values

as at 28 February 2023 continued

	Currency	28 February 2023	31 August 2022	31 August 2021	31 August 2020
<b>Global High Yield Bond Fund</b>					
<b>Total net assets</b>	<b>USD</b>	<b>1,587,492,572</b>	<b>1,694,518,231</b>	<b>2,572,901,253</b>	<b>1,646,775,145</b>
Net asset value per:					
A Class distributing (D) UK reporting fund share	GBP	5.77	6.06	6.10	6.05
A Class distributing (D) UK reporting fund share EUR hedged	EUR	4.26	4.36	5.30	5.13
A Class distributing (M) share	USD	7.03	7.06	8.45	8.09
A Class distributing (M) share EUR hedged	EUR	4.21	4.30	5.24	5.07
A Class distributing (Q) share	USD	10.91	10.95	13.08	12.54
A Class distributing (R) (M) (G) share AUD hedged	AUD	5.45	5.54	6.80	6.58
A Class distributing (R) (M) (G) share ZAR hedged	ZAR	74.28	75.53	91.97	88.90
A Class distributing (R) (M) (G) UK reporting fund share CNH hedged	CNH	85.45	88.07	107.73	104.20
A Class distributing (S) (M) (G) share	USD	5.69	5.76	7.03	6.87
A Class distributing (S) (M) (G) share HKD hedged	HKD	42.32	43.13	52.97	51.76
A Class distributing (S) (M) (G) share SGD hedged	SGD	7.87	8.02	9.83	9.60
A Class non-distributing share	USD	26.28	25.79	29.69	27.39
A Class non-distributing share EUR hedged	EUR	15.93	15.92	18.65	17.36
A Class non-distributing share GBP hedged	GBP	17.87	17.70	20.53	19.01
A Class non-distributing share PLN hedged	PLN	14.63	14.13	15.98	14.81
A Class non-distributing share SEK hedged	SEK	12.71	12.66	14.82	13.77
AI Class distributing (Q) share EUR hedged	EUR	8.43	8.61	10.48	10.40
AI Class non-distributing share EUR hedged	EUR	9.58	9.57	11.21	10.43
C Class distributing (D) share	USD	7.17	7.21	8.61	8.25
C Class distributing (D) share EUR hedged	EUR	-	-	5.42	5.24
C Class non-distributing share	USD	21.70	21.42	24.97	23.33
C Class non-distributing share EUR hedged	EUR	12.08	12.15	14.41	13.58
D Class distributing (M) share	USD	7.07	7.10	8.49	8.14
D Class distributing (M) share EUR hedged	EUR	4.23	4.33	5.27	5.09
D Class distributing (Q) share GBP hedged	GBP	7.63	7.74	9.32	8.96
D Class non-distributing share	USD	28.69	28.05	32.07	29.38
D Class non-distributing UK reporting fund share EUR hedged	EUR	17.33	17.25	20.07	18.56
D Class non-distributing UK reporting fund share GBP hedged	GBP	19.30	19.06	21.95	20.18
E Class distributing (Q) share EUR hedged	EUR	8.41	8.60	10.46	10.12
E Class non-distributing share	USD	23.34	22.96	26.57	24.63
E Class non-distributing share EUR hedged	EUR	14.15	14.17	16.69	15.62
I Class distributing (M) share	USD	9.15	9.19	10.99	10.53
I Class non-distributing share	USD	29.05	28.38	32.39	29.63
I Class non-distributing share CAD hedged	CAD	12.71	12.46	14.28	13.09
I Class non-distributing share EUR hedged	EUR	10.08	10.03	11.65	10.75
I Class non-distributing UK reporting fund share CHF hedged	CHF	8.68	8.66	10.06	-
X Class distributing (A) share EUR hedged	EUR	7.43	7.37	9.02	8.72
X Class non-distributing share	USD	11.61	11.32	12.85	11.69
X Class non-distributing share EUR hedged	EUR	20.19	20.03	23.14	21.24
<b>Global Inflation Linked Bond Fund</b>					
<b>Total net assets</b>	<b>USD</b>	<b>310,191,509</b>	<b>364,440,108</b>	<b>373,611,254</b>	<b>167,161,799</b>
Net asset value per:					
A Class distributing (M) share	USD	15.13	15.77	16.40	15.64
A Class non-distributing share	USD	15.59	16.25	16.90	16.12
A Class non-distributing share EUR hedged	EUR	13.14	13.93	14.69	14.13
C Class distributing (M) share	USD	13.01	13.64	14.36	13.87
C Class non-distributing share	USD	13.00	13.63	14.36	13.87
D Class distributing (M) share	USD	15.29	15.93	16.52	15.71
D Class non-distributing share	USD	16.36	17.02	17.63	16.76
D Class non-distributing share EUR hedged	EUR	13.79	14.60	15.33	14.70
E Class non-distributing share EUR hedged	EUR	12.28	13.05	13.83	13.38
I Class non-distributing share	USD	9.73	10.11	10.47	-
X Class non-distributing share EUR hedged	EUR	15.09	15.92	16.63	15.86

Prices are quoted in the Dealing Currency(ies) of the relevant Share Class. In the case of those Share Classes for which two or more Dealing Currencies are available, the Base Currency of the relevant Share Class is presented. The additional dealing currency prices are calculated by converting the price at the relevant spot exchange rate at the time of valuation.

# Three Year Summary of Net Asset Values

as at 28 February 2023 continued

	Currency	28 February 2023	31 August 2022	31 August 2021	31 August 2020
<b>Global Long-Horizon Equity Fund</b>					
<b>Total net assets</b>	<b>USD</b>	<b>1,180,619,414</b>	<b>1,063,272,581</b>	<b>1,092,916,141</b>	<b>533,080,551</b>
Net asset value per:					
A Class distributing (A) share	USD	20.29	19.24	23.75*	17.96
A Class distributing (A) UK reporting fund share	GBP	25.22	25.00	26.00*	20.34
A Class non-distributing share	USD	82.91	78.59	97.03*	73.38
A Class non-distributing share SGD hedged	SGD	19.22	18.38	22.90*	17.34
AI Class non-distributing share	USD	15.94	15.12	18.67*	14.11
C Class non-distributing share	USD	61.72	58.86	73.60*	56.35
D Class distributing (A) UK reporting fund share	GBP	26.04	25.72	26.55*	20.62
D Class non-distributing share	USD	90.06	85.05	104.23*	78.24
E Class non-distributing share	USD	73.73	70.06	86.94*	66.07
I Class non-distributing share	USD	10.34	9.74	11.91*	-
X Class non-distributing share	USD	14.49	13.62	16.52*	12.27
<b>Global Multi-Asset Income Fund</b>					
<b>Total net assets</b>	<b>USD</b>	<b>5,186,736,845</b>	<b>5,435,956,493</b>	<b>7,295,326,620</b>	<b>6,860,222,387</b>
Net asset value per:					
A Class distributing (A) (G) share	USD	8.55	8.47	10.15	9.52
A Class distributing (A) (G) share CHF hedged	CHF	7.40	7.49	9.16	8.70
A Class distributing (A) (G) share EUR hedged	EUR	6.73	6.79	8.30	7.86
A Class distributing (M) (G) share	USD	8.59	8.74	10.43	9.79
A Class distributing (Q) (G) share	USD	8.61	8.77	10.45	9.82
A Class distributing (Q) (G) share AUD hedged	AUD	8.00	8.24	9.92	9.36
A Class distributing (Q) (G) share SGD hedged	SGD	7.37	7.55	9.03	8.49
A Class distributing (R) (M) (G) share AUD hedged	AUD	7.74	7.94	9.57	8.97
A Class distributing (R) (M) (G) share CAD hedged	CAD	7.32	7.48	9.00	8.47
A Class distributing (R) (M) (G) share CNH hedged	CNH	80.81	83.76	100.41	93.77
A Class distributing (R) (M) (G) share GBP hedged	GBP	7.28	7.47	9.00	8.46
A Class distributing (R) (M) (G) share NZD hedged	NZD	7.45	7.64	9.18	8.62
A Class distributing (S) (M) (G) share	USD	7.96	8.13	9.74	9.17
A Class distributing (S) (M) (G) share EUR hedged	EUR	6.43	6.70	8.18	7.78
A Class distributing (S) (M) (G) share HKD hedged	HKD	75.81	77.81	93.85	88.44
A Class distributing (S) (M) (G) share SGD hedged	SGD	7.32	7.52	9.05	8.53
A Class non-distributing share	USD	14.24	14.11	16.05	14.38
A Class non-distributing share CHF hedged	CHF	10.39	10.52	12.20	11.05
A Class non-distributing share EUR hedged	EUR	10.25	10.35	11.99	10.84
AI Class distributing (Q) (G) share EUR hedged	EUR	7.99	8.28	10.06	9.54
AI Class non-distributing share EUR hedged	EUR	9.62	9.71	11.25	10.17
C Class distributing (S) (M) (G) share	USD	7.99	8.15	9.76	9.20
C Class non-distributing share	USD	11.24	11.21	12.91	11.71
D Class distributing (A) (G) share CHF hedged	CHF	7.86	7.93	9.60	9.03
D Class distributing (A) (G) share EUR hedged	EUR	7.56	7.60	9.20	8.63
D Class distributing (S) (M) (G) share	USD	8.67	8.81	10.47	9.76
D Class distributing (S) (M) (G) share GBP hedged	GBP	7.99	8.21	9.82	9.20
D Class distributing (S) (M) (G) share SGD hedged	SGD	9.49	9.67	-	-
D Class non-distributing share	USD	15.05	14.84	16.74	14.86
D Class non-distributing share CHF hedged	CHF	11.02	11.11	12.77	11.47
D Class non-distributing share EUR hedged	EUR	11.05	11.10	12.75	11.42
E Class distributing (Q) (G) share EUR hedged	EUR	6.45	6.70	8.18	7.80
E Class distributing (Y) (Q) (G) share EUR hedged	EUR	6.93	7.21	8.80	8.41
E Class non-distributing share	USD	16.16	16.05	18.34	16.52
E Class non-distributing share EUR hedged	EUR	9.82	9.93	11.56	10.51
I Class distributing (Q) (G) share EUR hedged	EUR	7.34	7.57	9.10	8.53
I Class non-distributing share	USD	12.63	12.44	14.00	12.40
I Class non-distributing share EUR hedged	EUR	10.15	10.18	11.67	10.43
X Class distributing (Q) (G) share GBP hedged	GBP	8.77	8.95	10.56	9.79
X Class distributing (R) (M) (G) share AUD hedged	AUD	8.69	8.84	10.48	9.72
X Class non-distributing share	USD	17.13	16.83	18.82	16.58

Prices are quoted in the Dealing Currency(ies) of the relevant Share Class. In the case of those Share Classes for which two or more Dealing Currencies are available, the Base Currency of the relevant Share Class is presented. The additional dealing currency prices are calculated by converting the price at the relevant spot exchange rate at the time of valuation.

\* Dilution adjustment included, see Note 2(g), for further details.

# Three Year Summary of Net Asset Values

as at 28 February 2023 continued

	Currency	28 February 2023	31 August 2022	31 August 2021	31 August 2020
<b>Impact Bond Fund<sup>(1)</sup></b>					
<b>Total net assets</b>	EUR	74,920,389	-	-	-
Net asset value per:					
A Class non-distributing UK reporting fund share	GBP	8.72	-	-	-
D Class non-distributing UK reporting fund share	GBP	8.74	-	-	-
E Class non-distributing share	EUR	9.84	-	-	-
I Class non-distributing UK reporting fund share	GBP	8.75	-	-	-
X Class non-distributing UK reporting fund share	GBP	8.75	-	-	-
X Class non-distributing UK reporting fund share USD hedged	USD	10.12	-	-	-
Z Class non-distributing UK reporting fund share	GBP	8.74	-	-	-
ZI Class non-distributing UK reporting fund share	GBP	8.75	-	-	-
<b>India Fund</b>					
<b>Total net assets</b>	USD	403,464,957	451,125,592	433,709,278	380,987,328
Net asset value per:					
A Class distributing (A) UK reporting fund share	GBP	35.60	40.39	37.31	25.70
A Class non-distributing share	USD	42.98	46.64	51.14	34.05
C Class non-distributing share	USD	34.13	37.27	41.38	27.90
D Class distributing (A) UK reporting fund share	GBP	38.44	43.45	39.83	27.23
D Class non-distributing share	USD	48.48	52.41	57.05	37.70
E Class non-distributing share	USD	39.51	42.98	47.37	31.70
I Class non-distributing share	USD	8.24	8.90	-	-
X Class non-distributing share	USD	15.94	17.15	18.48	12.09
<b>Japan Flexible Equity Fund</b>					
<b>Total net assets</b>	JPY	26,274,052,500	29,089,575,077	20,433,042,222	10,862,651,297
Net asset value per:					
A Class distributing (A) UK reporting fund share	GBP	11.90	11.75	13.14	11.19
A Class non-distributing share	JPY	2,003	1,923	2,016	1,604
A Class non-distributing share EUR hedged	EUR	11.80	11.30	12.09	9.68
A Class non-distributing share USD hedged	USD	20.65	19.40	20.30	16.10
C Class non-distributing share	JPY	1,601	1,546	1,642	1,322
D Class distributing (A) UK reporting fund share	GBP	12.17	11.97	13.40	11.37
D Class non-distributing share	JPY	2,252	2,154	2,241	1,769
D Class non-distributing share EUR hedged	EUR	12.77	12.18	12.93	10.28
E Class non-distributing share	JPY	1,839	1,770	1,864	1,491
E Class non-distributing share EUR hedged	EUR	10.92	10.48	11.26	9.07
I Class non-distributing share	JPY	1,838	1,755	1,821	1,434
X Class non-distributing share	JPY	2,515	2,393	2,465	1,927
X Class non-distributing share EUR hedged	EUR	14.97	14.21	14.93	11.75
<b>Japan Small &amp; MidCap Opportunities Fund</b>					
<b>Total net assets</b>	JPY	18,437,819,088	20,235,105,162	24,894,954,371	28,337,900,754
Net asset value per:					
A Class distributing (A) UK reporting fund share	GBP	50.06	52.01	60.36	50.77
A Class non-distributing share	JPY	8,311	8,391	9,138	7,183
A Class non-distributing share EUR hedged	EUR	51.15	51.50	57.02	45.16
A Class non-distributing share USD hedged	USD	16.80	16.62	18.00	14.12
C Class non-distributing share	JPY	6,148	6,246	6,887	5,482
D Class distributing (A) UK reporting fund share	GBP	51.70	53.51	62.08	52.02
D Class non-distributing share	JPY	9,318	9,373	10,131	7,904
D Class non-distributing share EUR hedged	EUR	55.30	55.47	60.95	47.92
E Class non-distributing share	JPY	7,368	7,458	8,163	6,448
I Class non-distributing share	JPY	1,881	1,890	2,037	1,585
I Class non-distributing share EUR hedged	EUR	9.88	9.90	10.85	8.50
X Class non-distributing share	JPY	10,161	10,170	10,882	8,404

Prices are quoted in the Dealing Currency(ies) of the relevant Share Class. In the case of those Share Classes for which two or more Dealing Currencies are available, the Base Currency of the relevant Share Class is presented. The additional dealing currency prices are calculated by converting the price at the relevant spot exchange rate at the time of valuation.

<sup>(1)</sup> Fund launched during the period, see Note 1, for further details.

# Three Year Summary of Net Asset Values

as at 28 February 2023 continued

	Currency	28 February 2023	31 August 2022	31 August 2021	31 August 2020
<b>Latin American Fund</b>					
<b>Total net assets</b>	<b>USD</b>	<b>795,750,103</b>	<b>835,233,169</b>	<b>882,654,961</b>	<b>761,980,004</b>
Net asset value per:					
A Class distributing (A) share	USD	51.43	49.60	59.01	48.57
A Class distributing (A) UK reporting fund share	GBP	41.70	42.06	42.15	35.89
A Class non-distributing share	USD	59.23	57.12	63.53	51.70
A Class non-distributing share AUD hedged	AUD	8.25	8.05	9.14	7.52
A Class non-distributing share CHF hedged	CHF	4.98	4.89	5.59	4.61
A Class non-distributing share HKD hedged	HKD	7.80	7.57	8.46	6.89
A Class non-distributing share PLN hedged	PLN	7.34	6.99	7.80	6.44
A Class non-distributing share SGD hedged	SGD	5.43	5.25	5.90	4.82
C Class non-distributing share	USD	43.29	42.01	47.31	38.98
D Class distributing (A) share	USD	51.47	49.46	58.87	48.40
D Class distributing (A) UK reporting fund share	GBP	41.72	41.93	42.02	35.78
D Class non-distributing share	USD	66.92	64.31	70.99	57.34
D Class non-distributing share CHF hedged	CHF	5.37	5.26	5.96	4.89
D Class non-distributing share EUR hedged	EUR	42.88	42.06	47.56	38.95
D Class non-distributing share PLN hedged	PLN	7.94	7.53	8.35	6.84
D Class non-distributing share SGD hedged	SGD	5.87	5.66	6.30	5.11
D Class non-distributing UK reporting fund share GBP hedged	GBP	36.89	35.82	40.19	32.83
E Class non-distributing share	USD	53.44	51.67	57.75	47.22
I Class non-distributing share	USD	10.22	9.80	10.79	8.70
J Class non-distributing share	USD	82.84	79.11	86.22	68.77
X Class distributing (A) UK reporting fund share	GBP	41.40	41.34	41.46	35.28
X Class non-distributing share	USD	77.36	73.87	80.51	64.22
<b>Multi-Theme Equity Fund</b>					
<b>Total net assets</b>	<b>USD</b>	<b>181,087,170</b>	<b>188,867,921</b>	<b>170,206,315</b>	<b>32,927,231</b>
Net asset value per:					
A Class non-distributing share	USD	12.17	11.91	14.69	10.86
A Class non-distributing share EUR hedged	EUR	10.64	10.66	13.47	-
AI Class non-distributing share	USD	13.76	13.48	16.61	12.28
C Class non-distributing share	USD	10.41	10.25	12.80	-
D Class non-distributing share EUR hedged	EUR	10.81	10.80	13.55	-
D Class non-distributing UK reporting fund share	GBP	10.21	10.41	10.74	8.16
E Class non-distributing share	USD	13.58	13.33	16.51	12.27
X Class non-distributing share	USD	12.65	12.29	14.93	10.88
X Class non-distributing share GBP hedged	GBP	9.03	8.94	11.03	-
Z Class non-distributing share	USD	12.47	12.15	14.84	10.87
<b>Natural Resources Growth &amp; Income Fund</b>					
<b>Total net assets</b>	<b>USD</b>	<b>509,320,550</b>	<b>444,508,211</b>	<b>200,835,144</b>	<b>81,101,130</b>
Net asset value per:					
A Class distributing (A) (G) share	USD	9.27	8.44	7.42	5.70
A Class distributing (M) (G) share	USD	14.87	13.72	12.07	9.29
A Class distributing (Q) (G) share	USD	8.88	8.22	7.26	5.57
A Class non-distributing share	USD	13.33	12.12	10.31	7.67
A Class non-distributing share EUR hedged	EUR	13.75	12.81	11.09	8.38
D Class non-distributing share	USD	10.97	9.93	-	-
D Class non-distributing share EUR hedged	EUR	14.20	13.18	11.33	8.50
E Class distributing (Q) (G) share EUR hedged	EUR	7.06	6.71	6.07	4.75
E Class non-distributing share	USD	12.59	11.48	9.81	7.34
I Class distributing (A) (G) share	USD	13.51	12.23	10.65	8.10
S Class distributing (Q) (G) share	USD	11.14	-	-	-
S Class non-distributing share	USD	11.22	-	-	-

Prices are quoted in the Dealing Currency(ies) of the relevant Share Class. In the case of those Share Classes for which two or more Dealing Currencies are available, the Base Currency of the relevant Share Class is presented. The additional dealing currency prices are calculated by converting the price at the relevant spot exchange rate at the time of valuation.

# Three Year Summary of Net Asset Values

as at 28 February 2023 continued

	Currency	28 February 2023	31 August 2022	31 August 2021	31 August 2020
<b>Next Generation Health Care Fund</b>					
<b>Total net assets</b>	<b>USD</b>	<b>17,109,280</b>	<b>16,685,032</b>	<b>21,045,921</b>	<b>-</b>
Net asset value per:					
A Class non-distributing share	USD	7.67	7.50	10.37	-
A Class non-distributing share HKD hedged	HKD	75.79	74.53	103.69	-
A Class non-distributing share SGD hedged	SGD	7.56	7.45	10.37	-
AI Class non-distributing share	USD	9.06	8.86	12.25	-
D Class non-distributing share	USD	7.79	7.58	10.39	-
D Class non-distributing UK reporting fund share	GBP	6.41	6.53	7.54	-
E Class non-distributing share	USD	9.26	9.08	12.62	-
I Class non-distributing share	USD	7.82	7.60	-	-
I Class non-distributing UK reporting fund share	GBP	6.44	6.55	7.55	-
X Class non-distributing UK reporting fund share	GBP	6.52	6.61	7.56	-
Z Class non-distributing share	USD	7.82	7.61	10.40	-
<b>Next Generation Technology Fund</b>					
<b>Total net assets</b>	<b>USD</b>	<b>2,470,023,694</b>	<b>2,755,606,835</b>	<b>6,005,476,165</b>	<b>909,043,574</b>
Net asset value per:					
A Class distributing (A) share	USD	5.17	5.59	-	-
A Class distributing (A) UK reporting fund share	GBP	4.26	4.82	7.33	-
A Class distributing (T) share	USD	10.19	-	-	-
A Class non-distributing share	USD	13.84	14.99	27.08	18.44*
A Class non-distributing share AUD hedged	AUD	7.30	8.08	-	-
A Class non-distributing share CNH hedged	CNH	51.50	56.81	101.91	-
A Class non-distributing share EUR hedged	EUR	12.19	13.54	25.39	17.43*
A Class non-distributing share HKD hedged	HKD	50.84	55.32	100.71	-
A Class non-distributing share NZD hedged	NZD	7.40	8.15	-	-
A Class non-distributing share SGD hedged	SGD	13.15	14.39	26.40	18.01*
A Class non-distributing UK reporting fund share CHF hedged	CHF	5.24	5.84	10.84	-
A Class non-distributing UK reporting fund share GBP hedged	GBP	5.31	5.88	10.87	-
AI Class non-distributing share	USD	15.55	16.84	30.41	20.71*
D Class non-distributing share	USD	14.37	15.50	27.77	18.76*
D Class non-distributing share CNH hedged	CNH	52.35	57.51	102.33	-
D Class non-distributing share EUR hedged	EUR	12.65	13.99	26.03	17.72*
D Class non-distributing share SGD hedged	SGD	4.97	5.42	9.86	-
D Class non-distributing UK reporting fund share	GBP	11.84	13.35	20.15	14.08*
D Class non-distributing UK reporting fund share GBP hedged	GBP	13.09	14.43	26.46	17.92*
E Class non-distributing share	USD	18.42	20.00	36.31	24.85*
E Class non-distributing share EUR hedged	EUR	11.93	13.28	25.03	17.27*
I Class distributing (A) UK reporting fund share	GBP	6.65	7.49	11.27	-
I Class non-distributing share	USD	14.54	15.66	27.99	18.86*
I Class non-distributing share EUR hedged	EUR	15.39	17.01	31.55	21.43*
I Class non-distributing UK reporting fund share	GBP	11.98	13.49	20.31	14.16*
S Class non-distributing UK reporting fund share	GBP	4.62	5.21	7.86	-
S Class non-distributing UK reporting fund share CHF hedged	CHF	5.33	5.91	10.88	-
S Class non-distributing UK reporting fund share EUR hedged	EUR	5.24	5.80	10.77	-
S Class non-distributing UK reporting fund share GBP hedged	GBP	5.41	5.96	10.91	-
SR Class distributing (A) UK reporting fund share	GBP	4.69	5.28	7.97	-
SR Class non-distributing UK reporting fund share	GBP	4.69	5.29	7.97	-
SR Class non-distributing UK reporting fund share EUR hedged	EUR	5.24	5.79	10.77	-
X Class non-distributing share	USD	14.98	16.08	28.55	19.11*
Z Class non-distributing UK reporting fund share	GBP	12.00	13.52	20.33	14.17*
Z Class non-distributing UK reporting fund share CHF hedged	CHF	5.35	5.93	10.89	-

Prices are quoted in the Dealing Currency(ies) of the relevant Share Class. In the case of those Share Classes for which two or more Dealing Currencies are available, the Base Currency of the relevant Share Class is presented. The additional dealing currency prices are calculated by converting the price at the relevant spot exchange rate at the time of valuation.

\* Dilution adjustment included, see Note 2(g), for further details.



# Three Year Summary of Net Asset Values

as at 28 February 2023 continued

	Currency	28 February 2023	31 August 2022	31 August 2021	31 August 2020
<b>Nutrition Fund</b>					
<b>Total net assets</b>	<b>USD</b>	<b>294,772,762</b>	<b>348,357,484</b>	<b>348,777,115</b>	<b>75,921,277</b>
Net asset value per:					
A Class distributing (A) share EUR hedged	EUR	11.01 <sup>*</sup>	11.52	15.16 <sup>*</sup>	12.22
A Class distributing (A) UK reporting fund share	GBP	6.18 <sup>*</sup>	6.61	7.16 <sup>*</sup>	-
A Class distributing (A) UK reporting fund share GBP hedged	GBP	11.41 <sup>*</sup>	11.87	15.46 <sup>*</sup>	12.40
A Class non-distributing share	USD	13.79 <sup>*</sup>	14.11	18.15 <sup>*</sup>	14.46
A Class non-distributing share EUR hedged	EUR	11.11 <sup>*</sup>	11.63	15.29 <sup>*</sup>	12.32
A Class non-distributing share HKD	HKD	13.92 <sup>*</sup>	14.24	18.18 <sup>*</sup>	14.43
A Class non-distributing share PLN hedged	PLN	10.96 <sup>*</sup>	11.11	14.18 <sup>*</sup>	11.40
A Class non-distributing share SGD hedged	SGD	12.58 <sup>*</sup>	12.97	16.80 <sup>*</sup>	13.43
AI Class non-distributing share	USD	11.82 <sup>*</sup>	12.10	15.56 <sup>*</sup>	12.40
C Class non-distributing share	USD	11.72 <sup>*</sup>	12.06	15.71 <sup>*</sup>	12.68
D Class distributing (A) share EUR hedged	EUR	11.58 <sup>*</sup>	12.07	15.74 <sup>*</sup>	12.59
D Class distributing (A) UK reporting fund share GBP hedged	GBP	11.99 <sup>*</sup>	12.42	16.05 <sup>*</sup>	12.78
D Class non-distributing share	USD	15.23 <sup>*</sup>	15.53	19.81 <sup>*</sup>	15.66
D Class non-distributing share EUR hedged	EUR	12.21 <sup>*</sup>	12.73	16.61 <sup>*</sup>	13.27
D Class non-distributing share SGD hedged	SGD	13.64 <sup>*</sup>	14.00	17.98 <sup>*</sup>	14.25
D Class non-distributing UK reporting fund share GBP hedged	GBP	8.27 <sup>*</sup>	8.57	11.07 <sup>*</sup>	8.80
E Class non-distributing share	USD	12.91 <sup>*</sup>	13.26	17.13 <sup>*</sup>	13.72
I Class distributing (A) UK reporting fund share	GBP	6.27 <sup>*</sup>	6.68	7.17 <sup>*</sup>	-
I Class non-distributing share	USD	15.50 <sup>*</sup>	15.78	20.08 <sup>*</sup>	15.83
I Class non-distributing share JPY hedged	JPY	1,036 <sup>*</sup>	1,083	1,396 <sup>*</sup>	1,106
X Class non-distributing share	USD	11.16 <sup>*</sup>	11.32	14.31 <sup>*</sup>	11.21
<b>Sustainable Asian Bond Fund</b>					
<b>Total net assets</b>	<b>USD</b>	<b>82,696,646</b>	<b>42,880,627</b>	<b>21,022,396</b>	<b>-</b>
Net asset value per:					
A Class distributing (S) (M) (G) share	USD	7.76	7.92	9.99	-
A Class non-distributing share	USD	8.60	8.60	10.37	-
D Class non-distributing share	USD	8.72	8.68	10.41	-
D Class non-distributing share EUR hedged	EUR	8.34	8.47	10.33	-
E Class non-distributing share EUR hedged	EUR	8.04	8.20	10.11	-
I Class non-distributing share	USD	8.55	8.51	10.19	-
I Class non-distributing share SEK hedged	SEK	84.65	85.63	103.69	-
X Class non-distributing share	USD	8.85	8.79	10.47	-
Z class non-distributing share	USD	8.76	8.71	10.43	-
ZI Class distributing (S) (M) (G) share	USD	10.43	-	-	-
ZI Class non-distributing share	USD	10.62	-	-	-
<b>Sustainable Emerging Markets Blended Bond Fund</b>					
<b>Total net assets</b>	<b>USD</b>	<b>41,876,058</b>	<b>43,855,487</b>	<b>73,427,244</b>	<b>40,568,592</b>
Net asset value per:					
A Class non-distributing share	USD	9.01	8.77	11.12	11.19
A Class non-distributing share EUR hedged	EUR	8.00	7.95	10.31	10.49
AI Class non-distributing share	USD	10.72	10.44	13.24	13.33
AI Class non-distributing share EUR hedged	EUR	8.83	8.78	11.39	11.58
D Class non-distributing share CHF hedged	CHF	8.22	8.16	10.46	10.60
D Class non-distributing share EUR hedged	EUR	8.28	8.20	10.55	10.65
D Class non-distributing UK reporting fund share	GBP	7.69	7.80	8.26	8.54
E Class distributing (Q) share EUR hedged	EUR	7.55	7.64	10.19	10.55
E Class non-distributing share EUR hedged	EUR	8.23	8.20	10.69	10.92
I Class non-distributing share	USD	9.84	9.54	11.99	11.95
I Class non-distributing share EUR hedged	EUR	8.77	8.68	11.16	11.25
X Class non-distributing share	USD	9.73	9.40	11.72	11.60
Z Class non-distributing UK reporting fund share	GBP	9.42	9.53	10.05	10.33
ZI Class non-distributing share	USD	11.04	-	-	-

Prices are quoted in the Dealing Currency(ies) of the relevant Share Class. In the case of those Share Classes for which two or more Dealing Currencies are available, the Base Currency of the relevant Share Class is presented. The additional dealing currency prices are calculated by converting the price at the relevant spot exchange rate at the time of valuation.

\* Dilution adjustment included, see Note 2(g), for further details.

# Three Year Summary of Net Asset Values

as at 28 February 2023 continued

	Currency	28 February 2023	31 August 2022	31 August 2021	31 August 2020
<b>Sustainable Emerging Markets Bond Fund</b>					
<b>Total net assets</b>	<b>USD</b>	<b>373,513,952</b>	<b>352,748,965</b>	<b>551,521,515</b>	<b>368,650,938</b>
Net asset value per:					
A Class distributing (S) (M) (G) UK reporting fund share	GBP	6.10	6.43	7.32	-
A Class distributing (S) (M) (G) UK reporting fund share SGD hedged	SGD	7.28	7.40	10.02	-
A Class non-distributing share	USD	9.74	9.52	12.20	11.59
A Class non-distributing share EUR hedged	EUR	8.70	8.70	11.39	10.92
AI Class non-distributing share	USD	11.14	10.89	13.97	13.27
AI Class non-distributing share EUR hedged	EUR	9.11	9.11	11.91	11.43
D Class distributing (S) (M) (G) UK reporting fund share	GBP	6.17	6.49	7.34	-
D Class non-distributing share CHF hedged	CHF	8.88	8.86	11.50	11.01
D Class non-distributing share EUR hedged	EUR	8.94	8.91	11.59	11.06
D Class non-distributing UK reporting fund share	GBP	8.28	8.45	9.06	8.86
D Class non-distributing UK reporting fund share GBP hedged	GBP	8.11	8.01	10.28	-
E Class distributing (Q) share EUR hedged	EUR	7.69	7.84	10.61	10.49
E Class non-distributing share EUR hedged	EUR	8.75	8.78	11.54	11.13
I Class non-distributing share	USD	10.37	10.10	12.85	12.11
I Class non-distributing share EUR hedged	EUR	9.26	9.23	11.98	11.41
X Class non-distributing share	USD	10.45	10.15	12.82	12.01
X Class non-distributing share AUD hedged	AUD	8.98	8.84	11.31	10.63
X Class non-distributing share EUR hedged	EUR	8.08	8.02	10.35	-
ZI Class non-distributing share	USD	11.01	-	-	-
<b>Sustainable Emerging Markets Corporate Bond Fund</b>					
<b>Total net assets</b>	<b>USD</b>	<b>62,929,381</b>	<b>79,198,715</b>	<b>102,229,816</b>	<b>39,596,000</b>
Net asset value per:					
A Class non-distributing share	USD	10.14*	10.05*	11.93	11.42
A Class non-distributing share EUR hedged	EUR	9.18*	9.26*	11.19	10.81
A Class non-distributing share SEK hedged	SEK	84.36*	84.99*	102.55	-
AI Class non-distributing share	USD	11.31*	11.21*	13.31	12.74
AI Class non-distributing share EUR hedged	EUR	9.63*	9.72*	11.75	11.34
D Class non-distributing share CHF hedged	CHF	9.38*	9.46*	11.35	10.91
D Class non-distributing share EUR hedged	EUR	9.48*	9.54*	11.45	10.98
D Class non-distributing UK reporting fund share	GBP	8.69*	8.98*	8.92	8.76
E Class distributing (Q) share EUR hedged	EUR	8.09*	8.32*	10.35	10.23
E Class non-distributing share EUR hedged	EUR	9.03*	9.14*	11.11	10.78
I Class non-distributing share	USD	10.67*	10.54*	12.40	11.76
I Class non-distributing share EUR hedged	EUR	9.64*	9.69*	11.61	11.11
X Class non-distributing share	USD	11.01*	10.83*	12.65	11.91
ZI Class non-distributing share	USD	10.76*	-	-	-
<b>Sustainable Emerging Markets Local Currency Bond Fund</b>					
<b>Total net assets</b>	<b>USD</b>	<b>422,032,967</b>	<b>429,926,735</b>	<b>424,563,728</b>	<b>224,235,302</b>
Net asset value per:					
A Class non-distributing share	USD	9.09	8.58	10.43	10.08
A Class non-distributing share EUR hedged	EUR	8.08	7.79	9.68	9.46
AI Class non-distributing share	USD	11.45	10.80	13.13	12.68
AI Class non-distributing share EUR hedged	EUR	9.70	9.35	11.62	11.35
D Class non-distributing share CHF hedged	CHF	8.19	7.89	9.73	9.49
D Class non-distributing share EUR hedged	EUR	8.27	7.95	9.84	9.56
D Class non-distributing UK reporting fund share	GBP	7.65	7.54	7.68	7.64
E Class distributing (Q) share EUR hedged	EUR	7.61	7.52	9.73	9.84
E Class non-distributing share EUR hedged	EUR	8.89	8.59	10.73	10.54
I Class non-distributing share	USD	10.46	9.84	11.89	11.41
I Class non-distributing share EUR hedged	EUR	8.98	8.62	10.65	10.33
X Class non-distributing share	USD	9.58	8.99	10.80	10.31
ZI Class non-distributing share	USD	11.29	-	-	-

Prices are quoted in the Dealing Currency(ies) of the relevant Share Class. In the case of those Share Classes for which two or more Dealing Currencies are available, the Base Currency of the relevant Share Class is presented. The additional dealing currency prices are calculated by converting the price at the relevant spot exchange rate at the time of valuation.

\* Dilution adjustment included, see Note 2(g), for further details.

# Three Year Summary of Net Asset Values

as at 28 February 2023 continued

	Currency	28 February 2023	31 August 2022	31 August 2021	31 August 2020
<b>Sustainable Energy Fund</b>					
<b>Total net assets</b>	<b>USD</b>	<b>6,918,736,762</b>	<b>6,450,497,616</b>	<b>7,380,570,724</b>	<b>2,019,028,083</b>
Net asset value per:					
A Class distributing (A) share	USD	16.01	14.62	18.27	12.85
A Class distributing (A) UK reporting fund share	GBP	13.22	12.62	13.29	9.67
A Class distributing (T) share	USD	11.96	-	-	-
A Class non-distributing share	USD	16.19	14.78	18.47	12.99
A Class non-distributing share AUD hedged	AUD	9.56	8.87	11.36	-
A Class non-distributing share CAD hedged	CAD	9.76	8.99	11.37	-
A Class non-distributing share CNH hedged	CNH	100.45	92.92	114.80	-
A Class non-distributing share EUR hedged	EUR	14.69	13.74	17.65	12.53
A Class non-distributing share GBP hedged	GBP	9.61	8.94	11.37	-
A Class non-distributing share HKD hedged	HKD	98.56	90.41	113.69	-
A Class non-distributing share NZD hedged	NZD	9.66	8.94	11.38	-
A Class non-distributing share SGD hedged	SGD	16.78	15.46	19.52	13.76
AI Class non-distributing share	USD	18.79	17.14	21.42	15.08
C Class non-distributing share	USD	12.42	11.41	14.44	10.29
D Class distributing (A) share	USD	16.64	15.13	18.77	13.12
D Class distributing (A) UK reporting fund share	GBP	13.93	13.25	13.84	10.01
D Class non-distributing share	USD	18.44	16.77	20.80	14.53
D Class non-distributing share SGD hedged	SGD	8.66	7.95	-	-
E Class non-distributing share	USD	14.53	13.30	16.70	11.81
E Class non-distributing share EUR hedged	EUR	9.30	8.72	11.26	-
I Class distributing (A) UK reporting fund share	GBP	7.67	7.29	7.62	-
I Class distributing (Q) share	USD	11.04	10.03	-	-
I Class non-distributing share	USD	18.45	16.76	20.73	14.44
I Class non-distributing UK reporting fund share	GBP	15.19	14.44	15.04	10.84
S Class non-distributing share	USD	17.86	16.22	20.09	14.00
X Class distributing (T) share	USD	10.91	10.19	-	-
X Class non-distributing share	USD	22.13	20.01	24.54	16.94
X Class non-distributing share EUR hedged	EUR	16.53	15.31	19.30	13.43
<b>Sustainable Fixed Income Global Opportunities Fund</b>					
<b>Total net assets</b>	<b>EUR</b>	<b>524,180,621</b>	<b>565,937,527</b>	<b>1,063,687,951</b>	<b>614,992,585</b>
Net asset value per:					
A Class non-distributing share	EUR	9.52	9.74	10.66	10.42
AI Class non-distributing share	EUR	9.51	9.72	10.64	10.40
D Class non-distributing share	EUR	9.65	9.85	10.72	10.43
D Class non-distributing share CHF hedged	CHF	9.51	9.75	-	-
D Class non-distributing UK reporting fund share USD hedged	USD	9.31	9.35	10.04	-
E Class non-distributing share	EUR	9.37	9.61	10.57	10.38
I Class non-distributing share	EUR	9.69	9.88	10.74	10.43
I Class non-distributing share JPY hedged	JPY	945	972	-	-
I Class non-distributing share SEK hedged	SEK	91.47	93.15	101.03	-
I Class non-distributing UK reporting fund share USD hedged	USD	9.33	9.37	10.04	-
X Class distributing (M) share	EUR	8.76	9.06	10.06	-
X Class distributing (Q) share	EUR	9.01	9.32	10.33	10.21
X Class non-distributing share	EUR	9.84	10.00	10.82	10.45
X Class non-distributing share CHF hedged	CHF	9.72	9.94	10.77	10.44
X Class non-distributing share GBP hedged	GBP	10.09	10.18	10.90	10.48
X Class non-distributing share JPY hedged	JPY	984	1,009	1,087	1,047
X Class non-distributing share SEK hedged	SEK	98.92	100.49	108.45	104.59
X Class non-distributing share USD hedged	USD	10.25	10.26	10.94	10.49
ZI Class non-distributing share	EUR	10.17	-	-	-
ZI Class non-distributing share USD hedged	USD	10.29	-	-	-

Prices are quoted in the Dealing Currency(ies) of the relevant Share Class. In the case of those Share Classes for which two or more Dealing Currencies are available, the Base Currency of the relevant Share Class is presented. The additional dealing currency prices are calculated by converting the price at the relevant spot exchange rate at the time of valuation.

# Three Year Summary of Net Asset Values

as at 28 February 2023 continued

	Currency	28 February 2023	31 August 2022	31 August 2021	31 August 2020
<b>Sustainable Global Allocation Fund<sup>(1)</sup></b>					
<b>Total net assets</b>	<b>USD</b>	<b>92,337,441</b>	<b>-</b>	<b>-</b>	<b>-</b>
Net asset value per:					
A Class distributing (A) UK reporting fund share	GBP	8.60	-	-	-
A Class non-distributing UK reporting fund share	GBP	8.65	-	-	-
A Class non-distributing UK reporting fund share EUR hedged	EUR	10.36	-	-	-
D Class non-distributing UK reporting fund share	GBP	8.67	-	-	-
D Class non-distributing UK reporting fund share EUR hedged	EUR	10.38	-	-	-
E Class non-distributing UK reporting fund share	GBP	8.59	-	-	-
E Class non-distributing UK reporting fund share EUR hedged	EUR	10.34	-	-	-
I Class non-distributing UK reporting fund share	GBP	8.68	-	-	-
I Class non-distributing UK reporting fund share EUR hedged	EUR	10.39	-	-	-
X Class non-distributing UK reporting fund share	GBP	8.71	-	-	-
ZI Class non-distributing UK reporting fund share	GBP	8.69	-	-	-
ZI Class non-distributing UK reporting fund share EUR hedged	EUR	10.40	-	-	-
<b>Sustainable Global Bond Income Fund</b>					
<b>Total net assets</b>	<b>USD</b>	<b>112,925,911</b>	<b>120,102,371</b>	<b>144,156,163</b>	<b>129,498,829</b>
Net asset value per:					
A Class distributing (R) (M) (G) UK reporting fund share CNH hedged	CNH	84.85	86.69	100.08	98.40
A Class distributing (S) (M) (G) share	USD	8.45	8.50	9.82	9.83
A Class distributing (S) (M) (G) UK reporting fund share AUD hedged	AUD	8.06	8.19	9.55	9.58
A Class distributing (S) (M) (G) UK reporting fund share CAD hedged	CAD	8.25	8.32	9.64	9.67
A Class distributing (S) (M) (G) UK reporting fund share EUR hedged	EUR	7.78	7.96	9.35	9.43
A Class distributing (S) (M) (G) UK reporting fund share GBP hedged	GBP	8.07	8.18	9.50	9.55
A Class distributing (S) (M) (G) UK reporting fund share HKD hedged	HKD	82.85	83.82	97.56	97.73
A Class distributing (S) (M) (G) UK reporting fund share NZD hedged	NZD	8.20	8.30	9.59	9.62
A Class distributing (S) (M) (G) UK reporting fund share SGD hedged	SGD	8.23	8.32	9.63	9.65
A Class non-distributing share	USD	10.34	10.19	11.25	10.76
AI Class distributing (Q) share EUR hedged	EUR	8.35	8.49	9.75	9.68
AI Class non-distributing share	USD	11.23	11.06	12.22	11.69
AI Class non-distributing share EUR hedged	EUR	9.29	9.30	10.43	10.06
D Class non-distributing share	USD	10.58	10.39	11.42	10.87
D Class non-distributing share CHF hedged	CHF	9.43	9.46	10.57	10.17
D Class non-distributing share EUR hedged	EUR	9.56	9.55	10.67	10.25
D Class non-distributing UK reporting fund share GBP hedged	GBP	10.01	9.92	10.95	10.45
E Class distributing (Q) share EUR hedged	EUR	8.25	8.39	9.63	9.56
E Class non-distributing share EUR hedged	EUR	9.14	9.18	10.35	10.04
I Class distributing (S) (M) (G) share EUR hedged	EUR	8.72	8.89	-	-
I Class non-distributing share	USD	10.66	10.47	11.49	10.92
I Class non-distributing share BRL hedged	USD	8.76	8.36	8.48	7.45
I Class non-distributing share EUR hedged	EUR	9.69	9.67	10.78	10.33
X Class distributing (S) (M) (G) share EUR hedged	EUR	9.90	-	-	-
X Class non-distributing share	USD	10.91	10.68	11.67	11.03
Z Class non-distributing share	USD	10.72	10.52	11.53	10.94
Z Class non-distributing share CHF hedged	CHF	9.63	9.64	10.75	10.32
Z Class non-distributing share EUR hedged	EUR	9.77	9.74	10.85	10.39
ZI Class non-distributing share	USD	10.50	-	-	-
ZI Class non-distributing share EUR hedged	EUR	10.37	-	-	-
<b>Sustainable Global Infrastructure Fund</b>					
<b>Total net assets</b>	<b>USD</b>	<b>11,110,267</b>	<b>10,453,305</b>	<b>10,522,975</b>	<b>-</b>
Net asset value per:					
A Class non-distributing share	USD	9.48	9.44	10.47	-
AI Class non-distributing share	USD	10.73	10.68	11.85	-
D Class non-distributing share	USD	9.58	9.50	10.48	-
E Class non-distributing share	USD	10.65	10.62	11.84	-
I Class non-distributing share	USD	10.88	10.78	11.85	-
X Class non-distributing share	USD	9.72	9.60	10.50	-
Z Class non-distributing share	USD	9.63	9.54	10.49	-

Prices are quoted in the Dealing Currency(ies) of the relevant Share Class. In the case of those Share Classes for which two or more Dealing Currencies are available, the Base Currency of the relevant Share Class is presented. The additional dealing currency prices are calculated by converting the price at the relevant spot exchange rate at the time of valuation.

<sup>(1)</sup> Fund launched during the period, see Note 1, for further details.

# Three Year Summary of Net Asset Values

as at 28 February 2023 continued

	Currency	28 February 2023	31 August 2022	31 August 2021	31 August 2020
<b>Sustainable World Bond Fund<sup>(3)</sup></b>					
<b>Total net assets</b>	<b>USD</b>	<b>1,078,391,072</b>	<b>1,128,318,997</b>	<b>1,365,246,053</b>	<b>1,365,243,468</b>
Net asset value per:					
A Class distributing (D) share	USD	51.47	53.53	61.89	61.34
A Class distributing (M) share	USD	51.34	53.40	61.73	61.19
A Class distributing (R) (M) (G) share CNH hedged	CNH	87.05	92.36	108.18	107.70
A Class distributing (S) (M) (G) share SGD hedged	SGD	8.62	9.05	10.60	10.63
A Class non-distributing share	USD	74.12	76.31	86.91	85.13
A Class non-distributing share EUR hedged	EUR	166.31	174.06	201.30	198.89
A Class non-distributing UK reporting fund share GBP hedged	GBP	10.65	11.05	12.63	12.41
C Class distributing (D) share	USD	51.74	53.81	62.21	61.70
D Class distributing (M) share	USD	51.39	53.45	61.80	61.26
D Class non-distributing share	USD	78.95	81.12	92.02	89.78
D Class non-distributing share CHF hedged	CHF	9.04	9.49	10.95	10.80
D Class non-distributing share EUR hedged	EUR	173.17	180.88	208.35	205.03
D Class non-distributing UK reporting fund share GBP hedged	GBP	10.82	11.21	12.76	12.48
E Class non-distributing share	USD	67.50	69.66	79.74	78.50
I Class distributing (A) share EUR hedged	EUR	8.57	8.94	10.51	10.51
I Class non-distributing share	USD	10.29	10.57	11.97	11.65
X Class non-distributing share	USD	86.23	88.33	99.59	96.57
X Class non-distributing share CHF hedged	CHF	12.99	13.59	15.57	15.26
X Class non-distributing share DKK hedged	DKK	107.48	111.26	125.88	121.99
X Class non-distributing share EUR hedged	EUR	185.93	193.62	221.67	216.82
X Class non-distributing share GBP hedged	GBP	11.87	12.26	13.88	13.49
X Class non-distributing share NOK hedged	NOK	12.81	13.25	14.96	14.53
X Class non-distributing share NZD hedged	NZD	11.31	11.65	13.12	12.73
<b>Swiss Small &amp; MidCap Opportunities Fund<sup>(4)</sup></b>					
<b>Total net assets</b>	<b>CHF</b>	<b>658,628,961</b>	<b>707,399,037</b>	<b>1,067,455,859</b>	<b>909,872,110</b>
Net asset value per:					
A Class non-distributing share	CHF	609.89	572.12	781.90	563.35
D Class distributing (M) UK reporting fund share	GBP	18.94	17.68	21.69	16.21
D Class non-distributing UK reporting fund share	GBP	599.02	559.15	685.75	512.64
I Class non-distributing share	CHF	33.73	31.48	42.59	30.38
<b>Systematic China A-Share Opportunities Fund</b>					
<b>Total net assets</b>	<b>USD</b>	<b>535,733,691</b>	<b>562,981,457</b>	<b>618,523,841</b>	<b>533,804,519</b>
Net asset value per:					
A Class non-distributing share	USD	11.85	11.94*	15.07*	13.65
A Class non-distributing share SGD hedged	SGD	10.63	10.80*	13.69*	12.44
AI Class non-distributing share EUR hedged	EUR	9.61	9.87*	12.71*	11.65
D Class non-distributing share	USD	12.33	12.37*	15.50*	13.93
D Class non-distributing share EUR hedged	EUR	9.80	10.03*	12.82*	11.67
D Class non-distributing UK reporting fund share	GBP	10.15	10.65*	11.25*	10.45
E Class non-distributing share EUR hedged	EUR	9.48	9.76*	12.63*	11.64
I Class non-distributing share	USD	12.51	12.53*	15.67*	14.04
I Class non-distributing share EUR hedged	EUR	9.87	10.09*	12.86*	11.67
S Class non-distributing share	USD	13.24	13.27*	16.61*	14.90
SR Class non-distributing share	USD	10.31	10.34*	-	-
X Class non-distributing share	USD	13.02	13.00*	16.13*	14.35
Z Class non-distributing share	USD	12.51	12.54*	15.67*	14.05

Prices are quoted in the Dealing Currency(ies) of the relevant Share Class. In the case of those Share Classes for which two or more Dealing Currencies are available, the Base Currency of the relevant Share Class is presented. The additional dealing currency prices are calculated by converting the price at the relevant spot exchange rate at the time of valuation.

\* Dilution adjustment included, see Note 2(g), for further details.

<sup>(3)</sup> Fund name changed during the period, see Note 1, for further details.

<sup>(4)</sup> Fund closed to subscriptions, see Note 1, for further details.

# Three Year Summary of Net Asset Values

as at 28 February 2023 continued

	Currency	28 February 2023	31 August 2022	31 August 2021	31 August 2020
<b>Systematic Global Equity High Income Fund</b>					
<b>Total net assets</b>	<b>USD</b>	<b>4,334,506,481</b>	<b>4,369,623,100</b>	<b>3,257,105,292</b>	<b>1,376,624,007</b>
Net asset value per:					
A Class distributing (A) (G) share	USD	9.03	8.92	-	-
A Class distributing (A) (G) share CHF hedged	CHF	8.70	8.80	-	-
A Class distributing (Q) (G) share	USD	4.65	4.76	5.85*	5.11
A Class distributing (Q) (G) share EUR hedged	EUR	3.13	3.28	4.11*	3.62
A Class distributing (Q) (G) UK reporting fund share CHF hedged	CHF	8.12	8.50	10.67*	-
A Class distributing (R) (M) (G) share AUD hedged	AUD	7.30	7.59	9.44*	8.22
A Class distributing (R) (M) (G) share CAD hedged	CAD	7.38	7.64	9.45*	8.26
A Class distributing (R) (M) (G) share CNH hedged	CNH	77.91	81.75	100.90*	86.90
A Class distributing (R) (M) (G) share NZD hedged	NZD	7.35	7.65	9.50*	8.29
A Class distributing (R) (M) (G) share ZAR hedged	ZAR	90.12	93.44	114.74*	-
A Class distributing (S) (M) (G) share	USD	7.71	7.95	9.79*	8.56
A Class distributing (S) (M) (G) share HKD hedged	HKD	73.61	76.31	94.53*	82.78
A Class distributing (S) (M) (G) share SGD hedged	SGD	8.03	8.33	-	-
A Class distributing (S) (M) (G) UK reporting fund share GBP hedged	GBP	6.88	7.20	8.96*	7.87
A Class non-distributing share	USD	16.51	16.30	18.64*	15.23
A Class non-distributing share EUR hedged	EUR	9.49	9.58	11.18*	9.22
A Class non-distributing share HKD hedged	HKD	98.02	97.33	111.94*	-
A Class non-distributing share SGD hedged	SGD	13.11	13.04	15.00*	12.28
A Class non-distributing UK reporting fund share CHF hedged	CHF	9.19	9.29	10.84*	-
C Class distributing (Q) (G) share	USD	4.64	4.75	5.84*	5.10
C Class non-distributing share	USD	13.45	13.37	15.48*	12.81
D Class distributing (A) (G) share	USD	9.11	8.96	-	-
D Class distributing (A) (G) share CHF hedged	CHF	8.78	8.83	-	-
D Class distributing (Q) (G) share	USD	5.16	5.25	6.40*	5.53
D Class distributing (Q) (G) UK reporting fund share CHF hedged	CHF	8.26	8.61	10.71*	-
D Class distributing (Q) (G) UK reporting fund share EUR hedged	EUR	8.29	8.62	10.73*	-
D Class distributing (Q) (G) UK reporting fund share GBP hedged	GBP	8.45	8.73	10.75*	-
D Class distributing (S) (M) (G) share	USD	9.80	10.00	-	-
D Class distributing (S) (M) (G) share SGD hedged	SGD	8.15	8.41	-	-
D Class non-distributing share EUR hedged	EUR	10.41	10.46	12.10*	9.86
D Class non-distributing UK reporting fund share	GBP	15.26	15.70	14.98*	12.56
D Class non-distributing UK reporting fund share CHF hedged	CHF	9.35	9.41	10.88*	-
E Class distributing (Q) (G) share EUR hedged	EUR	7.13	7.45	9.35*	8.24
E Class non-distributing share	USD	14.89	14.75	16.95*	13.92
E Class non-distributing share EUR hedged	EUR	8.77	8.87	10.41*	8.62
I Class distributing (A) (G) share	USD	9.13	8.97	-	-
I Class distributing (M) (G) share	USD	9.47	9.61	11.75*	10.12
I Class distributing (Q) (G) share	USD	9.71	9.87	12.00*	10.35
I Class distributing (Q) UK reporting fund share CHF hedged	CHF	8.09	8.42	10.45*	-
I Class distributing (Q) UK reporting fund share EUR hedged	EUR	8.11	8.42	10.46*	-
I Class non-distributing share	USD	15.82	15.54	17.56*	14.18
SR Class distributing (S) (M) (G) share	USD	9.07	9.28	-	-
SR Class non-distributing share	USD	9.67	9.51	-	-
X Class non-distributing share	USD	13.08	12.81	14.39*	11.55

Prices are quoted in the Dealing Currency(ies) of the relevant Share Class. In the case of those Share Classes for which two or more Dealing Currencies are available, the Base Currency of the relevant Share Class is presented. The additional dealing currency prices are calculated by converting the price at the relevant spot exchange rate at the time of valuation.

\* Dilution adjustment included, see Note 2(g), for further details.

# Three Year Summary of Net Asset Values

as at 28 February 2023 continued

	Currency	28 February 2023	31 August 2022	31 August 2021	31 August 2020
<b>Systematic Global Sustainable Income &amp; Growth Fund<sup>(1)</sup></b>					
<b>Total net assets</b>	<b>USD</b>	<b>16,485,557</b>	<b>-</b>	<b>-</b>	<b>-</b>
Net asset value per:					
A Class distributing (Q) (G) UK reporting fund share	GBP	8.60	-	-	-
A Class distributing (S) (M) (G) UK reporting fund share	GBP	8.52	-	-	-
A Class distributing (S) (M) (G) UK reporting fund share CNH hedged	CNH	102.28	-	-	-
A Class distributing (S) (M) (G) UK reporting fund share HKD hedged	HKD	102.93	-	-	-
A Class distributing (S) (M) (G) UK reporting fund share SGD hedged	SGD	10.28	-	-	-
A Class non-distributing UK reporting fund share	GBP	8.72	-	-	-
D Class distributing (S) (M) (G) share	USD	10.00	-	-	-
D Class non-distributing UK reporting fund share	GBP	8.76	-	-	-
D Class non-distributing UK reporting fund share EUR hedged	EUR	10.45	-	-	-
E Class non-distributing share EUR hedged	EUR	9.83	-	-	-
I Class non-distributing UK reporting fund share	GBP	8.77	-	-	-
I Class non-distributing UK reporting fund share EUR hedged	EUR	10.46	-	-	-
X Class non-distributing UK reporting fund share	GBP	8.79	-	-	-
ZI Class non-distributing UK reporting fund share	GBP	8.77	-	-	-
<b>Systematic Sustainable Global SmallCap Fund<sup>(3)</sup></b>					
<b>Total net assets</b>	<b>USD</b>	<b>258,578,181</b>	<b>222,047,023</b>	<b>281,072,765</b>	<b>180,490,667</b>
Net asset value per:					
A Class non-distributing share	USD	134.03	122.91	148.10	104.15
A Class non-distributing share AUD hedged	AUD	13.85	12.90	15.84	11.23
C Class non-distributing share	USD	100.12	92.38	112.72	80.26
D Class non-distributing share	USD	149.55	136.63	163.40	114.05
E Class non-distributing share	USD	121.05	111.28	134.76	95.24
X Class non-distributing share GBP hedged	GBP	9.71	8.99	10.81	-
<b>United Kingdom Fund</b>					
<b>Total net assets</b>	<b>GBP</b>	<b>246,866,542</b>	<b>269,647,969</b>	<b>452,131,595</b>	<b>186,092,009</b>
Net asset value per:					
A Class distributing (A) UK reporting fund share	GBP	96.48	93.31*	118.97	96.44
A Class non-distributing share	GBP	117.14	113.29*	143.29	115.79
C Class non-distributing share	GBP	87.06	84.72*	108.51	88.79
D Class distributing (A) UK reporting fund share	GBP	97.12	93.58*	119.41	96.72
D Class non-distributing share	GBP	131.34	126.56*	158.87	127.42
D Class non-distributing UK reporting fund share	GBP	131.35	126.56*	158.87	127.42
E Class non-distributing share	GBP	103.97	100.80*	128.14	104.06
I Class distributing (A) UK reporting fund share	GBP	10.02	9.64*	12.31	9.97
I Class non-distributing share	GBP	13.90	13.38*	16.75	13.40
X Class non-distributing share	GBP	147.62	141.53*	175.90	139.66
<b>US Basic Value Fund</b>					
<b>Total net assets</b>	<b>USD</b>	<b>752,265,886</b>	<b>759,596,354</b>	<b>960,620,592</b>	<b>452,896,915</b>
Net asset value per:					
A Class distributing (A) share	USD	109.64	105.33	110.70	82.26
A Class distributing (A) UK reporting fund share	GBP	90.20	90.61	80.21	61.66
A Class distributing (T) share	USD	10.43	-	-	-
A Class non-distributing share	USD	111.09	106.72	112.15	83.33
A Class non-distributing share CNH hedged	CNH	182.22	177.20	183.49	133.74
A Class non-distributing share EUR hedged	EUR	66.47	65.21	69.99	52.53
A Class non-distributing share SGD hedged	SGD	20.65	19.98	21.11	15.73
C Class non-distributing share	USD	78.26	75.65	80.50	60.56
C Class non-distributing share EUR hedged	EUR	55.71	55.00	59.78	45.44
D Class distributing (A) share	USD	111.02	106.25	111.72	82.94
D Class distributing (A) UK reporting fund share	GBP	91.27	91.35	80.90	62.14
D Class non-distributing share	USD	125.88	120.47	125.65	92.67
D Class non-distributing share EUR hedged	EUR	71.82	70.21	74.78	55.72
E Class non-distributing share	USD	100.02	96.32	101.73	75.96
E Class non-distributing share EUR hedged	EUR	55.81	54.89	59.21	44.67
I Class non-distributing share	USD	125.09	119.57	124.39	91.50
X Class non-distributing share	USD	147.85	140.80	145.38	106.14

Prices are quoted in the Dealing Currency(ies) of the relevant Share Class. In the case of those Share Classes for which two or more Dealing Currencies are available, the Base Currency of the relevant Share Class is presented. The additional dealing currency prices are calculated by converting the price at the relevant spot exchange rate at the time of valuation.

\* Dilution adjustment included, see Note 2(g), for further details.

<sup>(1)</sup> Fund launched during the period, see Note 1, for further details.

<sup>(3)</sup> Fund name changed during the period, see Note 1, for further details.

# Three Year Summary of Net Asset Values

as at 28 February 2023 continued

	Currency	28 February 2023	31 August 2022	31 August 2021	31 August 2020
<b>US Dollar Bond Fund</b>					
<b>Total net assets</b>	<b>USD</b>	<b>514,384,461</b>	<b>572,662,883</b>	<b>771,881,953</b>	<b>911,486,811</b>
Net asset value per:					
A Class distributing (D) share	USD	14.94	15.59	18.08	18.24
A Class distributing (M) share	USD	14.95	15.60	18.09	18.25
A Class non-distributing share	USD	31.18	32.13	36.76	36.61
C Class distributing (D) share	USD	14.06	14.67	17.01	17.17
C Class non-distributing share	USD	22.61	23.44	27.16	27.39
D Class distributing (M) share	USD	14.95	15.59	18.09	18.25
D Class non-distributing share	USD	32.82	33.74	38.46	38.14
D Class non-distributing UK reporting fund share GBP hedged	GBP	9.79	10.17	11.63	11.56
E Class non-distributing share	USD	27.95	28.87	33.21	33.23
I Class distributing (Q) share	USD	8.92	9.29	10.76	10.86
I Class non-distributing share	USD	10.62	10.91	12.41	12.29
I Class non-distributing share EUR hedged	EUR	9.08	9.49	10.96	10.95
X Class distributing (Q) share	USD	8.85	9.23	10.69	10.79
X Class non-distributing share	USD	10.31	10.57	11.97	11.80

Prices are quoted in the Dealing Currency(ies) of the relevant Share Class. In the case of those Share Classes for which two or more Dealing Currencies are available, the Base Currency of the relevant Share Class is presented. The additional dealing currency prices are calculated by converting the price at the relevant spot exchange rate at the time of valuation.



# Three Year Summary of Net Asset Values

as at 28 February 2023 continued

	Currency	28 February 2023	31 August 2022	31 August 2021	31 August 2020
<b>US Dollar High Yield Bond Fund</b>					
<b>Total net assets</b>	<b>USD</b>	<b>2,031,004,182</b>	<b>2,357,372,193</b>	<b>3,591,197,714</b>	<b>3,031,279,724</b>
Net asset value per:					
A Class distributing (A) UK reporting fund share GBP hedged	GBP	9.14	9.09	10.71	10.30
A Class distributing (D) share	USD	5.13	5.18	6.03	5.79
A Class distributing (M) share	USD	5.18	5.22	6.09	5.84
A Class distributing (M) share AUD hedged	AUD	9.65	9.83	11.57	11.13
A Class distributing (M) share CAD hedged	CAD	8.73	8.84	10.34	9.94
A Class distributing (M) share EUR hedged	EUR	7.64	7.84	9.31	9.01
A Class distributing (M) share GBP hedged	GBP	8.23	8.39	9.85	9.48
A Class distributing (M) share NZD hedged	NZD	9.55	9.70	11.34	10.90
A Class distributing (M) share SGD hedged	SGD	8.50	8.62	10.07	9.67
A Class distributing (R) (M) (G) share AUD hedged	AUD	7.51	7.67	9.17	8.94
A Class distributing (R) (M) (G) share ZAR hedged	ZAR	75.58	77.05	90.97	88.00
A Class distributing (R) (M) (G) UK reporting fund share CNH hedged	CNH	85.89	88.78	105.70	102.59
A Class distributing (S) (M) (G) share	USD	4.17	4.25	5.05	4.95
A Class distributing (S) (M) (G) share HKD hedged	HKD	30.84	31.53	37.69	36.96
A Class distributing (S) (M) (G) share SGD hedged	SGD	7.59	7.75	9.25	9.06
A Class non-distributing share	USD	35.38	34.83	39.04	36.04
A Class non-distributing share AUD hedged	AUD	17.00	16.91	19.12	17.70
A Class non-distributing share CHF hedged	CHF	10.24	10.30	11.76	10.98
A Class non-distributing share EUR hedged	EUR	200.82	201.30	229.57	213.89
A Class non-distributing share SGD hedged	SGD	14.96	14.80	16.64	15.37
C Class distributing (D) share	USD	5.14	5.19	6.04	5.80
C Class non-distributing share	USD	26.36	26.11	29.63	27.70
D Class distributing (A) UK reporting fund share GBP hedged	GBP	9.12	9.04	10.66	10.25
D Class distributing (M) share	USD	8.87	8.95	10.43	10.01
D Class distributing (M) share SGD hedged	SGD	8.52	8.64	10.10	9.70
D Class non-distributing share AUD hedged	AUD	18.22	18.05	20.28	18.65
D Class non-distributing share CHF hedged	CHF	10.84	10.85	12.31	11.42
D Class non-distributing share EUR hedged	EUR	217.48	217.23	246.02	227.62
D Class non-distributing share SGD hedged	SGD	15.99	15.76	17.60	16.14
D Class non-distributing UK reporting fund share	GBP	31.56	32.37	30.35	28.79
E Class non-distributing share	USD	31.91	31.49	35.47	32.91
E Class non-distributing share EUR hedged	EUR	8.83	8.87	10.17	-
I Class distributing (A) UK reporting fund share GBP hedged	GBP	7.91	7.84	9.24	8.89
I Class distributing (M) share	USD	8.36	8.43	9.82	9.42
I Class non-distributing share	USD	15.62	15.31	17.01	15.57
I Class non-distributing share EUR hedged	EUR	11.24	11.22	12.69	11.72
I Class non-distributing UK reporting fund share CHF hedged	CHF	8.94	8.94	10.13	-
I Class non-distributing UK reporting fund share GBP hedged	GBP	9.82	9.72	10.88	-
SR Class distributing (A) UK reporting fund share GBP hedged	GBP	8.64	8.56	10.09	-
SR Class distributing (M) UK reporting fund share	GBP	7.08	7.46	7.33	-
SR Class non-distributing UK reporting fund share	GBP	7.76	7.96	7.45	-
SR Class non-distributing UK reporting fund share EUR hedged	EUR	9.06	9.05	10.24	-
X Class distributing (S) (M) (G) share	USD	9.41	9.49	11.12	10.74
X Class non-distributing share	USD	43.40	42.43	46.89	42.70
<b>US Dollar Reserve Fund</b>					
<b>Total net assets</b>	<b>USD</b>	<b>476,533,621</b>	<b>505,636,900</b>	<b>513,108,285</b>	<b>643,329,670</b>
Net asset value per:					
A Class non-distributing share	USD	161.50	158.74	158.24	158.30
A Class non-distributing share GBP hedged	GBP	191.02	188.71	188.57	189.12
C Class non-distributing share	USD	160.76	158.01	157.52	157.57
D Class non-distributing share GBP hedged	GBP	192.86	190.33	190.06	190.61
E Class non-distributing share	USD	153.00	150.57	150.48	150.91
E Class non-distributing share GBP hedged	GBP	180.40	178.44	178.75	179.72
X Class non-distributing share	USD	10.99	10.78	10.72	10.70

Prices are quoted in the Dealing Currency(ies) of the relevant Share Class. In the case of those Share Classes for which two or more Dealing Currencies are available, the Base Currency of the relevant Share Class is presented. The additional dealing currency prices are calculated by converting the price at the relevant spot exchange rate at the time of valuation.

# Three Year Summary of Net Asset Values

as at 28 February 2023 continued

	Currency	28 February 2023	31 August 2022	31 August 2021	31 August 2020
<b>US Dollar Short Duration Bond Fund</b>					
<b>Total net assets</b>	<b>USD</b>	<b>1,667,458,012</b>	<b>1,582,256,819</b>	<b>1,799,880,962</b>	<b>1,640,867,085</b>
Net asset value per:					
A Class distributing (D) share	USD	7.95	8.07	8.64	8.63
A Class distributing (M) share	USD	7.95	8.07	8.64	8.63
A Class distributing (M) share SGD hedged	SGD	8.88	9.04	9.69	9.68
A Class non-distributing share	USD	13.46	13.48	14.26	14.10
A Class non-distributing share EUR hedged	EUR	9.26	9.40	10.09	10.07
AI Class non-distributing share	USD	10.00	10.01	10.59	10.48
C Class distributing (D) share	USD	7.93	8.05	8.62	8.64
C Class non-distributing share	USD	10.44	10.52	11.27	11.29
D Class distributing (M) share	USD	9.12	9.26	9.92	9.90
D Class non-distributing share	USD	13.95	13.94	14.70	14.49
D Class non-distributing share EUR hedged	EUR	9.31	9.44	10.09	10.04
E Class non-distributing share	USD	12.07	12.11	12.88	12.81
I Class distributing (Q) share	USD	9.54	9.66	10.32	10.31
I Class non-distributing share	USD	10.65	10.64	11.21	11.04
I Class non-distributing share EUR hedged	EUR	9.37	9.50	10.15	10.08
X Class non-distributing share	USD	15.50	15.46	16.21	15.91
<b>US Flexible Equity Fund</b>					
<b>Total net assets</b>	<b>USD</b>	<b>1,394,607,576</b>	<b>1,544,907,233</b>	<b>1,498,854,088</b>	<b>1,102,463,017</b>
Net asset value per:					
A Class distributing (A) share	USD	51.50	50.73	55.38	42.47
A Class distributing (A) share EUR hedged	EUR	30.75	30.95	34.54	26.71
A Class distributing (A) UK reporting fund share	GBP	42.39	43.66	40.14	31.85
A Class non-distributing share	USD	51.49	50.71	55.36	42.45
A Class non-distributing share CNH hedged	CNH	229.95	229.59	247.41	185.82
A Class non-distributing share EUR hedged	EUR	30.66	30.86	34.44	26.63
A Class non-distributing share JPY hedged	JPY	1,381	1,399	1,545	1,189
AI Class non-distributing share	USD	16.05	15.82	17.27	13.24
C Class non-distributing share	USD	39.69	39.33	43.48	33.76
C Class non-distributing share EUR hedged	EUR	22.36	22.65	25.60	20.05
D Class distributing (A) share	USD	54.60	53.57	58.04	44.18
D Class distributing (A) UK reporting fund share	GBP	44.93	46.11	42.08	33.14
D Class non-distributing share	USD	58.52	57.42	62.22	47.35
D Class non-distributing share EUR hedged	EUR	34.82	34.92	38.67	29.69
E Class non-distributing share	USD	46.68	46.09	50.56	38.97
E Class non-distributing share EUR hedged	EUR	26.80	27.05	30.33	23.58
I Class non-distributing share	USD	35.15	34.45	37.23	28.26
I Class non-distributing share EUR hedged	EUR	13.90	13.92	15.38	11.77
X Class non-distributing share	USD	68.42	66.80	71.65	53.99
X Class non-distributing share EUR hedged	EUR	14.53	14.50	15.90	12.09
<b>US Government Mortgage Impact Fund</b>					
<b>Total net assets</b>	<b>USD</b>	<b>85,900,552</b>	<b>101,674,992</b>	<b>139,597,939</b>	<b>145,966,158</b>
Net asset value per:					
A Class distributing (D) share	USD	7.52	7.95	9.16	9.41
A Class distributing (M) share	USD	7.52	7.95	9.16	9.41
A Class non-distributing share	USD	17.80	18.57	20.84	20.80
C Class distributing (D) share	USD	7.93	8.39	9.66	9.93
C Class non-distributing share	USD	13.99	14.68	16.68	16.86
D Class distributing (M) share	USD	7.54	7.97	9.18	9.43
D Class non-distributing share	USD	18.67	19.43	21.73	21.62
E Class non-distributing share	USD	15.98	16.70	18.84	18.90
I Class distributing (M) share	USD	7.68	8.12	9.35	9.61
I Class non-distributing share	USD	9.32	9.70	10.83	10.75
X Class distributing (M) share	USD	7.67	8.11	9.34	9.60
ZI Class non-distributing share	USD	10.40	-	-	-
ZI Class non-distributing share EUR hedged	EUR	10.28	-	-	-

Prices are quoted in the Dealing Currency(ies) of the relevant Share Class. In the case of those Share Classes for which two or more Dealing Currencies are available, the Base Currency of the relevant Share Class is presented. The additional dealing currency prices are calculated by converting the price at the relevant spot exchange rate at the time of valuation.

The notes on pages 986 to 999 form an integral part of these financial statements.

# Three Year Summary of Net Asset Values

as at 28 February 2023 continued

	Currency	28 February 2023	31 August 2022	31 August 2021	31 August 2020
<b>US Growth Fund</b>					
<b>Total net assets</b>	<b>USD</b>	<b>294,933,237</b>	<b>310,964,654</b>	<b>602,871,140</b>	<b>634,034,618</b>
Net asset value per:					
A Class distributing (A) share	USD	34.02	35.80	52.41*	41.78
A Class non-distributing share	USD	27.18	28.60	41.87*	33.38
A Class non-distributing share EUR hedged	EUR	21.66	23.35	35.19*	28.23
A Class non-distributing UK reporting fund share	GBP	22.39	24.64	30.38*	25.06
AI Class non-distributing share	USD	13.10	13.80	20.19*	16.10
C Class non-distributing share	USD	20.56	21.77	32.27*	26.05
D Class distributing (A) share	USD	34.32	35.97	52.27*	41.36
D Class non-distributing share	USD	30.45	31.92	46.39*	36.70
D Class non-distributing UK reporting fund share	GBP	25.08	27.50	33.66*	27.55
E Class non-distributing share	USD	24.56	25.91	38.12*	30.54
I Class non-distributing share	USD	19.15	20.05	29.06*	22.93
X Class non-distributing share	USD	8.21	8.56	12.32*	-
<b>US Mid-Cap Value Fund</b>					
<b>Total net assets</b>	<b>USD</b>	<b>286,962,998</b>	<b>264,640,243</b>	<b>328,740,239</b>	<b>131,997,505</b>
Net asset value per:					
A Class non-distributing share	USD	324.97	308.83	320.21*	219.32
A Class non-distributing share AUD hedged	AUD	17.66	17.04	17.99*	12.43
C Class non-distributing share	USD	240.72	230.18	241.66*	167.60
D Class non-distributing share	USD	364.06	344.71	354.73*	241.18
E Class non-distributing share	USD	288.40	274.76	286.31*	197.08
I Class non-distributing share	USD	18.71	17.69	18.16*	12.31
<b>US Sustainable Equity Fund</b>					
<b>Total net assets</b>	<b>USD</b>	<b>4,384,045</b>	<b>4,276,723</b>	<b>5,429,548</b>	<b>-</b>
Net asset value per:					
A Class non-distributing share	USD	8.16	8.32	10.79	-
D Class non-distributing share	USD	8.28	8.41	10.81	-
D Class non-distributing UK reporting fund share	GBP	6.82	7.24	7.84	-
E Class non-distributing share	USD	9.01	9.20	11.99	-
I Class non-distributing share	USD	8.31	8.43	10.81	-
I Class non-distributing UK reporting fund share	GBP	6.85	7.26	7.85	-
X Class non-distributing UK reporting fund share	GBP	6.93	7.32	7.86	-
ZI Class non-distributing share	USD	9.66	-	-	-

Prices are quoted in the Dealing Currency(ies) of the relevant Share Class. In the case of those Share Classes for which two or more Dealing Currencies are available, the Base Currency of the relevant Share Class is presented. The additional dealing currency prices are calculated by converting the price at the relevant spot exchange rate at the time of valuation.

\* Dilution adjustment included, see Note 2(g), for further details.

# Three Year Summary of Net Asset Values

as at 28 February 2023 continued

	Currency	28 February 2023	31 August 2022	31 August 2021	31 August 2020
<b>World Energy Fund</b>					
<b>Total net assets</b>	<b>USD</b>	<b>3,378,001,133</b>	<b>3,014,573,608</b>	<b>2,108,830,946</b>	<b>2,085,847,574</b>
Net asset value per:					
A Class distributing (A) share	USD	21.02	19.86	13.01	10.15
A Class distributing (A) UK reporting fund share	GBP	17.25	17.05	9.41	7.60
A Class distributing (T) share	USD	10.30	-	-	-
A Class non-distributing share	USD	23.05	21.79	14.09	10.80
A Class non-distributing share AUD hedged	AUD	8.47	8.13	5.36	4.19
A Class non-distributing share CHF hedged	CHF	6.28	6.05	3.97	3.09
A Class non-distributing share EUR hedged	EUR	5.83	5.64	3.70	2.88
A Class non-distributing share HKD hedged	HKD	10.65	10.11	6.57	5.04
A Class non-distributing share SGD hedged	SGD	6.32	5.99	3.89	3.00
AI Class non-distributing share	USD	15.07	14.25	9.21	7.06
C Class non-distributing share	USD	17.53	16.68	10.92	8.48
C Class non-distributing share EUR hedged	EUR	4.82	4.69	3.12	2.46
D Class distributing (A) share	USD	21.12	19.89	13.02	10.15
D Class distributing (A) UK reporting fund share	GBP	17.46	17.19	9.48	7.65
D Class non-distributing share	USD	26.19	24.66	15.83	12.05
D Class non-distributing share CHF hedged	CHF	6.78	6.51	4.24	3.27
D Class non-distributing share EUR hedged	EUR	6.51	6.28	4.09	3.16
E Class non-distributing share	USD	20.67	19.58	12.73	9.81
E Class non-distributing share EUR hedged	EUR	5.40	5.23	3.45	2.70
I Class non-distributing share	USD	26.29	24.72	15.83	12.01
I Class non-distributing share EUR hedged	EUR	6.70	6.45	4.19	3.23
S Class non-distributing share	USD	14.20	13.36	8.56	6.50
S Class non-distributing share EUR hedged	EUR	13.42	12.92	8.40	6.48
X Class distributing (T) share	USD	10.01	9.69	-	-
X Class non-distributing share	USD	32.84	30.74	19.48	14.64
<b>World Financials Fund</b>					
<b>Total net assets</b>	<b>USD</b>	<b>1,845,163,752</b>	<b>1,419,083,947</b>	<b>1,633,640,408</b>	<b>456,166,910</b>
Net asset value per:					
A Class distributing (A) share	USD	10.98	9.17	12.57	-
A Class distributing (T) share	USD	11.92	-	-	-
A Class non-distributing share HKD hedged	HKD	122.55	102.85	140.98	91.35
A Class non-distributing share SGD hedged	SGD	13.27	11.17	15.38	10.00
A Class non-distributing UK reporting fund share	GBP	29.98	26.20	30.04	20.13
AI Class non-distributing share	USD	14.72	12.31	16.75	10.85
C Class non-distributing share	USD	28.04	23.58	32.51	21.31
D Class non-distributing UK reporting fund share	GBP	33.68	29.32	33.37	22.19
E Class non-distributing share	USD	32.85	27.51	37.65	24.51
I Class non-distributing share	USD	14.30	11.90	16.03	10.28
X Class distributing (T) share	USD	11.35	9.71	-	-
X Class non-distributing share	USD	20.83	17.25	23.08	14.69

Prices are quoted in the Dealing Currency(ies) of the relevant Share Class. In the case of those Share Classes for which two or more Dealing Currencies are available, the Base Currency of the relevant Share Class is presented. The additional dealing currency prices are calculated by converting the price at the relevant spot exchange rate at the time of valuation.

# Three Year Summary of Net Asset Values

as at 28 February 2023 continued

	Currency	28 February 2023	31 August 2022	31 August 2021	31 August 2020
<b>World Gold Fund</b>					
<b>Total net assets</b>	<b>USD</b>	<b>3,823,057,712</b>	<b>3,351,047,354</b>	<b>5,287,967,838</b>	<b>7,362,416,769</b>
Net asset value per:					
A Class distributing (A) share	USD	30.80	26.65	38.37	49.66
A Class distributing (A) UK reporting fund share	GBP	25.38	22.96	27.84	37.28
A Class distributing (T) share	USD	11.87	-	-	-
A Class non-distributing share	USD	30.80	26.65	38.37	49.67
A Class non-distributing share AUD hedged	AUD	8.62	7.61	11.34	14.87
A Class non-distributing share CHF hedged	CHF	4.37	3.87	5.73	7.58
A Class non-distributing share EUR hedged	EUR	4.23	3.76	5.56	7.32
A Class non-distributing share HKD hedged	HKD	5.89	5.12	7.41	9.61
A Class non-distributing share PLN hedged	PLN	87.53	75.31	107.72	141.55
A Class non-distributing share SGD hedged	SGD	5.13	4.47	6.51	8.47
A Class non-distributing UK reporting fund share	GBP	25.38	22.96	27.84	37.29
AI Class non-distributing share	USD	12.68	10.97	15.80	20.45
AI Class non-distributing share EUR hedged	EUR	11.09	9.84	14.57	19.18
C Class non-distributing share	USD	22.86	19.90	29.02	38.03
C Class non-distributing share EUR hedged	EUR	3.49	3.12	4.67	6.23
D Class distributing (A) share	USD	32.70	28.19	40.61	52.44
D Class non-distributing share	USD	35.00	30.17	43.12	55.39
D Class non-distributing share CHF hedged	CHF	4.77	4.20	6.18	8.10
D Class non-distributing share EUR hedged	EUR	4.75	4.21	6.18	8.07
D Class non-distributing share SGD hedged	SGD	5.54	4.82	6.96	8.99
D Class non-distributing UK reporting fund share GBP hedged	GBP	18.07	15.87	23.14	29.94
E Class non-distributing share	USD	27.34	23.71	34.31	44.63
E Class non-distributing share EUR hedged	EUR	3.92	3.49	5.19	6.87
I Class non-distributing share	USD	35.16	30.27	43.15	55.29
I Class non-distributing share EUR hedged	EUR	4.86	4.29	6.29	8.19
S Class non-distributing share	USD	10.93	9.41	13.41	17.19
X Class distributing (T) share	USD	8.43	7.38	-	-
X Class non-distributing share	USD	43.28	37.07	52.32	66.37
<b>World Healthscience Fund</b>					
<b>Total net assets</b>	<b>USD</b>	<b>14,265,247,992</b>	<b>13,872,428,365</b>	<b>14,078,116,205</b>	<b>9,796,456,452</b>
Net asset value per:					
A Class distributing (A) share	USD	11.41	11.18	12.52	10.58
A Class distributing (T) share	USD	9.75	-	-	-
A Class non-distributing share	USD	60.46	59.27	66.33	56.02
A Class non-distributing share AUD hedged	AUD	19.91	19.74	22.37	18.96
A Class non-distributing share CNH hedged	CNH	175.89	174.33	192.47	159.18
A Class non-distributing share HKD hedged	HKD	205.73	202.83	228.25	192.90
A Class non-distributing share JPY hedged	JPY	1,258	1,262	1,428	1,212
A Class non-distributing share SGD hedged	SGD	20.44	20.15	22.64	19.14
A Class non-distributing UK reporting fund share EUR hedged	EUR	13.32	13.30	15.16	12.92
AI Class non-distributing share	USD	16.09	15.78	17.66	14.91
C Class non-distributing share	USD	46.38	45.75	51.84	44.33
D Class distributing (A) share	USD	15.45	15.09	16.79	14.07
D Class distributing (Q) UK reporting fund share	GBP	12.98	13.26	12.42	10.77
D Class non-distributing share	USD	67.88	66.30	73.63	61.73
D Class non-distributing share EUR hedged	EUR	11.49	11.43	12.93	10.94
E Class non-distributing share	USD	54.26	53.33	59.97	50.91
E Class non-distributing share EUR hedged	EUR	9.81	9.82	11.25	-
I Class distributing (A) UK reporting fund share	GBP	8.72	8.89	8.33	-
I Class non-distributing share	USD	14.00	13.66	15.14	12.66
I Class non-distributing share EUR hedged	EUR	11.57	11.50	12.98	10.95
X Class distributing (T) share	USD	9.74	9.76	-	-
X Class non-distributing share	USD	76.39	74.25	81.66	67.79

Prices are quoted in the Dealing Currency(ies) of the relevant Share Class. In the case of those Share Classes for which two or more Dealing Currencies are available, the Base Currency of the relevant Share Class is presented. The additional dealing currency prices are calculated by converting the price at the relevant spot exchange rate at the time of valuation.

# Three Year Summary of Net Asset Values

as at 28 February 2023 continued

	Currency	28 February 2023	31 August 2022	31 August 2021	31 August 2020
<b>World Mining Fund</b>					
<b>Total net assets</b>	<b>USD</b>	<b>6,042,424,247</b>	<b>5,369,730,517</b>	<b>7,065,270,881</b>	<b>4,826,201,552</b>
Net asset value per:					
A Class distributing (A) share	USD	58.31	49.53	58.15	43.77
A Class distributing (A) UK reporting fund share	GBP	46.74	41.51	41.05	31.97
A Class distributing (T) share	USD	11.31	-	-	-
A Class non-distributing share	USD	64.08	54.43	61.88	45.80
A Class non-distributing share AUD hedged	AUD	11.84	10.27	12.05	9.09
A Class non-distributing share CHF hedged	CHF	7.96	6.93	8.08	6.09
A Class non-distributing share EUR hedged	EUR	4.82	4.20	4.90	3.69
A Class non-distributing share HKD hedged	HKD	11.10	9.48	10.83	8.03
A Class non-distributing share PLN hedged	PLN	9.30	7.88	9.01	6.75
A Class non-distributing share SGD hedged	SGD	5.65	4.84	5.57	4.15
AI Class non-distributing share	USD	19.07	16.21	18.42	13.63
AI Class non-distributing share EUR hedged	EUR	14.48	12.61	14.71	11.07
C Class non-distributing share	USD	47.73	40.79	46.96	35.19
C Class non-distributing share EUR hedged	EUR	3.98	3.49	4.12	3.14
D Class distributing (A) UK reporting fund share	GBP	47.03	41.62	41.21	32.07
D Class non-distributing share	USD	72.83	61.63	69.54	51.09
D Class non-distributing share CHF hedged	CHF	8.62	7.47	8.66	6.47
D Class non-distributing share EUR hedged	EUR	5.39	4.67	5.41	4.04
D Class non-distributing share PLN hedged	PLN	10.04	8.48	9.63	7.16
D Class non-distributing share SGD hedged	SGD	8.86	7.57	8.64	6.39
D Class non-distributing UK reporting fund share GBP hedged	GBP	36.76	31.75	36.78	27.41
E Class non-distributing share	USD	57.01	48.55	55.47	41.26
E Class non-distributing share EUR hedged	EUR	4.47	3.90	4.57	3.46
I Class distributing (A) UK reporting fund share	GBP	11.28	-	-	-
I Class non-distributing share	USD	72.96	61.66	69.40	50.85
I Class non-distributing share EUR hedged	EUR	5.59	4.84	5.60	4.17
I Class non-distributing UK reporting fund share	GBP	60.10	-	-	-
S Class non-distributing share	USD	16.42	13.88	15.63	11.46
S Class non-distributing share EUR hedged	EUR	15.05	13.04	15.08	11.25
X Class distributing (T) share	USD	9.83	8.46	-	-
X Class non-distributing share	USD	91.12	76.64	85.39	61.95
X Class non-distributing share EUR hedged	EUR	6.25	5.39	6.16	4.54
<b>World Real Estate Securities Fund</b>					
<b>Total net assets</b>	<b>USD</b>	<b>147,499,277</b>	<b>146,252,232</b>	<b>193,710,557</b>	<b>172,116,564</b>
Net asset value per:					
A Class distributing (R) (M) (G) share CNH hedged	CNH	94.09 <sup>†</sup>	102.70	133.42	102.38 <sup>†</sup>
A Class distributing (S) (M) (G) share	USD	9.37 <sup>†</sup>	10.04	12.96	10.01 <sup>†</sup>
A Class distributing (S) (M) (G) share HKD hedged	HKD	97.99 <sup>†</sup>	105.19	136.27	104.84 <sup>†</sup>
A Class distributing (S) (M) (G) share SGD hedged	SGD	9.70 <sup>†</sup>	10.48	13.60	10.47 <sup>†</sup>
A Class distributing (T) share	USD	10.68 <sup>†</sup>	-	-	-
A Class non-distributing share	USD	14.41 <sup>†</sup>	15.16	19.05	14.30 <sup>†</sup>
D Class distributing (S) (M) (G) share	USD	9.58 <sup>†</sup>	-	-	-
D Class non-distributing share	USD	12.02 <sup>†</sup>	12.60	15.72	11.71 <sup>†</sup>
D Class non-distributing share CHF hedged	CHF	9.80 <sup>†</sup>	10.55	13.47	10.16 <sup>†</sup>
E Class non-distributing share	USD	11.50 <sup>†</sup>	12.14	15.32	11.56 <sup>†</sup>
X Class distributing (T) share	USD	8.61 <sup>†</sup>	9.25	-	-
X Class non-distributing share	USD	13.19 <sup>†</sup>	13.76	16.99	12.53 <sup>†</sup>
X Class non-distributing share AUD hedged	AUD	10.09 <sup>†</sup>	10.72	13.46	9.97 <sup>†</sup>

Prices are quoted in the Dealing Currency(ies) of the relevant Share Class. In the case of those Share Classes for which two or more Dealing Currencies are available, the Base Currency of the relevant Share Class is presented. The additional dealing currency prices are calculated by converting the price at the relevant spot exchange rate at the time of valuation.

<sup>†</sup> Dilution adjustment included, see Note 2(g), for further details.

# Three Year Summary of Net Asset Values

as at 28 February 2023 continued

	Currency	28 February 2023	31 August 2022	31 August 2021	31 August 2020
<b>World Technology Fund</b>					
<b>Total net assets</b>	<b>USD</b>	<b>8,181,727,714</b>	<b>8,792,222,507</b>	<b>13,553,638,267</b>	<b>7,167,899,894</b>
Net asset value per:					
A Class distributing (A) share	USD	7.64	8.02	12.34	-
A Class distributing (A) UK reporting fund share	GBP	6.29	6.91	8.95	-
A Class distributing (T) share	USD	10.46	-	-	-
A Class non-distributing share	USD	53.83	56.51	86.92	64.61
A Class non-distributing share AUD hedged	AUD	7.59	8.13	12.81	-
A Class non-distributing share CNH hedged	CNH	79.92	85.46	130.12	-
A Class non-distributing share JPY hedged	JPY	1,436	1,560	2,436	1,822
A Class non-distributing share SGD hedged	SGD	14.40	15.28	23.79	17.70
A Class non-distributing UK reporting fund share EUR hedged	EUR	14.27	15.36	24.36	18.25
AI Class non-distributing share	USD	16.36	17.17	26.41	19.63
C Class non-distributing share	USD	41.09	43.40	67.60	50.88
D Class non-distributing share	USD	59.78	62.53	95.45	70.42
D Class non-distributing share EUR hedged	EUR	10.72	11.49	18.09	13.45
E Class non-distributing share	USD	48.74	51.29	79.29	59.23
E Class non-distributing share EUR hedged	EUR	6.49	7.01	11.17	-
I Class distributing (A) UK reporting fund share	GBP	5.34	5.83	7.48	-
I Class distributing (Q) UK reporting fund share GBP hedged	GBP	7.03	7.50	11.63	-
I Class non-distributing share	USD	22.09	23.08	35.15	25.87
I Class non-distributing share BRL hedged	USD	8.52	8.67	12.31	-
I Class non-distributing share EUR hedged	EUR	15.17	16.26	25.53	18.93
I Class non-distributing UK reporting fund share	GBP	18.20	19.88	25.50	19.42
X Class distributing (T) share	USD	9.23	9.95	-	-
X Class non-distributing share	USD	20.91	21.76	32.90	24.04

Prices are quoted in the Dealing Currency(ies) of the relevant Share Class. In the case of those Share Classes for which two or more Dealing Currencies are available, the Base Currency of the relevant Share Class is presented. The additional dealing currency prices are calculated by converting the price at the relevant spot exchange rate at the time of valuation.

# Statement of Operations and Changes in Net Assets

For the Period From 1 September 2022 to 28 February 2023

Fund Name	Note	BlackRock Global Funds Combined USD	Asia Pacific Equity Income Fund USD	Asian Dragon Fund USD	Asian Growth Leaders Fund USD
<b>Net assets at the beginning of the period</b>		158,705,943,828	116,844,096	865,199,577	838,847,579
<b>Income</b>					
Bank interest	2(b)	44,698,309	2,725	20,967	-
Bond interest, net of withholding taxes	2(b)	1,155,865,355	-	-	-
Swap interest	2(c)	125,804,488	-	-	-
Contracts for difference interest	2(c)	1,488,967	-	-	-
Equity linked note income	2(c)	70,079,251	-	-	-
Interest from money market deposits	2(b)	14,237,302	-	-	-
Collective investment scheme income, net of withholding taxes	2(b)	66,387,570	28,841	445,955	526,531
Dividends, net of withholding taxes	2(b)	642,723,445	1,087,531	5,702,158	4,181,056
Contracts for difference dividends, net of withholding taxes	2(c)	1,188,207	-	57	-
Securities lending income	2(b)	17,042,596	5,251	19,814	12,219
Management fee rebate	4	1,846,243	-	-	-
Other reimbursements	10	456,457	-	-	-
<b>Total income</b>	<b>2(b)</b>	<b>2,141,818,190</b>	<b>1,124,348</b>	<b>6,188,951</b>	<b>4,719,806</b>
<b>Expenses</b>					
Bank interest	2(b)	1,793,341	-	-	7,973
Contracts for difference interest	2(c)	780,029	-	49,107	-
Swap interest	2(c)	141,390,516	-	-	-
Contracts for difference dividends, net of withholding taxes	2(c)	1,114,989	-	590	-
Annual service charge	6	126,175,750	146,729	905,131	818,251
Loan commitment fees	16	472,962	349	2,538	2,505
Custodian and depositary fees	2(h),7	13,969,730	52,399	161,210	128,849
Distribution fees	5	60,122,344	30,339	417,068	62,522
Tax	8	29,588,003	16,860	173,962	153,263
Management fees	4	813,573,242	775,174	4,462,027	3,760,849
Less Management fee waiver	4	(25,060)	-	-	-
<b>Total expenses</b>		<b>1,188,955,846</b>	<b>1,021,850</b>	<b>6,171,633</b>	<b>4,934,212</b>
<b>Net income/(deficit)</b>		<b>952,862,344</b>	<b>102,498</b>	<b>17,318</b>	<b>(214,406)</b>
Net realised appreciation/(depreciation) on:					
Investments	2(a)	(4,071,259,148)	3,935,627	(19,360,661)	(69,638,366)
To Be Announced securities contracts	2(c)	64,132,833	-	-	-
Contracts for difference	2(c)	(4,883,132)	-	1,074,789	850,068
Exchange traded futures contracts	2(c)	100,010,512	-	287,625	346,811
Options/Swaptions contracts	2(c)	69,661,135	-	-	-
Swaps transactions	2(c)	(190,509,063)	-	-	-
Forward foreign exchange contracts	2(c)	262,477,266	1,163,912	3,126,523	1,585,142
Foreign currencies on other transactions	2(i)	9,772,387	(168,999)	138,682	(13,022)
<b>Net realised appreciation/(depreciation) for the period</b>		<b>(3,760,597,210)</b>	<b>4,930,540</b>	<b>(14,733,042)</b>	<b>(66,869,367)</b>
Net change in unrealised appreciation/(depreciation) on:					
Investments	2(a)	6,984,934,382	(1,254,214)	22,906,788	67,800,054
To Be Announced securities contracts	2(c)	(55,771,266)	-	-	-
Contracts for difference	2(c)	8,111,958	-	287,625	346,811
Exchange traded futures contracts	2(c)	(39,620,409)	-	-	-
Options/Swaptions contracts	2(c)	2,527,819	-	-	-
Swaps transactions	2(c)	4,971,107	-	-	-
Forward foreign exchange contracts	2(c)	86,040,911	(80,971)	(72,577)	(59,151)
Foreign currencies on other transactions	2(i)	3,735,614	(18,730)	(16,275)	(40,300)
<b>Net change in unrealised appreciation/(depreciation) for the period</b>		<b>6,994,930,116</b>	<b>(1,353,915)</b>	<b>23,105,561</b>	<b>68,047,414</b>
<b>Increase/(Decrease) in net assets as a result of operations</b>		<b>4,187,195,250</b>	<b>3,679,123</b>	<b>8,389,837</b>	<b>963,641</b>
<b>Movements in share capital</b>					
Net receipts as a result of issue of shares		22,398,601,205	5,128,318	83,368,574	73,931,969
Net payments as a result of repurchase of shares		(28,798,754,199)	(37,789,662)	(135,557,420)	(213,577,657)
<b>Increase/(Decrease) in net assets as a result of movements in share capital</b>		<b>(6,400,152,994)</b>	<b>(32,661,344)</b>	<b>(52,188,846)</b>	<b>(139,645,688)</b>
Dividends declared	15	(646,653,250)	(1,084,705)	-	(237,840)
Foreign exchange adjustment	2(e)	1,949,649,745*	-	-	-
<b>Net assets at the end of the period</b>		<b>157,795,982,579</b>	<b>86,777,170</b>	<b>821,400,568</b>	<b>699,927,692</b>

\* The combined figures have been calculated using the average exchange rates throughout the period. The resulting Foreign exchange adjustment of USD 1,949,649,745 represents the movement in exchange rates between 31 August 2022 and 28 February 2023. This is a notional amount, which has no impact on the Net Assets of the individual Funds.

The notes on pages 986 to 999 form an integral part of these financial statements.



# Statement of Operations and Changes in Net Assets

For the Period From 1 September 2022 to 28 February 2023 continued

Fund Name	Note	Asian High Yield Bond Fund	Asian Multi-Asset Income Fund	Asian Sustainable Equity Fund
		USD	USD	USD
<b>Net assets at the beginning of the period</b>		<b>2,117,939,025</b>	<b>73,282,472</b>	<b>4,576,810</b>
<b>Income</b>				
Bank interest	2(b)	439,095	72,870	-
Bond interest, net of withholding taxes	2(b)	92,851,325	729,750	-
Swap interest	2(c)	53,804	29	-
Contracts for difference interest	2(c)	-	-	-
Equity linked note income	2(c)	-	-	-
Interest from money market deposits	2(b)	-	-	-
Collective investment scheme income, net of withholding taxes	2(b)	1,835,275	80,072	3,668
Dividends, net of withholding taxes	2(b)	-	333,145	29,919
Contracts for difference dividends, net of withholding taxes	2(c)	-	-	-
Securities lending income	2(b)	1,388,745	3,146	4
Management fee rebate	4	-	-	-
Other reimbursements	10	8,871	-	-
<b>Total income</b>	<b>2(b)</b>	<b>96,577,115</b>	<b>1,219,012</b>	<b>33,591</b>
<b>Expenses</b>				
Bank interest	2(b)	-	-	394
Contracts for difference interest	2(c)	-	-	-
Swap interest	2(c)	1,676,971	778	-
Contracts for difference dividends, net of withholding taxes	2(c)	-	-	-
Annual service charge	6	1,084,165	(68,104)	(6,249)
Loan commitment fees	16	6,574	213	14
Custodian and depositary fees	2(h),7	115,861	80,152	8,445
Distribution fees	5	74,906	-	11
Tax	8	365,457	3,071	506
Management fees	4	7,541,461	2,891	166
Less Management fee waiver	4	-	-	-
<b>Total expenses</b>		<b>10,865,395</b>	<b>19,001</b>	<b>3,287</b>
<b>Net income/(deficit)</b>		<b>85,711,720</b>	<b>1,200,011</b>	<b>30,304</b>
Net realised appreciation/(depreciation) on:				
Investments	2(a)	(317,040,915)	(3,490,212)	(70,533)
To Be Announced securities contracts	2(c)	-	-	-
Contracts for difference	2(c)	-	-	14,145
Exchange traded futures contracts	2(c)	(3,754,120)	60,556	186
Options/Swaptions contracts	2(c)	(1,439,876)	677,088	-
Swaps transactions	2(c)	7,289,311	(52,572)	-
Forward foreign exchange contracts	2(c)	7,259,419	340	-
Foreign currencies on other transactions	2(i)	122,445	(8,403)	895
<b>Net realised appreciation/(depreciation) for the period</b>		<b>(307,563,736)</b>	<b>(2,813,203)</b>	<b>(55,307)</b>
Net change in unrealised appreciation/(depreciation) on:				
Investments	2(a)	383,287,840	2,289,495	52,441
To Be Announced securities contracts	2(c)	-	-	-
Contracts for difference	2(c)	-	-	263
Exchange traded futures contracts	2(c)	1,270,055	9,012	(3,665)
Options/Swaptions contracts	2(c)	384,712	31,623	-
Swaps transactions	2(c)	(4,436,951)	7,473	-
Forward foreign exchange contracts	2(c)	1,129,514	(81,047)	-
Foreign currencies on other transactions	2(i)	497,966	(2,807)	(587)
<b>Net change in unrealised appreciation/(depreciation) for the period</b>		<b>382,133,136</b>	<b>2,253,749</b>	<b>48,452</b>
<b>Increase/(Decrease) in net assets as a result of operations</b>		<b>160,281,120</b>	<b>640,557</b>	<b>23,449</b>
<b>Movements in share capital</b>				
Net receipts as a result of issue of shares		531,076,382	32,543	3,510,119
Net payments as a result of repurchase of shares		(508,179,394)	(4,571,981)	-
<b>Increase/(Decrease) in net assets as a result of movements in share capital</b>		<b>22,896,988</b>	<b>(4,539,438)</b>	<b>3,510,119</b>
Dividends declared	15	(33,678,637)	(548)	-
Foreign exchange adjustment	2(e)	-	-	-
<b>Net assets at the end of the period</b>		<b>2,267,438,496</b>	<b>69,383,043</b>	<b>8,110,378</b>

The notes on pages 986 to 999 form an integral part of these financial statements.

# Statement of Operations and Changes in Net Assets

For the Period From 1 September 2022 to 28 February 2023 continued

Fund Name	Note	Asian Tiger Bond Fund	China Bond Fund	China Flexible Equity Fund
		USD	CNH	USD
<b>Net assets at the beginning of the period</b>		<b>3,526,988,067</b>	<b>38,725,399,779</b>	<b>22,576,970</b>
<b>Income</b>				
Bank interest	2(b)	864,242	4,546,978	987
Bond interest, net of withholding taxes	2(b)	78,200,493	759,333,410	-
Swap interest	2(c)	34,280	-	-
Contracts for difference interest	2(c)	-	-	-
Equity linked note income	2(c)	-	-	-
Interest from money market deposits	2(b)	-	3,682,464	-
Collective investment scheme income, net of withholding taxes	2(b)	1,235,858	21,664,328	14,857
Dividends, net of withholding taxes	2(b)	-	-	31,893
Contracts for difference dividends, net of withholding taxes	2(c)	-	-	-
Securities lending income	2(b)	1,323,153	7,197,855	274
Management fee rebate	4	-	-	-
Other reimbursements	10	25,458	79,113	-
<b>Total income</b>	<b>2(b)</b>	<b>81,683,484</b>	<b>796,504,148</b>	<b>48,011</b>
<b>Expenses</b>				
Bank interest	2(b)	-	-	-
Contracts for difference interest	2(c)	-	-	-
Swap interest	2(c)	1,808,206	-	-
Contracts for difference dividends, net of withholding taxes	2(c)	-	-	-
Annual service charge	6	1,931,858	21,553,163	13,611
Loan commitment fees	16	10,798	122,773	70
Custodian and depositary fees	2(h),7	195,508	5,325,183	14,250
Distribution fees	5	181,625	18,692,491	21,727
Tax	8	622,106	7,049,568	2,930
Management fees	4	13,047,612	109,732,467	69,774
Less Management fee waiver	4	-	-	-
<b>Total expenses</b>		<b>17,797,713</b>	<b>162,475,645</b>	<b>122,362</b>
<b>Net income/(deficit)</b>		<b>63,885,771</b>	<b>634,028,503</b>	<b>(74,351)</b>
Net realised appreciation/(depreciation) on:				
Investments	2(a)	(292,651,279)	(1,256,614,674)	(1,594,251)
To Be Announced securities contracts	2(c)	-	-	-
Contracts for difference	2(c)	-	-	-
Exchange traded futures contracts	2(c)	3,265,591	(14,821,067)	-
Options/Swaptions contracts	2(c)	(2,362,340)	(19,835,181)	-
Swaps transactions	2(c)	6,774,885	-	-
Forward foreign exchange contracts	2(c)	17,857,771	72,041,779	155,752
Foreign currencies on other transactions	2(i)	(686,199)	37,052,742	2,616
<b>Net realised appreciation/(depreciation) for the period</b>		<b>(267,801,571)</b>	<b>(1,182,176,401)</b>	<b>(1,435,883)</b>
Net change in unrealised appreciation/(depreciation) on:				
Investments	2(a)	204,856,244	907,596,892	848,806
To Be Announced securities contracts	2(c)	-	-	-
Contracts for difference	2(c)	-	-	-
Exchange traded futures contracts	2(c)	(1,139,725)	28,572,218	-
Options/Swaptions contracts	2(c)	544,711	5,819,079	-
Swaps transactions	2(c)	(4,500,620)	-	-
Forward foreign exchange contracts	2(c)	5,196,845	(11,820,456)	20,615
Foreign currencies on other transactions	2(i)	718,961	(6,075,079)	(605)
<b>Net change in unrealised appreciation/(depreciation) for the period</b>		<b>205,676,416</b>	<b>924,092,654</b>	<b>868,816</b>
<b>Increase/(Decrease) in net assets as a result of operations</b>		<b>1,760,616</b>	<b>375,944,756</b>	<b>(641,418)</b>
<b>Movements in share capital</b>				
Net receipts as a result of issue of shares		231,234,530	1,409,351,021	1,638,289
Net payments as a result of repurchase of shares		(570,219,237)	(9,253,290,309)	(725,808)
<b>Increase/(Decrease) in net assets as a result of movements in share capital</b>		<b>(338,984,707)</b>	<b>(7,843,939,288)</b>	<b>912,481</b>
Dividends declared	15	(45,438,875)	(463,077,892)	-
<b>Net assets at the end of the period</b>		<b>3,144,325,101</b>	<b>30,794,327,355</b>	<b>22,848,033</b>

The notes on pages 986 to 999 form an integral part of these financial statements.

# Statement of Operations and Changes in Net Assets

For the Period From 1 September 2022 to 28 February 2023 continued

Fund Name	Note	China Fund USD	China Impact Fund USD	China Innovation Fund USD
<b>Net assets at the beginning of the period</b>		1,153,645,347	30,463,840	20,651,662
<b>Income</b>				
Bank interest	2(b)	-	2,731	988
Bond interest, net of withholding taxes	2(b)	-	-	-
Swap interest	2(c)	-	-	-
Contracts for difference interest	2(c)	-	-	-
Equity linked note income	2(c)	-	-	-
Interest from money market deposits	2(b)	-	-	-
Collective investment scheme income, net of withholding taxes	2(b)	1,057,712	33,829	9,559
Dividends, net of withholding taxes	2(b)	2,956,822	86,320	41,457
Contracts for difference dividends, net of withholding taxes	2(c)	10,746	-	-
Securities lending income	2(b)	54,053	-	762
Management fee rebate	4	-	-	-
Other reimbursements	10	-	-	-
<b>Total income</b>	<b>2(b)</b>	<b>4,079,333</b>	<b>122,880</b>	<b>52,766</b>
<b>Expenses</b>				
Bank interest	2(b)	642,986	-	-
Contracts for difference interest	2(c)	-	-	-
Swap interest	2(c)	-	-	-
Contracts for difference dividends, net of withholding taxes	2(c)	-	-	-
Annual service charge	6	1,206,543	20,895	(5,662)
Loan commitment fees	16	3,495	77	-
Custodian and depositary fees	2(h),7	114,206	20,076	11,704
Distribution fees	5	138,371	6,983	11
Tax	8	235,071	4,676	934
Management fees	4	6,720,784	126,415	915
Less Management fee waiver	4	-	-	-
<b>Total expenses</b>		<b>9,061,456</b>	<b>179,122</b>	<b>7,902</b>
<b>Net income/(deficit)</b>		<b>(4,982,123)</b>	<b>(56,242)</b>	<b>44,864</b>
Net realised appreciation/(depreciation) on:				
Investments	2(a)	(163,088,841)	(3,160,586)	(2,133,840)
To Be Announced securities contracts	2(c)	-	-	-
Contracts for difference	2(c)	(23,334,814)	-	-
Exchange traded futures contracts	2(c)	7,177,396	-	-
Options/Swaptions contracts	2(c)	-	-	-
Swaps transactions	2(c)	-	-	-
Forward foreign exchange contracts	2(c)	(390,741)	57,226	(203)
Foreign currencies on other transactions	2(i)	(203,726)	(1,814)	(1,737)
<b>Net realised appreciation/(depreciation) for the period</b>		<b>(179,840,726)</b>	<b>(3,105,174)</b>	<b>(2,135,780)</b>
Net change in unrealised appreciation/(depreciation) on:				
Investments	2(a)	100,306,751	2,219,112	849,702
To Be Announced securities contracts	2(c)	-	-	-
Contracts for difference	2(c)	7,177,396	-	-
Exchange traded futures contracts	2(c)	-	-	-
Options/Swaptions contracts	2(c)	-	-	-
Swaps transactions	2(c)	-	-	-
Forward foreign exchange contracts	2(c)	594,677	21,919	(79)
Foreign currencies on other transactions	2(i)	537	187	2,397
<b>Net change in unrealised appreciation/(depreciation) for the period</b>		<b>108,079,361</b>	<b>2,241,218</b>	<b>852,020</b>
<b>Increase/(Decrease) in net assets as a result of operations</b>		<b>(76,743,488)</b>	<b>(920,198)</b>	<b>(1,238,896)</b>
<b>Movements in share capital</b>				
Net receipts as a result of issue of shares		298,707,699	2,334,193	159,979
Net payments as a result of repurchase of shares		(215,266,839)	(1,907,818)	(92,899)
<b>Increase/(Decrease) in net assets as a result of movements in share capital</b>		<b>83,440,860</b>	<b>426,375</b>	<b>67,080</b>
Dividends declared	15	(1,792)	-	-
<b>Net assets at the end of the period</b>		<b>1,160,340,927</b>	<b>29,970,017</b>	<b>19,479,846</b>

The notes on pages 986 to 999 form an integral part of these financial statements.

# Statement of Operations and Changes in Net Assets

For the Period From 1 September 2022 to 28 February 2023 continued

Fund Name	Note	China	Circular	Climate
		Onshore Bond Fund <sup>(1)</sup> CNH	Economy Fund USD	Action Equity Fund USD
<b>Net assets at the beginning of the period</b>		-	1,796,330,423	4,083,788
<b>Income</b>				
Bank interest	2(b)	99,534	184,872	115
Bond interest, net of withholding taxes	2(b)	6,743,495	-	-
Swap interest	2(c)	-	-	-
Contracts for difference interest	2(c)	-	-	-
Equity linked note income	2(c)	-	-	-
Interest from money market deposits	2(b)	87,857	-	-
Collective investment scheme income, net of withholding taxes	2(b)	-	1,313,467	4,926
Dividends, net of withholding taxes	2(b)	-	8,735,871	20,550
Contracts for difference dividends, net of withholding taxes	2(c)	-	-	-
Securities lending income	2(b)	-	49,250	233
Management fee rebate	4	-	-	-
Other reimbursements	10	1,091	7,245	-
<b>Total income</b>	<b>2(b)</b>	<b>6,931,977</b>	<b>10,290,705</b>	<b>25,824</b>
<b>Expenses</b>				
Bank interest	2(b)	-	-	-
Contracts for difference interest	2(c)	-	-	-
Swap interest	2(c)	-	-	-
Contracts for difference dividends, net of withholding taxes	2(c)	-	-	-
Annual service charge	6	75,466	870,875	(6,416)
Loan commitment fees	16	-	5,243	12
Custodian and depositary fees	2(h),7	265,677	105,105	8,075
Distribution fees	5	-	848,644	175
Tax	8	35,279	198,705	229
Management fees	4	694	7,880,106	734
Less Management fee waiver	4	-	-	-
<b>Total expenses</b>		<b>377,116</b>	<b>9,908,678</b>	<b>2,809</b>
<b>Net income/(deficit)</b>		<b>6,554,861</b>	<b>382,027</b>	<b>23,015</b>
Net realised appreciation/(depreciation) on:				
Investments	2(a)	312,904	(38,722,092)	(125,688)
To Be Announced securities contracts	2(c)	-	-	-
Contracts for difference	2(c)	-	-	-
Exchange traded futures contracts	2(c)	1,245,173	-	-
Options/Swaptions contracts	2(c)	-	-	-
Swaps transactions	2(c)	-	-	-
Forward foreign exchange contracts	2(c)	(10,140,813)	(903,358)	-
Foreign currencies on other transactions	2(i)	6,860	(276,221)	(919)
<b>Net realised appreciation/(depreciation) for the period</b>		<b>(8,575,876)</b>	<b>(39,901,671)</b>	<b>(126,607)</b>
Net change in unrealised appreciation/(depreciation) on:				
Investments	2(a)	(4,193,539)	152,184,139	311,414
To Be Announced securities contracts	2(c)	-	-	-
Contracts for difference	2(c)	-	-	-
Exchange traded futures contracts	2(c)	213,649	-	-
Options/Swaptions contracts	2(c)	-	-	-
Swaps transactions	2(c)	-	-	-
Forward foreign exchange contracts	2(c)	10,460,580	(2,915,904)	-
Foreign currencies on other transactions	2(i)	25,251	81,020	30
<b>Net change in unrealised appreciation/(depreciation) for the period</b>		<b>6,505,941</b>	<b>149,349,255</b>	<b>311,444</b>
<b>Increase/(Decrease) in net assets as a result of operations</b>		<b>4,484,926</b>	<b>109,829,611</b>	<b>207,852</b>
<b>Movements in share capital</b>				
Net receipts as a result of issue of shares		522,955,424	107,489,460	146,530
Net payments as a result of repurchase of shares		(714)	(205,598,415)	(11,878)
<b>Increase/(Decrease) in net assets as a result of movements in share capital</b>		<b>522,954,710</b>	<b>(98,108,955)</b>	<b>134,652</b>
Dividends declared	15	(1,682)	-	-
<b>Net assets at the end of the period</b>		<b>527,437,954</b>	<b>1,808,051,079</b>	<b>4,426,292</b>

<sup>(1)</sup> Fund launched during the period, see Note 1, for further details.

The notes on pages 986 to 999 form an integral part of these financial statements.

# Statement of Operations and Changes in Net Assets

For the Period From 1 September 2022 to 28 February 2023 continued

Fund Name	Note	Climate Action Multi-Asset Fund EUR	Continental European Flexible Fund EUR	Developed Markets Sustainable Equity Fund USD
<b>Net assets at the beginning of the period</b>		47,930,052	5,070,548,567	10,787,561
<b>Income</b>				
Bank interest	2(b)	27,107	36,518	504
Bond interest, net of withholding taxes	2(b)	70,107	-	-
Swap interest	2(c)	-	-	-
Contracts for difference interest	2(c)	-	-	-
Equity linked note income	2(c)	-	-	-
Interest from money market deposits	2(b)	-	-	-
Collective investment scheme income, net of withholding taxes	2(b)	114,775	-	7,031
Dividends, net of withholding taxes	2(b)	234,377	19,240,449	46,965
Contracts for difference dividends, net of withholding taxes	2(c)	-	-	-
Securities lending income	2(b)	1,245	287,688	95
Management fee rebate	4	4,379	-	-
Other reimbursements	10	15	18,295	-
<b>Total income</b>	<b>2(b)</b>	<b>452,005</b>	<b>19,582,950</b>	<b>54,595</b>
<b>Expenses</b>				
Bank interest	2(b)	-	-	-
Contracts for difference interest	2(c)	-	-	-
Swap interest	2(c)	-	-	-
Contracts for difference dividends, net of withholding taxes	2(c)	-	-	-
Annual service charge	6	6,877	4,558,955	(2,826)
Loan commitment fees	16	133	14,296	24
Custodian and depositary fees	2(h),7	16,884	364,669	5,919
Distribution fees	5	172	1,218,239	10
Tax	8	2,186	896,725	814
Management fees	4	484	23,998,727	20,192
Less Management fee waiver	4	-	-	-
<b>Total expenses</b>		<b>26,736</b>	<b>31,051,611</b>	<b>24,133</b>
<b>Net income/(deficit)</b>		<b>425,269</b>	<b>(11,468,661)</b>	<b>30,462</b>
Net realised appreciation/(depreciation) on:				
Investments	2(a)	(2,546,125)	78,180,388	(263,924)
To Be Announced securities contracts	2(c)	-	-	-
Contracts for difference	2(c)	-	-	-
Exchange traded futures contracts	2(c)	44,081	7,406,041	-
Options/Swaptions contracts	2(c)	(104,542)	-	-
Swaps transactions	2(c)	(39,530)	-	-
Forward foreign exchange contracts	2(c)	49,912	(32,870,167)	(54,806)
Foreign currencies on other transactions	2(i)	(37,611)	(82,260)	(815)
<b>Net realised appreciation/(depreciation) for the period</b>		<b>(2,633,815)</b>	<b>52,634,002</b>	<b>(319,545)</b>
Net change in unrealised appreciation/(depreciation) on:				
Investments	2(a)	469,786	622,473,127	607,808
To Be Announced securities contracts	2(c)	-	-	-
Contracts for difference	2(c)	-	-	-
Exchange traded futures contracts	2(c)	(282,616)	(105,804)	-
Options/Swaptions contracts	2(c)	57,942	-	-
Swaps transactions	2(c)	11,730	-	-
Forward foreign exchange contracts	2(c)	(206,178)	4,849,438	3,167
Foreign currencies on other transactions	2(i)	(13,038)	1,571	301
<b>Net change in unrealised appreciation/(depreciation) for the period</b>		<b>37,626</b>	<b>627,218,332</b>	<b>611,276</b>
<b>Increase/(Decrease) in net assets as a result of operations</b>		<b>(2,170,920)</b>	<b>668,383,673</b>	<b>322,193</b>
<b>Movements in share capital</b>				
Net receipts as a result of issue of shares		28,953	523,735,694	10,177,343
Net payments as a result of repurchase of shares		-	(1,130,723,584)	-
<b>Increase/(Decrease) in net assets as a result of movements in share capital</b>		<b>28,953</b>	<b>(606,987,890)</b>	<b>10,177,343</b>
Dividends declared	15	(80)	-	-
<b>Net assets at the end of the period</b>		<b>45,788,005</b>	<b>5,131,944,350</b>	<b>21,287,097</b>

The notes on pages 986 to 999 form an integral part of these financial statements.

# Statement of Operations and Changes in Net Assets

For the Period From 1 September 2022 to 28 February 2023 continued

Fund Name	Note	Dynamic	Emerging	Emerging
		High Income Fund USD	Europe Fund <sup>(2)</sup> EUR	Markets Bond Fund USD
<b>Net assets at the beginning of the period</b>		<b>3,119,186,697</b>	<b>161,213,607</b>	<b>912,526,191</b>
<b>Income</b>				
Bank interest	2(b)	3,482,652	2,014	677,775
Bond interest, net of withholding taxes	2(b)	45,455,825	-	26,170,219
Swap interest	2(c)	-	-	14,235
Contracts for difference interest	2(c)	-	-	-
Equity linked note income	2(c)	36,036,605	-	-
Interest from money market deposits	2(b)	-	-	-
Collective investment scheme income, net of withholding taxes	2(b)	3,616,018	-	-
Dividends, net of withholding taxes	2(b)	7,029,976	1,181,926	-
Contracts for difference dividends, net of withholding taxes	2(c)	26,213	-	-
Securities lending income	2(b)	374,873	46,510	136,535
Management fee rebate	4	404,205	-	-
Other reimbursements	10	31,413	1,227	3,709
<b>Total income</b>	<b>2(b)</b>	<b>96,457,780</b>	<b>1,231,677</b>	<b>27,002,473</b>
<b>Expenses</b>				
Bank interest	2(b)	-	-	-
Contracts for difference interest	2(c)	5,045	-	-
Swap interest	2(c)	-	-	1,297,625
Contracts for difference dividends, net of withholding taxes	2(c)	-	-	-
Annual service charge	6	2,896,278	-	422,016
Loan commitment fees	16	9,189	896	2,743
Custodian and depositary fees	2(h),7	269,680	75,443	87,706
Distribution fees	5	29,475	-	241,030
Tax	8	685,290	43,807	134,110
Management fees	4	21,445,944	-	3,596,549
Less Management fee waiver	4	-	-	-
<b>Total expenses</b>		<b>25,340,901</b>	<b>120,146</b>	<b>5,781,779</b>
<b>Net income/(deficit)</b>		<b>71,116,879</b>	<b>1,111,531</b>	<b>21,220,694</b>
Net realised appreciation/(depreciation) on:				
Investments	2(a)	(119,887,323)	12,133,770	(40,142,323)
To Be Announced securities contracts	2(c)	-	-	-
Contracts for difference	2(c)	397,806	-	-
Exchange traded futures contracts	2(c)	(14,791,902)	-	11,975,951
Options/Swaptions contracts	2(c)	4,792,069	-	-
Swaps transactions	2(c)	-	-	4,153,002
Forward foreign exchange contracts	2(c)	12,428,809	(2,872)	6,145,420
Foreign currencies on other transactions	2(i)	321,544	(159,616)	(255,742)
<b>Net realised appreciation/(depreciation) for the period</b>		<b>(116,738,997)</b>	<b>11,971,282</b>	<b>(18,123,692)</b>
Net change in unrealised appreciation/(depreciation) on:				
Investments	2(a)	77,052,732	27,858,787	42,061,927
To Be Announced securities contracts	2(c)	-	-	-
Contracts for difference	2(c)	(124,140)	-	-
Exchange traded futures contracts	2(c)	(4,356,321)	-	2,005,920
Options/Swaptions contracts	2(c)	(293,826)	-	-
Swaps transactions	2(c)	-	-	(3,803,546)
Forward foreign exchange contracts	2(c)	3,510,417	(1,249)	361,004
Foreign currencies on other transactions	2(i)	42,527	48,889	44,881
<b>Net change in unrealised appreciation/(depreciation) for the period</b>		<b>75,831,389</b>	<b>27,906,427</b>	<b>40,670,186</b>
<b>Increase/(Decrease) in net assets as a result of operations</b>		<b>30,209,271</b>	<b>40,989,240</b>	<b>43,767,188</b>
<b>Movements in share capital</b>				
Net receipts as a result of issue of shares		286,720,265	-	155,972,555
Net payments as a result of repurchase of shares		(383,043,605)	-	(139,469,869)
<b>Increase/(Decrease) in net assets as a result of movements in share capital</b>		<b>(96,323,340)</b>	<b>-</b>	<b>16,502,686</b>
Dividends declared	15	(103,139,729)	-	(3,887,712)
<b>Net assets at the end of the period</b>		<b>2,949,932,899</b>	<b>202,202,847</b>	<b>968,908,353</b>

<sup>(2)</sup> Fund suspended, see Note 1, for further details.

The notes on pages 986 to 999 form an integral part of these financial statements.

# Statement of Operations and Changes in Net Assets

For the Period From 1 September 2022 to 28 February 2023 continued

Fund Name	Note	Emerging Markets Corporate Bond Fund	Emerging Markets Equity Income Fund	Emerging Markets Fund
		USD	USD	USD
<b>Net assets at the beginning of the period</b>		<b>808,537,589</b>	<b>314,381,909</b>	<b>2,246,518,528</b>
<b>Income</b>				
Bank interest	2(b)	474,741	-	-
Bond interest, net of withholding taxes	2(b)	22,220,720	-	-
Swap interest	2(c)	-	-	-
Contracts for difference interest	2(c)	-	-	-
Equity linked note income	2(c)	-	-	-
Interest from money market deposits	2(b)	-	-	-
Collective investment scheme income, net of withholding taxes	2(b)	-	216,506	2,553,586
Dividends, net of withholding taxes	2(b)	-	2,262,296	19,328,480
Contracts for difference dividends, net of withholding taxes	2(c)	-	53,245	73,978
Securities lending income	2(b)	289,870	17,390	136,235
Management fee rebate	4	-	-	-
Other reimbursements	10	786	636	855
<b>Total income</b>	<b>2(b)</b>	<b>22,986,117</b>	<b>2,550,073</b>	<b>22,093,134</b>
<b>Expenses</b>				
Bank interest	2(b)	-	67,778	659,216
Contracts for difference interest	2(c)	-	74,780	557,338
Swap interest	2(c)	42,053	-	-
Contracts for difference dividends, net of withholding taxes	2(c)	-	1,182	-
Annual service charge	6	174,977	191,700	1,084,481
Loan commitment fees	16	2,434	876	6,609
Custodian and depositary fees	2(h),7	45,841	70,077	376,190
Distribution fees	5	55,477	19,681	313,363
Tax	8	70,861	36,962	237,655
Management fees	4	1,871,584	757,454	8,380,434
Less Management fee waiver	4	-	-	-
<b>Total expenses</b>		<b>2,263,227</b>	<b>1,220,490</b>	<b>11,615,286</b>
<b>Net income/(deficit)</b>		<b>20,722,890</b>	<b>1,329,583</b>	<b>10,477,848</b>
Net realised appreciation/(depreciation) on:				
Investments	2(a)	(31,972,593)	(18,693,071)	(175,935,353)
To Be Announced securities contracts	2(c)	-	-	-
Contracts for difference	2(c)	-	1,373,392	19,630,143
Exchange traded futures contracts	2(c)	458,454	375,368	(3,539,057)
Options/Swaptions contracts	2(c)	-	-	-
Swaps transactions	2(c)	61,193	-	-
Forward foreign exchange contracts	2(c)	6,193,379	495,090	(2,598,218)
Foreign currencies on other transactions	2(i)	(17,759)	(114,865)	657,710
<b>Net realised appreciation/(depreciation) for the period</b>		<b>(25,277,326)</b>	<b>(16,564,086)</b>	<b>(161,784,775)</b>
Net change in unrealised appreciation/(depreciation) on:				
Investments	2(a)	21,299,280	21,033,175	142,330,770
To Be Announced securities contracts	2(c)	-	-	-
Contracts for difference	2(c)	-	197,159	(3,912,598)
Exchange traded futures contracts	2(c)	62,428	(269,181)	(996,618)
Options/Swaptions contracts	2(c)	-	-	-
Swaps transactions	2(c)	(61,193)	-	-
Forward foreign exchange contracts	2(c)	(162,490)	(147,942)	15,016
Foreign currencies on other transactions	2(i)	17,297	19,657	(22,024)
<b>Net change in unrealised appreciation/(depreciation) for the period</b>		<b>21,155,322</b>	<b>20,832,868</b>	<b>137,414,546</b>
<b>Increase/(Decrease) in net assets as a result of operations</b>		<b>16,600,886</b>	<b>5,598,365</b>	<b>(13,892,381)</b>
<b>Movements in share capital</b>				
Net receipts as a result of issue of shares		98,613,213	22,460,899	657,472,846
Net payments as a result of repurchase of shares		(77,610,568)	(92,001,504)	(467,838,690)
<b>Increase/(Decrease) in net assets as a result of movements in share capital</b>		<b>21,002,645</b>	<b>(69,540,605)</b>	<b>189,634,156</b>
Dividends declared	15	(1,014,398)	(745,522)	(1,842,937)
<b>Net assets at the end of the period</b>		<b>845,126,722</b>	<b>249,694,147</b>	<b>2,420,417,366</b>

The notes on pages 986 to 999 form an integral part of these financial statements.

# Statement of Operations and Changes in Net Assets

For the Period From 1 September 2022 to 28 February 2023 continued

Fund Name	Note	Emerging Markets Impact Bond Fund USD	Emerging Markets Local Currency Bond Fund USD	Emerging Markets Sustainable Equity Fund USD
<b>Net assets at the beginning of the period</b>		<b>84,171,455</b>	<b>1,417,858,380</b>	<b>53,883,168</b>
<b>Income</b>				
Bank interest	2(b)	101,358	424,202	2,421
Bond interest, net of withholding taxes	2(b)	1,677,111	45,273,749	-
Swap interest	2(c)	-	404,523	-
Contracts for difference interest	2(c)	-	-	-
Equity linked note income	2(c)	-	-	-
Interest from money market deposits	2(b)	-	-	-
Collective investment scheme income, net of withholding taxes	2(b)	-	-	23,185
Dividends, net of withholding taxes	2(b)	-	-	396,395
Contracts for difference dividends, net of withholding taxes	2(c)	-	-	-
Securities lending income	2(b)	23,906	14,134	3,813
Management fee rebate	4	-	-	-
Other reimbursements	10	4	1,944	-
<b>Total income</b>	<b>2(b)</b>	<b>1,802,379</b>	<b>46,118,552</b>	<b>425,814</b>
<b>Expenses</b>				
Bank interest	2(b)	-	-	-
Contracts for difference interest	2(c)	-	-	1,825
Swap interest	2(c)	-	393,007	-
Contracts for difference dividends, net of withholding taxes	2(c)	-	-	-
Annual service charge	6	13,305	397,229	8,067
Loan commitment fees	16	244	4,384	159
Custodian and depositary fees	2(h),7	10,215	516,704	11,097
Distribution fees	5	9	74,268	64
Tax	8	4,483	148,675	2,563
Management fees	4	131,510	3,407,547	842
Less Management fee waiver	4	-	-	-
<b>Total expenses</b>		<b>159,766</b>	<b>4,941,814</b>	<b>24,617</b>
<b>Net income/(deficit)</b>		<b>1,642,613</b>	<b>41,176,738</b>	<b>401,197</b>
Net realised appreciation/(depreciation) on:				
Investments	2(a)	(4,089,000)	(126,224,778)	(1,315,708)
To Be Announced securities contracts	2(c)	-	-	-
Contracts for difference	2(c)	-	-	77,146
Exchange traded futures contracts	2(c)	-	(2,564,457)	(38,273)
Options/Swaptions contracts	2(c)	-	(1,243,086)	-
Swaps transactions	2(c)	-	924,368	-
Forward foreign exchange contracts	2(c)	2,258,605	35,156,832	45,411
Foreign currencies on other transactions	2(i)	21,536	(3,689,205)	(8,021)
<b>Net realised appreciation/(depreciation) for the period</b>		<b>(1,808,859)</b>	<b>(97,640,326)</b>	<b>(1,239,445)</b>
Net change in unrealised appreciation/(depreciation) on:				
Investments	2(a)	3,368,546	112,893,763	3,885,172
To Be Announced securities contracts	2(c)	-	-	-
Contracts for difference	2(c)	-	-	(315)
Exchange traded futures contracts	2(c)	-	(239,915)	(29,466)
Options/Swaptions contracts	2(c)	-	(154,251)	-
Swaps transactions	2(c)	-	(1,819,773)	-
Forward foreign exchange contracts	2(c)	206,608	1,343,620	(36,390)
Foreign currencies on other transactions	2(i)	11,890	428,568	(607)
<b>Net change in unrealised appreciation/(depreciation) for the period</b>		<b>3,587,044</b>	<b>112,452,012</b>	<b>3,818,394</b>
<b>Increase/(Decrease) in net assets as a result of operations</b>		<b>3,420,798</b>	<b>55,988,424</b>	<b>2,980,146</b>
<b>Movements in share capital</b>				
Net receipts as a result of issue of shares		14,861,847	402,070,463	1,434,612
Net payments as a result of repurchase of shares		(14,424,169)	(231,169,852)	(5,045,647)
<b>Increase/(Decrease) in net assets as a result of movements in share capital</b>		<b>437,678</b>	<b>170,900,611</b>	<b>(3,611,035)</b>
Dividends declared	15	(25,693)	(2,910,190)	-
<b>Net assets at the end of the period</b>		<b>88,004,238</b>	<b>1,641,837,225</b>	<b>53,252,279</b>

The notes on pages 986 to 999 form an integral part of these financial statements.



# Statement of Operations and Changes in Net Assets

For the Period From 1 September 2022 to 28 February 2023 continued

Fund Name	Note	ESG Flex	ESG Flex	ESG Flex
		Choice Cautious Fund USD	Choice Growth Fund USD	Choice Moderate Fund USD
<b>Net assets at the beginning of the period</b>		<b>11,971,283</b>	<b>14,275,652</b>	<b>13,979,090</b>
<b>Income</b>				
Bank interest	2(b)	280	207	302
Bond interest, net of withholding taxes	2(b)	-	-	-
Swap interest	2(c)	-	-	-
Contracts for difference interest	2(c)	-	-	-
Equity linked note income	2(c)	-	-	-
Interest from money market deposits	2(b)	-	-	-
Collective investment scheme income, net of withholding taxes	2(b)	150,178	89,872	114,502
Dividends, net of withholding taxes	2(b)	-	-	-
Contracts for difference dividends, net of withholding taxes	2(c)	-	-	-
Securities lending income	2(b)	-	173	115
Management fee rebate	4	9,799	12,028	10,948
Other reimbursements	10	395	120	104
<b>Total income</b>	<b>2(b)</b>	<b>160,652</b>	<b>102,400</b>	<b>125,971</b>
<b>Expenses</b>				
Bank interest	2(b)	-	-	-
Contracts for difference interest	2(c)	-	-	-
Swap interest	2(c)	-	-	-
Contracts for difference dividends, net of withholding taxes	2(c)	-	-	-
Annual service charge	6	(529)	1,755	735
Loan commitment fees	16	29	40	41
Custodian and depositary fees	2(h),7	16,077	16,891	16,557
Distribution fees	5	-	-	-
Tax	8	2,130	2,427	2,276
Management fees	4	34,866	38,953	37,317
Less Management fee waiver	4	-	-	-
<b>Total expenses</b>		<b>52,573</b>	<b>60,066</b>	<b>56,926</b>
<b>Net income/(deficit)</b>		<b>108,079</b>	<b>42,334</b>	<b>69,045</b>
Net realised appreciation/(depreciation) on:				
Investments	2(a)	(279,895)	(227,702)	(225,150)
To Be Announced securities contracts	2(c)	-	-	-
Contracts for difference	2(c)	-	-	-
Exchange traded futures contracts	2(c)	-	-	-
Options/Swaptions contracts	2(c)	-	-	-
Swaps transactions	2(c)	-	-	-
Forward foreign exchange contracts	2(c)	16,563	(70,350)	(72,999)
Foreign currencies on other transactions	2(i)	34	1,103	544
<b>Net realised appreciation/(depreciation) for the period</b>		<b>(263,298)</b>	<b>(296,949)</b>	<b>(297,605)</b>
Net change in unrealised appreciation/(depreciation) on:				
Investments	2(a)	87,137	322,544	198,319
To Be Announced securities contracts	2(c)	-	-	-
Contracts for difference	2(c)	-	-	-
Exchange traded futures contracts	2(c)	-	-	-
Options/Swaptions contracts	2(c)	-	-	-
Swaps transactions	2(c)	-	-	-
Forward foreign exchange contracts	2(c)	(12,783)	(31,764)	8,411
Foreign currencies on other transactions	2(i)	30	73	4
<b>Net change in unrealised appreciation/(depreciation) for the period</b>		<b>74,384</b>	<b>290,853</b>	<b>206,734</b>
<b>Increase/(Decrease) in net assets as a result of operations</b>		<b>(80,835)</b>	<b>36,238</b>	<b>(21,826)</b>
<b>Movements in share capital</b>				
Net receipts as a result of issue of shares		16,412,888	1,155,768	2,277,633
Net payments as a result of repurchase of shares		(16,580,761)	(1,933,833)	(4,104,797)
<b>Increase/(Decrease) in net assets as a result of movements in share capital</b>		<b>(167,873)</b>	<b>(778,065)</b>	<b>(1,827,164)</b>
Dividends declared	15	(35,663)	(210,900)	(156,903)
<b>Net assets at the end of the period</b>		<b>11,686,912</b>	<b>13,322,925</b>	<b>11,973,197</b>

The notes on pages 986 to 999 form an integral part of these financial statements.

# Statement of Operations and Changes in Net Assets

For the Period From 1 September 2022 to 28 February 2023 continued

Fund Name	Note	ESG Global	ESG Global	ESG
		Conservative Income Fund EUR	Multi-Asset Income Fund USD	Multi-Asset Fund EUR
<b>Net assets at the beginning of the period</b>		<b>644,684,234</b>	<b>158,055,424</b>	<b>6,719,550,491</b>
<b>Income</b>				
Bank interest	2(b)	215,104	151,465	3,902,704
Bond interest, net of withholding taxes	2(b)	8,184,412	2,250,325	24,541,053
Swap interest	2(c)	-	-	422,508
Contracts for difference interest	2(c)	-	-	-
Equity linked note income	2(c)	1,926,057	830,115	-
Interest from money market deposits	2(b)	-	-	-
Collective investment scheme income, net of withholding taxes	2(b)	296,707	183,380	10,630,133
Dividends, net of withholding taxes	2(b)	400,821	288,729	19,146,475
Contracts for difference dividends, net of withholding taxes	2(c)	-	-	-
Securities lending income	2(b)	49,739	643	313,793
Management fee rebate	4	11,831	2,224	538,358
Other reimbursements	10	561	122	18,036
<b>Total income</b>	<b>2(b)</b>	<b>11,085,232</b>	<b>3,707,003</b>	<b>59,513,060</b>
<b>Expenses</b>				
Bank interest	2(b)	-	-	-
Contracts for difference interest	2(c)	-	-	-
Swap interest	2(c)	-	-	115,270
Contracts for difference dividends, net of withholding taxes	2(c)	-	-	-
Annual service charge	6	527,826	18,142	5,804,187
Loan commitment fees	16	1,827	491	18,970
Custodian and depositary fees	2(h),7	60,005	25,551	515,116
Distribution fees	5	803,666	18	10,412,870
Tax	8	118,967	8,021	1,480,983
Management fees	4	2,630,283	22,551	35,756,582
Less Management fee waiver	4	-	-	-
<b>Total expenses</b>		<b>4,142,574</b>	<b>74,774</b>	<b>54,103,978</b>
<b>Net income/(deficit)</b>		<b>6,942,658</b>	<b>3,632,229</b>	<b>5,409,082</b>
Net realised appreciation/(depreciation) on:				
Investments	2(a)	(14,282,135)	(5,519,554)	(67,085,981)
To Be Announced securities contracts	2(c)	-	-	1,993,427
Contracts for difference	2(c)	-	-	-
Exchange traded futures contracts	2(c)	(3,169,226)	847,176	(7,514,292)
Options/Swaptions contracts	2(c)	290,803	165,318	(19,240,301)
Swaps transactions	2(c)	-	-	2,574,123
Forward foreign exchange contracts	2(c)	9,621,076	(1,568,686)	31,970,730
Foreign currencies on other transactions	2(i)	(992,402)	306,053	(6,778,338)
<b>Net realised appreciation/(depreciation) for the period</b>		<b>(8,531,884)</b>	<b>(5,769,693)</b>	<b>(64,080,632)</b>
Net change in unrealised appreciation/(depreciation) on:				
Investments	2(a)	(27,447,908)	2,772,126	(342,721,688)
To Be Announced securities contracts	2(c)	-	-	(538,625)
Contracts for difference	2(c)	-	-	-
Exchange traded futures contracts	2(c)	12,983,960	(1,045,217)	(24,857,301)
Options/Swaptions contracts	2(c)	(28,929)	(12,993)	8,134,558
Swaps transactions	2(c)	-	-	(13,384,554)
Forward foreign exchange contracts	2(c)	503,572	4,776,226	(5,773,885)
Foreign currencies on other transactions	2(i)	149,302	34,135	(1,199,046)
<b>Net change in unrealised appreciation/(depreciation) for the period</b>		<b>(13,840,003)</b>	<b>6,524,277</b>	<b>(380,340,541)</b>
<b>Increase/(Decrease) in net assets as a result of operations</b>		<b>(15,429,229)</b>	<b>4,386,813</b>	<b>(439,012,091)</b>
<b>Movements in share capital</b>				
Net receipts as a result of issue of shares		22,444,510	5,135,246	959,011,059
Net payments as a result of repurchase of shares		(173,502,197)	(4,806,974)	(693,658,090)
<b>Increase/(Decrease) in net assets as a result of movements in share capital</b>		<b>(151,057,687)</b>	<b>328,272</b>	<b>265,352,969</b>
Dividends declared	15	(8,599,254)	(2,761,584)	(1,082,076)
<b>Net assets at the end of the period</b>		<b>469,598,064</b>	<b>160,008,925</b>	<b>6,544,809,293</b>

The notes on pages 986 to 999 form an integral part of these financial statements.

# Statement of Operations and Changes in Net Assets

For the Period From 1 September 2022 to 28 February 2023 continued

Fund Name	Note	ESG Systematic	Euro	Euro
		Multi Allocation Credit Fund <sup>(2)</sup>	Bond Fund	Corporate Bond Fund
		USD	EUR	EUR
<b>Net assets at the beginning of the period</b>		81,153,606	3,192,055,061	2,555,209,490
<b>Income</b>				
Bank interest	2(b)	16,548	134,681	385,195
Bond interest, net of withholding taxes	2(b)	1,856,461	24,545,567	32,161,024
Swap interest	2(c)	-	3,175,237	2,938,663
Contracts for difference interest	2(c)	-	-	-
Equity linked note income	2(c)	-	-	-
Interest from money market deposits	2(b)	-	-	-
Collective investment scheme income, net of withholding taxes	2(b)	8,893	-	633,220
Dividends, net of withholding taxes	2(b)	-	-	-
Contracts for difference dividends, net of withholding taxes	2(c)	-	-	-
Securities lending income	2(b)	8,532	220,143	262,917
Management fee rebate	4	2,680	8,406	18,408
Other reimbursements	10	(1,127)	6,582	14,417
<b>Total income</b>	<b>2(b)</b>	<b>1,891,987</b>	<b>28,090,616</b>	<b>36,413,844</b>
<b>Expenses</b>				
Bank interest	2(b)	-	-	-
Contracts for difference interest	2(c)	-	-	-
Swap interest	2(c)	-	3,365,191	6,609,296
Contracts for difference dividends, net of withholding taxes	2(c)	-	-	-
Annual service charge	6	(8,816)	999,390	901,678
Loan commitment fees	16	210	9,016	7,234
Custodian and depositary fees	2(h),7	27,770	303,345	181,522
Distribution fees	5	70	259,209	270,577
Tax	8	3,572	317,822	309,208
Management fees	4	2,420	6,691,051	4,796,129
Less Management fee waiver	4	-	-	-
<b>Total expenses</b>		<b>25,226</b>	<b>11,945,024</b>	<b>13,075,644</b>
<b>Net income/(deficit)</b>		<b>1,866,761</b>	<b>16,145,592</b>	<b>23,338,200</b>
Net realised appreciation/(depreciation) on:				
Investments	2(a)	(4,108,414)	(131,161,927)	(101,400,746)
To Be Announced securities contracts	2(c)	-	-	-
Contracts for difference	2(c)	-	-	-
Exchange traded futures contracts	2(c)	(168,297)	4,887,071	6,983,097
Options/Swaptions contracts	2(c)	-	(1,768,681)	(166,362)
Swaps transactions	2(c)	-	(24,639,154)	(19,604,442)
Forward foreign exchange contracts	2(c)	(1,084,939)	(14,322,651)	(5,595,326)
Foreign currencies on other transactions	2(i)	135,098	768,262	1,788,440
<b>Net realised appreciation/(depreciation) for the period</b>		<b>(5,226,552)</b>	<b>(166,237,080)</b>	<b>(117,995,339)</b>
Net change in unrealised appreciation/(depreciation) on:				
Investments	2(a)	3,747,875	3,461,728	62,810,658
To Be Announced securities contracts	2(c)	-	-	-
Contracts for difference	2(c)	-	-	-
Exchange traded futures contracts	2(c)	(2,969)	(14,088,709)	(634,745)
Options/Swaptions contracts	2(c)	-	446,920	(5,060,864)
Swaps transactions	2(c)	-	13,951,150	369,163
Forward foreign exchange contracts	2(c)	(1,247,483)	(6,180,221)	1,067,703
Foreign currencies on other transactions	2(i)	4,051	(248,715)	(57,090)
<b>Net change in unrealised appreciation/(depreciation) for the period</b>		<b>2,501,474</b>	<b>(2,657,847)</b>	<b>58,494,825</b>
<b>Increase/(Decrease) in net assets as a result of operations</b>		<b>(858,317)</b>	<b>(152,749,335)</b>	<b>(36,162,314)</b>
<b>Movements in share capital</b>				
Net receipts as a result of issue of shares		10,996,565	504,370,285	952,447,284
Net payments as a result of repurchase of shares		(12,688,737)	(596,754,421)	(723,891,652)
<b>Increase/(Decrease) in net assets as a result of movements in share capital</b>		<b>(1,692,172)</b>	<b>(92,384,136)</b>	<b>228,555,632</b>
Dividends declared	15	-	(39,716)	(2,916,503)
<b>Net assets at the end of the period</b>		<b>78,603,117</b>	<b>2,946,881,874</b>	<b>2,744,686,305</b>

<sup>(2)</sup> Fund name changed during the period, see Note 1, for further details.

# Statement of Operations and Changes in Net Assets

For the Period From 1 September 2022 to 28 February 2023 continued

Fund Name	Note	Euro Reserve Fund EUR	Euro Short Duration Bond Fund EUR	Euro-Markets Fund EUR
<b>Net assets at the beginning of the period</b>		<b>121,337,594</b>	<b>5,402,466,533</b>	<b>1,301,315,661</b>
<b>Income</b>				
Bank interest	2(b)	981	519,175	7,001
Bond interest, net of withholding taxes	2(b)	-	31,533,237	-
Swap interest	2(c)	-	4,862,168	-
Contracts for difference interest	2(c)	-	-	-
Equity linked note income	2(c)	-	-	-
Interest from money market deposits	2(b)	748,906	-	-
Collective investment scheme income, net of withholding taxes	2(b)	-	284,665	-
Dividends, net of withholding taxes	2(b)	-	-	6,423,519
Contracts for difference dividends, net of withholding taxes	2(c)	-	-	-
Securities lending income	2(b)	-	479,259	39,203
Management fee rebate	4	-	62,002	-
Other reimbursements	10	-	5,319	8,681
<b>Total income</b>	<b>2(b)</b>	<b>749,887</b>	<b>37,745,825</b>	<b>6,478,404</b>
<b>Expenses</b>				
Bank interest	2(b)	-	-	-
Contracts for difference interest	2(c)	-	-	-
Swap interest	2(c)	-	5,610,746	-
Contracts for difference dividends, net of withholding taxes	2(c)	-	-	-
Annual service charge	6	48,632	1,133,517	1,282,186
Loan commitment fees	16	-	15,854	3,620
Custodian and depositary fees	2(h),7	20,244	427,208	98,975
Distribution fees	5	41,486	547,279	286,350
Tax	8	6,296	576,444	250,899
Management fees	4	277,376	9,925,522	7,421,492
Less Management fee waiver	4	(24,296)	-	-
<b>Total expenses</b>		<b>369,738</b>	<b>18,236,570</b>	<b>9,343,522</b>
<b>Net income/(deficit)</b>		<b>380,149</b>	<b>19,509,255</b>	<b>(2,865,118)</b>
Net realised appreciation/(depreciation) on:				
Investments	2(a)	10,226	(103,506,253)	26,483,154
To Be Announced securities contracts	2(c)	-	-	-
Contracts for difference	2(c)	-	-	-
Exchange traded futures contracts	2(c)	-	39,562,146	-
Options/Swaptions contracts	2(c)	-	(3,123,409)	-
Swaps transactions	2(c)	-	(17,701,921)	-
Forward foreign exchange contracts	2(c)	-	9,902,111	(2,014,814)
Foreign currencies on other transactions	2(i)	-	3,365,110	(67,774)
<b>Net realised appreciation/(depreciation) for the period</b>		<b>10,226</b>	<b>(71,502,216)</b>	<b>24,400,566</b>
Net change in unrealised appreciation/(depreciation) on:				
Investments	2(a)	80,857	38,938,780	157,262,204
To Be Announced securities contracts	2(c)	-	-	-
Contracts for difference	2(c)	-	-	-
Exchange traded futures contracts	2(c)	-	(23,658,565)	-
Options/Swaptions contracts	2(c)	-	836,167	-
Swaps transactions	2(c)	-	9,614,239	-
Forward foreign exchange contracts	2(c)	-	(9,113,739)	(494,805)
Foreign currencies on other transactions	2(i)	-	(523,496)	2,809
<b>Net change in unrealised appreciation/(depreciation) for the period</b>		<b>80,857</b>	<b>16,093,386</b>	<b>156,770,208</b>
<b>Increase/(Decrease) in net assets as a result of operations</b>		<b>471,232</b>	<b>(35,899,575)</b>	<b>178,305,656</b>
<b>Movements in share capital</b>				
Net receipts as a result of issue of shares		62,703,595	650,431,931	137,920,413
Net payments as a result of repurchase of shares		(62,252,874)	(1,683,778,310)	(261,370,139)
<b>Increase/(Decrease) in net assets as a result of movements in share capital</b>		<b>450,721</b>	<b>(1,033,346,379)</b>	<b>(123,449,726)</b>
Dividends declared	15	-	(78,098)	-
<b>Net assets at the end of the period</b>		<b>122,259,547</b>	<b>4,333,142,481</b>	<b>1,356,171,591</b>

The notes on pages 986 to 999 form an integral part of these financial statements.

# Statement of Operations and Changes in Net Assets

For the Period From 1 September 2022 to 28 February 2023 continued

Fund Name	Note	European Equity Income Fund EUR	European Focus Fund EUR	European Fund EUR
<b>Net assets at the beginning of the period</b>		<b>1,788,035,472</b>	<b>326,098,002</b>	<b>1,220,902,141</b>
<b>Income</b>				
Bank interest	2(b)	7,596	1,358	7,512
Bond interest, net of withholding taxes	2(b)	-	-	-
Swap interest	2(c)	-	-	-
Contracts for difference interest	2(c)	-	-	-
Equity linked note income	2(c)	-	-	-
Interest from money market deposits	2(b)	-	-	-
Collective investment scheme income, net of withholding taxes	2(b)	-	-	-
Dividends, net of withholding taxes	2(b)	10,445,438	1,482,712	5,442,805
Contracts for difference dividends, net of withholding taxes	2(c)	-	-	-
Securities lending income	2(b)	81,864	13,324	51,124
Management fee rebate	4	-	-	-
Other reimbursements	10	20,633	999	12,564
<b>Total income</b>	<b>2(b)</b>	<b>10,555,531</b>	<b>1,498,393</b>	<b>5,514,005</b>
<b>Expenses</b>				
Bank interest	2(b)	-	-	-
Contracts for difference interest	2(c)	-	-	-
Swap interest	2(c)	-	-	-
Contracts for difference dividends, net of withholding taxes	2(c)	-	-	-
Annual service charge	6	1,871,538	390,900	1,015,677
Loan commitment fees	16	5,037	904	3,380
Custodian and depositary fees	2(h),7	134,542	38,925	89,747
Distribution fees	5	515,752	382,229	301,699
Tax	8	361,090	75,148	204,751
Management fees	4	10,683,552	2,062,839	5,340,714
Less Management fee waiver	4	-	-	-
<b>Total expenses</b>		<b>13,571,511</b>	<b>2,950,945</b>	<b>6,955,968</b>
<b>Net income/(deficit)</b>		<b>(3,015,980)</b>	<b>(1,452,552)</b>	<b>(1,441,963)</b>
Net realised appreciation/(depreciation) on:				
Investments	2(a)	17,543,663	6,216,160	25,505,479
To Be Announced securities contracts	2(c)	-	-	-
Contracts for difference	2(c)	-	-	-
Exchange traded futures contracts	2(c)	-	-	-
Options/Swaptions contracts	2(c)	-	-	-
Swaps transactions	2(c)	-	-	-
Forward foreign exchange contracts	2(c)	(14,534,050)	(216,958)	(3,792,323)
Foreign currencies on other transactions	2(i)	(112,774)	12,265	126,469
<b>Net realised appreciation/(depreciation) for the period</b>		<b>2,896,839</b>	<b>6,011,467</b>	<b>21,839,625</b>
Net change in unrealised appreciation/(depreciation) on:				
Investments	2(a)	149,654,028	34,172,493	119,776,064
To Be Announced securities contracts	2(c)	-	-	-
Contracts for difference	2(c)	-	-	-
Exchange traded futures contracts	2(c)	-	-	-
Options/Swaptions contracts	2(c)	-	-	-
Swaps transactions	2(c)	-	-	-
Forward foreign exchange contracts	2(c)	(4,857,600)	(52,615)	(1,004,155)
Foreign currencies on other transactions	2(i)	(12,371)	(1,613)	(5,182)
<b>Net change in unrealised appreciation/(depreciation) for the period</b>		<b>144,784,057</b>	<b>34,118,265</b>	<b>118,766,727</b>
<b>Increase/(Decrease) in net assets as a result of operations</b>		<b>144,664,916</b>	<b>38,677,180</b>	<b>139,164,389</b>
<b>Movements in share capital</b>				
Net receipts as a result of issue of shares		90,892,737	7,978,197	237,667,360
Net payments as a result of repurchase of shares		(258,062,696)	(37,282,254)	(322,973,722)
<b>Increase/(Decrease) in net assets as a result of movements in share capital</b>		<b>(167,169,959)</b>	<b>(29,304,057)</b>	<b>(85,306,362)</b>
Dividends declared	15	(13,596,519)	-	-
<b>Net assets at the end of the period</b>		<b>1,751,933,910</b>	<b>335,471,125</b>	<b>1,274,760,168</b>

The notes on pages 986 to 999 form an integral part of these financial statements.

# Statement of Operations and Changes in Net Assets

For the Period From 1 September 2022 to 28 February 2023 continued

Fund Name	Note	European High Yield Bond Fund EUR	European Special Situations Fund EUR	European Sustainable Equity Fund EUR
<b>Net assets at the beginning of the period</b>		<b>301,180,428</b>	<b>1,127,016,712</b>	<b>4,831,817</b>
<b>Income</b>				
Bank interest	2(b)	49,143	3,539	44
Bond interest, net of withholding taxes	2(b)	7,725,162	-	-
Swap interest	2(c)	299,264	-	-
Contracts for difference interest	2(c)	-	-	-
Equity linked note income	2(c)	-	-	-
Interest from money market deposits	2(b)	-	-	-
Collective investment scheme income, net of withholding taxes	2(b)	-	-	-
Dividends, net of withholding taxes	2(b)	-	5,234,528	11,221
Contracts for difference dividends, net of withholding taxes	2(c)	-	-	-
Securities lending income	2(b)	217,331	77,047	95
Management fee rebate	4	-	-	-
Other reimbursements	10	198	14,160	4
<b>Total income</b>	<b>2(b)</b>	<b>8,291,098</b>	<b>5,329,274</b>	<b>11,364</b>
<b>Expenses</b>				
Bank interest	2(b)	-	-	-
Contracts for difference interest	2(c)	-	-	-
Swap interest	2(c)	48,448	-	-
Contracts for difference dividends, net of withholding taxes	2(c)	-	-	-
Annual service charge	6	211,866	1,155,905	(3,705)
Loan commitment fees	16	926	3,100	13
Custodian and depositary fees	2(h),7	27,228	94,889	5,377
Distribution fees	5	154,761	259,717	237
Tax	8	67,857	228,300	327
Management fees	4	799,196	6,696,076	1,532
Less Management fee waiver	4	-	-	-
<b>Total expenses</b>		<b>1,310,282</b>	<b>8,437,987</b>	<b>3,781</b>
<b>Net income/(deficit)</b>		<b>6,980,816</b>	<b>(3,108,713)</b>	<b>7,583</b>
Net realised appreciation/(depreciation) on:				
Investments	2(a)	(12,322,751)	(3,038,015)	(123,024)
To Be Announced securities contracts	2(c)	-	-	-
Contracts for difference	2(c)	-	-	-
Exchange traded futures contracts	2(c)	225,750	-	-
Options/Swaptions contracts	2(c)	(780,275)	-	-
Swaps transactions	2(c)	(2,995,926)	-	-
Forward foreign exchange contracts	2(c)	1,753,524	(5,693,327)	-
Foreign currencies on other transactions	2(i)	(542,168)	(114,461)	316
<b>Net realised appreciation/(depreciation) for the period</b>		<b>(14,661,846)</b>	<b>(8,845,803)</b>	<b>(122,708)</b>
Net change in unrealised appreciation/(depreciation) on:				
Investments	2(a)	15,124,548	134,314,810	527,917
To Be Announced securities contracts	2(c)	-	-	-
Contracts for difference	2(c)	-	-	-
Exchange traded futures contracts	2(c)	(39,185)	-	-
Options/Swaptions contracts	2(c)	177,555	-	-
Swaps transactions	2(c)	2,011,570	-	-
Forward foreign exchange contracts	2(c)	(699,041)	(1,316,684)	-
Foreign currencies on other transactions	2(i)	12,286	(48,441)	(18)
<b>Net change in unrealised appreciation/(depreciation) for the period</b>		<b>16,587,733</b>	<b>132,949,685</b>	<b>527,899</b>
<b>Increase/(Decrease) in net assets as a result of operations</b>		<b>8,906,703</b>	<b>120,995,169</b>	<b>412,774</b>
<b>Movements in share capital</b>				
Net receipts as a result of issue of shares		80,354,344	80,308,988	339,865
Net payments as a result of repurchase of shares		(65,119,316)	(120,935,282)	(198,400)
<b>Increase/(Decrease) in net assets as a result of movements in share capital</b>		<b>15,235,028</b>	<b>(40,626,294)</b>	<b>141,465</b>
Dividends declared	15	(318,515)	-	-
<b>Net assets at the end of the period</b>		<b>325,003,644</b>	<b>1,207,385,587</b>	<b>5,386,056</b>

The notes on pages 986 to 999 form an integral part of these financial statements.

# Statement of Operations and Changes in Net Assets

For the Period From 1 September 2022 to 28 February 2023 continued

Fund Name	Note	European Value Fund EUR	FinTech Fund USD	Fixed Income Global Opportunities Fund USD
<b>Net assets at the beginning of the period</b>		<b>773,465,607</b>	<b>415,642,180</b>	<b>8,997,090,506</b>
<b>Income</b>				
Bank interest	2(b)	4,030	14,524	11,457,003
Bond interest, net of withholding taxes	2(b)	-	-	147,441,155
Swap interest	2(c)	-	-	86,425,605
Contracts for difference interest	2(c)	-	-	3,515
Equity linked note income	2(c)	-	-	-
Interest from money market deposits	2(b)	-	-	988,742
Collective investment scheme income, net of withholding taxes	2(b)	-	431,692	-
Dividends, net of withholding taxes	2(b)	4,929,452	947,039	1,653,208
Contracts for difference dividends, net of withholding taxes	2(c)	-	-	-
Securities lending income	2(b)	41,325	25,269	894,361
Management fee rebate	4	-	-	-
Other reimbursements	10	18,856	863	7,385
<b>Total income</b>	<b>2(b)</b>	<b>4,993,663</b>	<b>1,419,387</b>	<b>248,870,974</b>
<b>Expenses</b>				
Bank interest	2(b)	-	-	-
Contracts for difference interest	2(c)	-	-	-
Swap interest	2(c)	-	-	101,622,396
Contracts for difference dividends, net of withholding taxes	2(c)	-	-	500
Annual service charge	6	698,267	350,494	2,614,387
Loan commitment fees	16	2,249	1,170	27,226
Custodian and depositary fees	2(h),7	66,866	31,399	740,733
Distribution fees	5	292,553	270,440	1,233,806
Tax	8	141,820	65,347	841,432
Management fees	4	3,887,329	1,911,825	14,964,769
Less Management fee waiver	4	-	-	-
<b>Total expenses</b>		<b>5,089,084</b>	<b>2,630,675</b>	<b>122,045,249</b>
<b>Net income/(deficit)</b>		<b>(95,421)</b>	<b>(1,211,288)</b>	<b>126,825,725</b>
Net realised appreciation/(depreciation) on:				
Investments	2(a)	1,104,487	(59,290,387)	(419,675,146)
To Be Announced securities contracts	2(c)	-	-	49,454,151
Contracts for difference	2(c)	-	-	(45,044)
Exchange traded futures contracts	2(c)	-	-	99,125,378
Options/Swaptions contracts	2(c)	-	-	9,740,460
Swaps transactions	2(c)	-	-	(5,944,608)
Forward foreign exchange contracts	2(c)	(2,378,480)	952,012	(16,193,301)
Foreign currencies on other transactions	2(i)	131,485	(28,358)	(1,905,538)
<b>Net realised appreciation/(depreciation) for the period</b>		<b>(1,142,508)</b>	<b>(58,366,733)</b>	<b>(285,443,648)</b>
Net change in unrealised appreciation/(depreciation) on:				
Investments	2(a)	124,730,382	32,288,413	200,566,001
To Be Announced securities contracts	2(c)	-	-	(27,592,995)
Contracts for difference	2(c)	-	-	175,776
Exchange traded futures contracts	2(c)	-	-	4,666,640
Options/Swaptions contracts	2(c)	-	-	(7,170,756)
Swaps transactions	2(c)	-	-	(24,296,663)
Forward foreign exchange contracts	2(c)	(421,704)	825,313	(6,464,265)
Foreign currencies on other transactions	2(i)	5,357	255	2,602,275
<b>Net change in unrealised appreciation/(depreciation) for the period</b>		<b>124,314,035</b>	<b>33,113,981</b>	<b>142,486,013</b>
<b>Increase/(Decrease) in net assets as a result of operations</b>		<b>123,076,106</b>	<b>(26,464,040)</b>	<b>(16,131,910)</b>
<b>Movements in share capital</b>				
Net receipts as a result of issue of shares		165,840,831	30,725,444	458,488,873
Net payments as a result of repurchase of shares		(181,934,750)	(124,268,255)	(1,649,182,141)
<b>Increase/(Decrease) in net assets as a result of movements in share capital</b>		<b>(16,093,919)</b>	<b>(93,542,811)</b>	<b>(1,190,693,268)</b>
Dividends declared	15	-	-	(20,863,916)
<b>Net assets at the end of the period</b>		<b>880,447,794</b>	<b>295,635,329</b>	<b>7,769,401,412</b>

The notes on pages 986 to 999 form an integral part of these financial statements.

# Statement of Operations and Changes in Net Assets

For the Period From 1 September 2022 to 28 February 2023 continued

Fund Name	Note	Future Consumer Fund USD	Future Of Transport Fund USD	Global Allocation Fund USD
<b>Net assets at the beginning of the period</b>		<b>11,978,939</b>	<b>1,603,226,338</b>	<b>15,096,811,718</b>
<b>Income</b>				
Bank interest	2(b)	282	35,970	2,804,771
Bond interest, net of withholding taxes	2(b)	-	-	125,349,843
Swap interest	2(c)	-	-	14,767,149
Contracts for difference interest	2(c)	-	-	1,471,353
Equity linked note income	2(c)	-	-	-
Interest from money market deposits	2(b)	-	-	1,408,877
Collective investment scheme income, net of withholding taxes	2(b)	9,997	1,892,424	-
Dividends, net of withholding taxes	2(b)	12,222	7,091,032	49,880,253
Contracts for difference dividends, net of withholding taxes	2(c)	-	-	38,114
Securities lending income	2(b)	352	44,872	1,572,038
Management fee rebate	4	-	-	8,544
Other reimbursements	10	42	5,230	62,923
<b>Total income</b>	<b>2(b)</b>	<b>22,895</b>	<b>9,069,528</b>	<b>197,363,865</b>
<b>Expenses</b>				
Bank interest	2(b)	-	-	-
Contracts for difference interest	2(c)	-	-	-
Swap interest	2(c)	-	-	5,563,541
Contracts for difference dividends, net of withholding taxes	2(c)	-	-	1,105,697
Annual service charge	6	(2,616)	1,701,229	12,581,832
Loan commitment fees	16	34	4,495	45,211
Custodian and depository fees	2(h),7	6,308	125,813	924,946
Distribution fees	5	524	1,723,983	6,897,793
Tax	8	627	331,495	3,069,728
Management fees	4	3,023	10,013,512	89,975,484
Less Management fee waiver	4	-	-	-
<b>Total expenses</b>		<b>7,900</b>	<b>13,900,527</b>	<b>120,164,232</b>
<b>Net income/(deficit)</b>		<b>14,995</b>	<b>(4,830,999)</b>	<b>77,199,633</b>
Net realised appreciation/(depreciation) on:				
Investments	2(a)	(867,732)	(47,336,265)	(280,862,369)
To Be Announced securities contracts	2(c)	-	-	8,900,067
Contracts for difference	2(c)	-	-	(12,183,496)
Exchange traded futures contracts	2(c)	-	-	(38,877,223)
Options/Swaptions contracts	2(c)	-	-	4,533,053
Swaps transactions	2(c)	-	-	(96,692,657)
Forward foreign exchange contracts	2(c)	-	9,646,109	69,827,938
Foreign currencies on other transactions	2(i)	2,228	(604,124)	6,763,853
<b>Net realised appreciation/(depreciation) for the period</b>		<b>(865,504)</b>	<b>(38,294,280)</b>	<b>(338,590,834)</b>
Net change in unrealised appreciation/(depreciation) on:				
Investments	2(a)	866,558	170,201,497	290,893,839
To Be Announced securities contracts	2(c)	-	-	(24,494,000)
Contracts for difference	2(c)	-	-	3,810,668
Exchange traded futures contracts	2(c)	-	-	26,660,199
Options/Swaptions contracts	2(c)	-	-	5,767,551
Swaps transactions	2(c)	-	-	19,626,096
Forward foreign exchange contracts	2(c)	-	2,758,322	65,106,297
Foreign currencies on other transactions	2(i)	4	(31,833)	753,223
<b>Net change in unrealised appreciation/(depreciation) for the period</b>		<b>866,562</b>	<b>172,927,986</b>	<b>388,123,873</b>
<b>Increase/(Decrease) in net assets as a result of operations</b>		<b>16,053</b>	<b>129,802,707</b>	<b>126,732,672</b>
<b>Movements in share capital</b>				
Net receipts as a result of issue of shares		143,556	159,793,359	846,465,726
Net payments as a result of repurchase of shares		(36,128)	(199,539,278)	(1,411,375,702)
<b>Increase/(Decrease) in net assets as a result of movements in share capital</b>		<b>107,428</b>	<b>(39,745,919)</b>	<b>(564,909,976)</b>
Dividends declared	15	-	(120)	(142)
<b>Net assets at the end of the period</b>		<b>12,102,420</b>	<b>1,693,283,006</b>	<b>14,658,634,272</b>

The notes on pages 986 to 999 form an integral part of these financial statements.



# Statement of Operations and Changes in Net Assets

For the Period From 1 September 2022 to 28 February 2023 continued

Fund Name	Note	Global Corporate Bond Fund	Global Dynamic Equity Fund	Global Equity Income Fund
		USD	USD	USD
<b>Net assets at the beginning of the period</b>		<b>801,859,454</b>	<b>453,941,160</b>	<b>939,683,090</b>
<b>Income</b>				
Bank interest	2(b)	696,344	642,670	19,370
Bond interest, net of withholding taxes	2(b)	15,606,044	64	-
Swap interest	2(c)	444,532	-	-
Contracts for difference interest	2(c)	-	14,077	-
Equity linked note income	2(c)	-	-	-
Interest from money market deposits	2(b)	212,511	-	-
Collective investment scheme income, net of withholding taxes	2(b)	-	-	254,518
Dividends, net of withholding taxes	2(b)	-	2,439,815	6,970,198
Contracts for difference dividends, net of withholding taxes	2(c)	-	-	-
Securities lending income	2(b)	45,069	27,020	36,169
Management fee rebate	4	-	-	-
Other reimbursements	10	924	1,904	583
<b>Total income</b>	<b>2(b)</b>	<b>17,005,424</b>	<b>3,125,550</b>	<b>7,280,838</b>
<b>Expenses</b>				
Bank interest	2(b)	-	-	-
Contracts for difference interest	2(c)	-	-	-
Swap interest	2(c)	1,245,013	-	-
Contracts for difference dividends, net of withholding taxes	2(c)	-	6,300	-
Annual service charge	6	412,366	476,583	982,544
Loan commitment fees	16	2,420	1,329	2,750
Custodian and depositary fees	2(h),7	67,120	65,921	57,708
Distribution fees	5	35,750	296,127	399,618
Tax	8	142,743	91,075	183,196
Management fees	4	2,105,470	2,752,472	5,816,780
Less Management fee waiver	4	-	-	-
<b>Total expenses</b>		<b>4,010,882</b>	<b>3,689,807</b>	<b>7,442,596</b>
<b>Net income/(deficit)</b>		<b>12,994,542</b>	<b>(564,257)</b>	<b>(161,758)</b>
Net realised appreciation/(depreciation) on:				
Investments	2(a)	(45,592,857)	(127,144)	(7,809,757)
To Be Announced securities contracts	2(c)	-	-	-
Contracts for difference	2(c)	-	35,465	-
Exchange traded futures contracts	2(c)	(4,031,928)	(1,306,425)	-
Options/Swaptions contracts	2(c)	(247,095)	555,650	-
Swaps transactions	2(c)	(9,734,049)	12,669	-
Forward foreign exchange contracts	2(c)	4,309,778	(51,324)	3,985,855
Foreign currencies on other transactions	2(i)	(525,542)	51,142	(129,625)
<b>Net realised appreciation/(depreciation) for the period</b>		<b>(55,821,693)</b>	<b>(829,967)</b>	<b>(3,953,527)</b>
Net change in unrealised appreciation/(depreciation) on:				
Investments	2(a)	50,196,281	10,590,920	59,852,814
To Be Announced securities contracts	2(c)	-	-	-
Contracts for difference	2(c)	-	(23,619)	-
Exchange traded futures contracts	2(c)	(3,301,972)	(23,375)	-
Options/Swaptions contracts	2(c)	(95,508)	992,461	-
Swaps transactions	2(c)	3,497,118	(12,669)	-
Forward foreign exchange contracts	2(c)	(1,824,140)	288,926	169,328
Foreign currencies on other transactions	2(i)	1,334,523	24,951	56,691
<b>Net change in unrealised appreciation/(depreciation) for the period</b>		<b>49,806,302</b>	<b>11,837,595</b>	<b>60,078,833</b>
<b>Increase/(Decrease) in net assets as a result of operations</b>		<b>6,979,151</b>	<b>10,443,371</b>	<b>55,963,548</b>
<b>Movements in share capital</b>				
Net receipts as a result of issue of shares		300,422,349	40,589,995	145,896,451
Net payments as a result of repurchase of shares		(141,176,020)	(108,604,806)	(193,718,376)
<b>Increase/(Decrease) in net assets as a result of movements in share capital</b>		<b>159,246,329</b>	<b>(68,014,811)</b>	<b>(47,821,925)</b>
Dividends declared	15	(3,260,347)	-	(3,320,649)
<b>Net assets at the end of the period</b>		<b>964,824,587</b>	<b>396,369,720</b>	<b>944,504,064</b>

The notes on pages 986 to 999 form an integral part of these financial statements.

# Statement of Operations and Changes in Net Assets

For the Period From 1 September 2022 to 28 February 2023 continued

Fund Name	Note	Global Government Bond Fund USD	Global High Yield Bond Fund USD	Global Inflation Linked Bond Fund USD
<b>Net assets at the beginning of the period</b>		<b>845,281,585</b>	<b>1,694,518,231</b>	<b>364,440,108</b>
<b>Income</b>				
Bank interest	2(b)	485,271	1,284,714	5,255
Bond interest, net of withholding taxes	2(b)	11,012,322	46,362,169	1,379,286
Swap interest	2(c)	643,749	1,238,025	608,739
Contracts for difference interest	2(c)	-	-	-
Equity linked note income	2(c)	-	-	-
Interest from money market deposits	2(b)	-	-	-
Collective investment scheme income, net of withholding taxes	2(b)	-	-	88,043
Dividends, net of withholding taxes	2(b)	-	64,536	-
Contracts for difference dividends, net of withholding taxes	2(c)	-	-	-
Securities lending income	2(b)	56,403	271,337	2,489
Management fee rebate	4	-	6,019	-
Other reimbursements	10	(132)	3,436	241
<b>Total income</b>	<b>2(b)</b>	<b>12,197,613</b>	<b>49,230,236</b>	<b>2,084,053</b>
<b>Expenses</b>				
Bank interest	2(b)	-	-	-
Contracts for difference interest	2(c)	-	-	-
Swap interest	2(c)	664,929	72,250	566,128
Contracts for difference dividends, net of withholding taxes	2(c)	-	-	-
Annual service charge	6	476,866	861,377	229,344
Loan commitment fees	16	2,569	5,088	1,084
Custodian and depositary fees	2(h),7	124,734	106,714	42,953
Distribution fees	5	248,734	474,627	435,199
Tax	8	160,318	272,414	72,128
Management fees	4	1,945,018	6,738,903	1,044,163
Less Management fee waiver	4	-	-	-
<b>Total expenses</b>		<b>3,623,168</b>	<b>8,531,373</b>	<b>2,390,999</b>
<b>Net income/(deficit)</b>		<b>8,574,445</b>	<b>40,698,863</b>	<b>(306,946)</b>
Net realised appreciation/(depreciation) on:				
Investments	2(a)	(29,406,077)	(74,396,632)	(11,584,361)
To Be Announced securities contracts	2(c)	488,059	-	(795,385)
Contracts for difference	2(c)	-	-	-
Exchange traded futures contracts	2(c)	(5,158,330)	(184,544)	1,924,480
Options/Swaptions contracts	2(c)	(1,779,157)	(868,763)	323,072
Swaps transactions	2(c)	(6,346,221)	(10,338,299)	(1,105,847)
Forward foreign exchange contracts	2(c)	8,157,684	1,741,264	6,146,365
Foreign currencies on other transactions	2(i)	95,184	204,088	267,448
<b>Net realised appreciation/(depreciation) for the period</b>		<b>(33,948,858)</b>	<b>(83,842,886)</b>	<b>(4,824,228)</b>
Net change in unrealised appreciation/(depreciation) on:				
Investments	2(a)	15,848,129	82,177,547	277,224
To Be Announced securities contracts	2(c)	(230,140)	-	135,838
Contracts for difference	2(c)	-	-	-
Exchange traded futures contracts	2(c)	(2,186,140)	673,397	189,014
Options/Swaptions contracts	2(c)	(206,989)	199,180	(108,748)
Swaps transactions	2(c)	1,517,703	5,708,622	418,648
Forward foreign exchange contracts	2(c)	2,920,630	2,994,671	(764,739)
Foreign currencies on other transactions	2(i)	47,025	261,806	28,495
<b>Net change in unrealised appreciation/(depreciation) for the period</b>		<b>17,710,218</b>	<b>92,015,223</b>	<b>175,732</b>
<b>Increase/(Decrease) in net assets as a result of operations</b>		<b>(7,664,195)</b>	<b>48,871,200</b>	<b>(4,955,442)</b>
<b>Movements in share capital</b>				
Net receipts as a result of issue of shares		301,750,437	153,868,655	24,037,485
Net payments as a result of repurchase of shares		(248,213,242)	(293,506,261)	(73,330,602)
<b>Increase/(Decrease) in net assets as a result of movements in share capital</b>		<b>53,537,195</b>	<b>(139,637,606)</b>	<b>(49,293,117)</b>
Dividends declared	15	(108,383)	(16,259,253)	(40)
<b>Net assets at the end of the period</b>		<b>891,046,202</b>	<b>1,587,492,572</b>	<b>310,191,509</b>

The notes on pages 986 to 999 form an integral part of these financial statements.

# Statement of Operations and Changes in Net Assets

For the Period From 1 September 2022 to 28 February 2023 continued

Fund Name	Note	Global Long-Horizon Equity Fund USD	Global Multi-Asset Income Fund USD	Impact Bond Fund <sup>(1)</sup> EUR
<b>Net assets at the beginning of the period</b>		<b>1,063,272,581</b>	<b>5,435,956,493</b>	<b>-</b>
<b>Income</b>				
Bank interest	2(b)	25,377	4,645,098	9,550
Bond interest, net of withholding taxes	2(b)	-	88,835,987	1,154,160
Swap interest	2(c)	-	117,662	27,964
Contracts for difference interest	2(c)	-	-	-
Equity linked note income	2(c)	-	31,225,927	-
Interest from money market deposits	2(b)	-	-	-
Collective investment scheme income, net of withholding taxes	2(b)	448,034	5,773,158	-
Dividends, net of withholding taxes	2(b)	3,108,131	11,264,965	-
Contracts for difference dividends, net of withholding taxes	2(c)	-	34,056	-
Securities lending income	2(b)	21,836	495,881	-
Management fee rebate	4	-	413,831	-
Other reimbursements	10	479	25,105	98
<b>Total income</b>	<b>2(b)</b>	<b>3,603,857</b>	<b>142,831,670</b>	<b>1,191,772</b>
<b>Expenses</b>				
Bank interest	2(b)	-	-	-
Contracts for difference interest	2(c)	-	67,310	-
Swap interest	2(c)	-	48,163	18,564
Contracts for difference dividends, net of withholding taxes	2(c)	-	720	-
Annual service charge	6	1,300,602	4,756,443	9,043
Loan commitment fees	16	3,077	16,312	-
Custodian and depositary fees	2(h),7	65,693	481,913	11,108
Distribution fees	5	479,901	1,572,256	1
Tax	8	259,152	1,184,796	3,117
Management fees	4	7,155,763	33,255,749	40
Less Management fee waiver	4	-	-	-
<b>Total expenses</b>		<b>9,264,188</b>	<b>41,383,662</b>	<b>41,873</b>
<b>Net income/(deficit)</b>		<b>(5,660,331)</b>	<b>101,448,008</b>	<b>1,149,899</b>
Net realised appreciation/(depreciation) on:				
Investments	2(a)	25,265,648	(184,575,683)	(317,219)
To Be Announced securities contracts	2(c)	-	-	-
Contracts for difference	2(c)	-	1,255,627	-
Exchange traded futures contracts	2(c)	-	(8,210,848)	277,051
Options/Swaptions contracts	2(c)	-	(236,314)	-
Swaps transactions	2(c)	-	(364,152)	15,233
Forward foreign exchange contracts	2(c)	2,485	25,470,701	1,809,783
Foreign currencies on other transactions	2(i)	(107,939)	8,917,777	(188,051)
<b>Net realised appreciation/(depreciation) for the period</b>		<b>25,160,194</b>	<b>(157,742,892)</b>	<b>1,596,797</b>
Net change in unrealised appreciation/(depreciation) on:				
Investments	2(a)	41,110,857	160,329,832	(2,610,423)
To Be Announced securities contracts	2(c)	-	-	-
Contracts for difference	2(c)	-	71,440	-
Exchange traded futures contracts	2(c)	-	(17,565,370)	163,304
Options/Swaptions contracts	2(c)	-	(374,350)	-
Swaps transactions	2(c)	-	276,456	37,144
Forward foreign exchange contracts	2(c)	(628)	53,261	(416,753)
Foreign currencies on other transactions	2(i)	27,176	409,893	(4,271)
<b>Net change in unrealised appreciation/(depreciation) for the period</b>		<b>41,137,405</b>	<b>143,201,162</b>	<b>(2,830,999)</b>
<b>Increase/(Decrease) in net assets as a result of operations</b>		<b>60,637,268</b>	<b>86,906,278</b>	<b>(84,303)</b>
<b>Movements in share capital</b>				
Net receipts as a result of issue of shares		145,887,624	254,539,734	75,004,762
Net payments as a result of repurchase of shares		(89,178,059)	(472,327,113)	(70)
<b>Increase/(Decrease) in net assets as a result of movements in share capital</b>		<b>56,709,565</b>	<b>(217,787,379)</b>	<b>75,004,692</b>
Dividends declared	15	-	(118,338,547)	-
<b>Net assets at the end of the period</b>		<b>1,180,619,414</b>	<b>5,186,736,845</b>	<b>74,920,389</b>

<sup>(1)</sup> Fund launched during the period, see Note 1, for further details.

# Statement of Operations and Changes in Net Assets

For the Period From 1 September 2022 to 28 February 2023 continued

Fund Name	Note	India	Japan	Japan
		Fund	Flexible	Small & MidCap
		USD	Equity	Opportunities
			Fund	Fund
			JPY	JPY
<b>Net assets at the beginning of the period</b>		451,125,592	29,089,575,077	20,235,105,162
<b>Income</b>				
Bank interest	2(b)	23,449	-	-
Bond interest, net of withholding taxes	2(b)	-	-	-
Swap interest	2(c)	-	-	-
Contracts for difference interest	2(c)	-	-	-
Equity linked note income	2(c)	-	-	-
Interest from money market deposits	2(b)	-	-	-
Collective investment scheme income, net of withholding taxes	2(b)	15,879	-	-
Dividends, net of withholding taxes	2(b)	1,336,255	294,220,468	168,405,798
Contracts for difference dividends, net of withholding taxes	2(c)	-	-	-
Securities lending income	2(b)	-	3,736,051	8,912,617
Management fee rebate	4	-	-	-
Other reimbursements	10	-	-	-
<b>Total income</b>	<b>2(b)</b>	<b>1,375,583</b>	<b>297,956,519</b>	<b>177,318,415</b>
<b>Expenses</b>				
Bank interest	2(b)	-	1,540,442	803,812
Contracts for difference interest	2(c)	-	-	-
Swap interest	2(c)	-	-	-
Contracts for difference dividends, net of withholding taxes	2(c)	-	-	-
Annual service charge	6	395,577	28,569,566	23,520,857
Loan commitment fees	16	1,331	87,056	58,455
Custodian and depositary fees	2(h),7	82,856	2,324,303	2,912,637
Distribution fees	5	135,840	22,895,619	3,582,524
Tax	8	78,680	5,337,253	4,560,120
Management fees	4	2,606,947	152,560,790	129,928,441
Less Management fee waiver	4	-	-	-
<b>Total expenses</b>		<b>3,301,231</b>	<b>213,315,029</b>	<b>165,366,846</b>
<b>Net income/(deficit)</b>		<b>(1,925,648)</b>	<b>84,641,490</b>	<b>11,951,569</b>
Net realised appreciation/(depreciation) on:				
Investments	2(a)	(3,649,305)	470,576,981	41,331,667
To Be Announced securities contracts	2(c)	-	-	-
Contracts for difference	2(c)	-	-	-
Exchange traded futures contracts	2(c)	-	-	-
Options/Swaptions contracts	2(c)	-	-	-
Swaps transactions	2(c)	-	-	-
Forward foreign exchange contracts	2(c)	-	129,780,030	(12,888,295)
Foreign currencies on other transactions	2(i)	(617,386)	1,848,517	(1,004,481)
<b>Net realised appreciation/(depreciation) for the period</b>		<b>(4,266,691)</b>	<b>602,205,528</b>	<b>27,438,891</b>
Net change in unrealised appreciation/(depreciation) on:				
Investments	2(a)	(28,027,589)	537,869,720	(199,666,008)
To Be Announced securities contracts	2(c)	-	-	-
Contracts for difference	2(c)	-	-	-
Exchange traded futures contracts	2(c)	-	-	-
Options/Swaptions contracts	2(c)	-	-	-
Swaps transactions	2(c)	-	-	-
Forward foreign exchange contracts	2(c)	-	107,516,512	19,884,247
Foreign currencies on other transactions	2(i)	(55,453)	(28,701)	786,582
<b>Net change in unrealised appreciation/(depreciation) for the period</b>		<b>(28,083,042)</b>	<b>645,357,531</b>	<b>(178,995,179)</b>
<b>Increase/(Decrease) in net assets as a result of operations</b>		<b>(34,275,381)</b>	<b>1,332,204,549</b>	<b>(139,604,719)</b>
<b>Movements in share capital</b>				
Net receipts as a result of issue of shares		61,656,818	11,144,368,088	1,660,479,085
Net payments as a result of repurchase of shares		(75,042,072)	(15,292,095,214)	(3,318,160,440)
<b>Increase/(Decrease) in net assets as a result of movements in share capital</b>		<b>(13,385,254)</b>	<b>(4,147,727,126)</b>	<b>(1,657,681,355)</b>
Dividends declared	15	-	-	-
<b>Net assets at the end of the period</b>		<b>403,464,957</b>	<b>26,274,052,500</b>	<b>18,437,819,088</b>

The notes on pages 986 to 999 form an integral part of these financial statements.

# Statement of Operations and Changes in Net Assets

For the Period From 1 September 2022 to 28 February 2023 continued

Fund Name	Note	Latin American Fund USD	Multi-Theme Equity Fund USD	Natural Resources Growth & Income Fund USD
<b>Net assets at the beginning of the period</b>		<b>835,233,169</b>	<b>188,867,921</b>	<b>444,508,211</b>
<b>Income</b>				
Bank interest	2(b)	30,018	5,744	11,214
Bond interest, net of withholding taxes	2(b)	2,219	-	-
Swap interest	2(c)	-	-	-
Contracts for difference interest	2(c)	-	-	-
Equity linked note income	2(c)	-	-	-
Interest from money market deposits	2(b)	-	-	-
Collective investment scheme income, net of withholding taxes	2(b)	64,019	346,463	227,275
Dividends, net of withholding taxes	2(b)	22,859,414	-	6,474,858
Contracts for difference dividends, net of withholding taxes	2(c)	-	-	-
Securities lending income	2(b)	18,781	-	80,873
Management fee rebate	4	-	308,434	-
Other reimbursements	10	-	486	1,462
<b>Total income</b>	<b>2(b)</b>	<b>22,974,451</b>	<b>661,127</b>	<b>6,795,682</b>
<b>Expenses</b>				
Bank interest	2(b)	-	-	-
Contracts for difference interest	2(c)	-	-	-
Swap interest	2(c)	-	-	-
Contracts for difference dividends, net of withholding taxes	2(c)	-	-	-
Annual service charge	6	1,009,941	112,892	467,791
Loan commitment fees	16	2,559	545	1,393
Custodian and depository fees	2(h),7	137,464	26,592	48,237
Distribution fees	5	72,588	57,646	245,943
Tax	8	191,720	24,189	95,417
Management fees	4	6,759,578	524,798	3,136,567
Less Management fee waiver	4	-	-	-
<b>Total expenses</b>		<b>8,173,850</b>	<b>746,662</b>	<b>3,995,348</b>
<b>Net income/(deficit)</b>		<b>14,800,601</b>	<b>(85,535)</b>	<b>2,800,334</b>
Net realised appreciation/(depreciation) on:				
Investments	2(a)	19,156,208	(6,206,601)	9,290,425
To Be Announced securities contracts	2(c)	-	-	-
Contracts for difference	2(c)	-	-	-
Exchange traded futures contracts	2(c)	-	-	-
Options/Swaptions contracts	2(c)	-	-	-
Swaps transactions	2(c)	-	-	-
Forward foreign exchange contracts	2(c)	786,853	(2,230,314)	1,681,069
Foreign currencies on other transactions	2(i)	276,196	24,390	(44,471)
<b>Net realised appreciation/(depreciation) for the period</b>		<b>20,219,257</b>	<b>(6,412,525)</b>	<b>10,927,023</b>
Net change in unrealised appreciation/(depreciation) on:				
Investments	2(a)	(3,261,255)	9,718,736	32,647,607
To Be Announced securities contracts	2(c)	-	-	-
Contracts for difference	2(c)	-	-	-
Exchange traded futures contracts	2(c)	-	-	-
Options/Swaptions contracts	2(c)	-	-	-
Swaps transactions	2(c)	-	-	-
Forward foreign exchange contracts	2(c)	(170,239)	1,973,098	264,893
Foreign currencies on other transactions	2(i)	(2,436)	11	26,967
<b>Net change in unrealised appreciation/(depreciation) for the period</b>		<b>(3,433,930)</b>	<b>11,691,845</b>	<b>32,939,467</b>
<b>Increase/(Decrease) in net assets as a result of operations</b>		<b>31,585,928</b>	<b>3,193,785</b>	<b>46,666,824</b>
<b>Movements in share capital</b>				
Net receipts as a result of issue of shares		98,880,529	23,090,397	138,818,036
Net payments as a result of repurchase of shares		(169,949,523)	(34,064,933)	(120,295,080)
<b>Increase/(Decrease) in net assets as a result of movements in share capital</b>		<b>(71,068,994)</b>	<b>(10,974,536)</b>	<b>18,522,956</b>
Dividends declared	15	-	-	(377,441)
<b>Net assets at the end of the period</b>		<b>795,750,103</b>	<b>181,087,170</b>	<b>509,320,550</b>

The notes on pages 986 to 999 form an integral part of these financial statements.

# Statement of Operations and Changes in Net Assets

For the Period From 1 September 2022 to 28 February 2023 continued

Fund Name	Note	Next Generation Health Care Fund USD	Next Generation Technology Fund USD	Nutrition Fund USD
<b>Net assets at the beginning of the period</b>		<b>16,685,032</b>	<b>2,755,606,835</b>	<b>348,357,484</b>
<b>Income</b>				
Bank interest	2(b)	480	64,715	8,404
Bond interest, net of withholding taxes	2(b)	-	-	-
Swap interest	2(c)	-	-	-
Contracts for difference interest	2(c)	-	-	-
Equity linked note income	2(c)	-	-	-
Interest from money market deposits	2(b)	-	-	-
Collective investment scheme income, net of withholding taxes	2(b)	14,065	1,852,346	339,757
Dividends, net of withholding taxes	2(b)	20,336	1,514,831	938,007
Contracts for difference dividends, net of withholding taxes	2(c)	-	-	-
Securities lending income	2(b)	855	312,575	6,829
Management fee rebate	4	-	-	-
Other reimbursements	10	38	5,018	581
<b>Total income</b>	<b>2(b)</b>	<b>35,774</b>	<b>3,749,485</b>	<b>1,293,578</b>
<b>Expenses</b>				
Bank interest	2(b)	-	-	-
Contracts for difference interest	2(c)	-	-	-
Swap interest	2(c)	-	-	-
Contracts for difference dividends, net of withholding taxes	2(c)	-	-	-
Annual service charge	6	(4,154)	2,637,684	262,866
Loan commitment fees	16	50	7,651	955
Custodian and depositary fees	2(h),7	10,320	196,882	37,783
Distribution fees	5	1,570	1,864,971	311,168
Tax	8	1,087	504,569	50,138
Management fees	4	8,343	14,806,455	1,695,277
Less Management fee waiver	4	-	-	-
<b>Total expenses</b>		<b>17,216</b>	<b>20,018,212</b>	<b>2,358,187</b>
<b>Net income/(deficit)</b>		<b>18,558</b>	<b>(16,268,727)</b>	<b>(1,064,609)</b>
Net realised appreciation/(depreciation) on:				
Investments	2(a)	(589,297)	(432,943,428)	(23,038,128)
To Be Announced securities contracts	2(c)	-	-	-
Contracts for difference	2(c)	-	-	-
Exchange traded futures contracts	2(c)	-	-	-
Options/Swaptions contracts	2(c)	-	-	-
Swaps transactions	2(c)	-	-	-
Forward foreign exchange contracts	2(c)	669	12,444,080	902,330
Foreign currencies on other transactions	2(i)	(558)	1,007,801	(62,727)
<b>Net realised appreciation/(depreciation) for the period</b>		<b>(589,186)</b>	<b>(419,491,547)</b>	<b>(22,198,525)</b>
Net change in unrealised appreciation/(depreciation) on:				
Investments	2(a)	1,042,342	242,041,884	14,143,592
To Be Announced securities contracts	2(c)	-	-	-
Contracts for difference	2(c)	-	-	-
Exchange traded futures contracts	2(c)	-	-	-
Options/Swaptions contracts	2(c)	-	-	-
Swaps transactions	2(c)	-	-	-
Forward foreign exchange contracts	2(c)	27,108	6,087,690	328,112
Foreign currencies on other transactions	2(i)	106	(321,410)	(4,154)
<b>Net change in unrealised appreciation/(depreciation) for the period</b>		<b>1,069,556</b>	<b>247,808,164</b>	<b>14,467,550</b>
<b>Increase/(Decrease) in net assets as a result of operations</b>		<b>498,928</b>	<b>(187,952,110)</b>	<b>(8,795,584)</b>
<b>Movements in share capital</b>				
Net receipts as a result of issue of shares		418,496	273,694,852	26,828,318
Net payments as a result of repurchase of shares		(493,176)	(371,325,763)	(71,617,456)
<b>Increase/(Decrease) in net assets as a result of movements in share capital</b>		<b>(74,680)</b>	<b>(97,630,911)</b>	<b>(44,789,138)</b>
Dividends declared	15	-	(120)	-
<b>Net assets at the end of the period</b>		<b>17,109,280</b>	<b>2,470,023,694</b>	<b>294,772,762</b>

The notes on pages 986 to 999 form an integral part of these financial statements.

# Statement of Operations and Changes in Net Assets

For the Period From 1 September 2022 to 28 February 2023 continued

Fund Name	Note	Sustainable Asian Bond Fund USD	Sustainable Emerging Markets Blended Bond Fund USD	Sustainable Emerging Markets Bond Fund USD
<b>Net assets at the beginning of the period</b>		42,880,627	43,855,487	352,748,965
<b>Income</b>				
Bank interest	2(b)	19,548	22,275	385,126
Bond interest, net of withholding taxes	2(b)	1,215,263	1,219,268	9,506,969
Swap interest	2(c)	6,193	46,944	5,804
Contracts for difference interest	2(c)	-	-	-
Equity linked note income	2(c)	-	-	-
Interest from money market deposits	2(b)	-	-	-
Collective investment scheme income, net of withholding taxes	2(b)	63,498	-	-
Dividends, net of withholding taxes	2(b)	-	-	-
Contracts for difference dividends, net of withholding taxes	2(c)	-	-	-
Securities lending income	2(b)	3,333	3,301	82,834
Management fee rebate	4	-	-	-
Other reimbursements	10	126	15	757
<b>Total income</b>	<b>2(b)</b>	<b>1,307,961</b>	<b>1,291,803</b>	<b>9,981,490</b>
<b>Expenses</b>				
Bank interest	2(b)	-	-	-
Contracts for difference interest	2(c)	-	-	-
Swap interest	2(c)	6,479	99,893	411,594
Contracts for difference dividends, net of withholding taxes	2(c)	-	-	-
Annual service charge	6	7,777	(7,645)	73,112
Loan commitment fees	16	132	134	1,059
Custodian and depositary fees	2(h),7	11,335	32,032	43,249
Distribution fees	5	180	23,562	24,166
Tax	8	2,793	5,860	26,706
Management fees	4	84,977	83,773	888,826
Less Management fee waiver	4	-	-	-
<b>Total expenses</b>		<b>113,673</b>	<b>237,609</b>	<b>1,468,712</b>
<b>Net income/(deficit)</b>		<b>1,194,288</b>	<b>1,054,194</b>	<b>8,512,778</b>
Net realised appreciation/(depreciation) on:				
Investments	2(a)	(3,101,824)	(1,191,821)	(17,310,110)
To Be Announced securities contracts	2(c)	-	-	-
Contracts for difference	2(c)	-	-	-
Exchange traded futures contracts	2(c)	25,335	(58,900)	4,700,294
Options/Swaptions contracts	2(c)	(29,718)	(3,607)	-
Swaps transactions	2(c)	4,899	188,901	1,225,791
Forward foreign exchange contracts	2(c)	18,876	656,060	9,462,858
Foreign currencies on other transactions	2(i)	1,854	(31,911)	(267,166)
<b>Net realised appreciation/(depreciation) for the period</b>		<b>(3,080,578)</b>	<b>(441,278)</b>	<b>(2,188,333)</b>
Net change in unrealised appreciation/(depreciation) on:				
Investments	2(a)	1,652,235	1,796,048	15,296,121
To Be Announced securities contracts	2(c)	-	-	-
Contracts for difference	2(c)	-	-	-
Exchange traded futures contracts	2(c)	(8,225)	20,269	783,614
Options/Swaptions contracts	2(c)	(41)	15,421	-
Swaps transactions	2(c)	3,339	(141,464)	(1,217,264)
Forward foreign exchange contracts	2(c)	5,623	(575,075)	1,192,800
Foreign currencies on other transactions	2(i)	(635)	21,520	30,394
<b>Net change in unrealised appreciation/(depreciation) for the period</b>		<b>1,652,296</b>	<b>1,136,719</b>	<b>16,085,665</b>
<b>Increase/(Decrease) in net assets as a result of operations</b>		<b>(233,994)</b>	<b>1,749,635</b>	<b>22,410,110</b>
<b>Movements in share capital</b>				
Net receipts as a result of issue of shares		40,053,432	597,609	22,503,180
Net payments as a result of repurchase of shares		(3,174)	(4,322,259)	(24,081,025)
<b>Increase/(Decrease) in net assets as a result of movements in share capital</b>		<b>40,050,258</b>	<b>(3,724,650)</b>	<b>(1,577,845)</b>
Dividends declared	15	(245)	(4,414)	(67,278)
<b>Net assets at the end of the period</b>		<b>82,696,646</b>	<b>41,876,058</b>	<b>373,513,952</b>

The notes on pages 986 to 999 form an integral part of these financial statements.

# Statement of Operations and Changes in Net Assets

For the Period From 1 September 2022 to 28 February 2023 continued

Fund Name	Note	Sustainable Emerging Markets Corporate Bond Fund USD	Sustainable Emerging Markets Local Currency Bond Fund USD	Sustainable Energy Fund USD
<b>Net assets at the beginning of the period</b>		79,198,715	429,926,735	6,450,497,616
<b>Income</b>				
Bank interest	2(b)	42,827	116,426	140,271
Bond interest, net of withholding taxes	2(b)	1,843,752	13,451,831	-
Swap interest	2(c)	-	117,643	-
Contracts for difference interest	2(c)	-	-	-
Equity linked note income	2(c)	-	-	-
Interest from money market deposits	2(b)	-	-	-
Collective investment scheme income, net of withholding taxes	2(b)	-	-	7,071,645
Dividends, net of withholding taxes	2(b)	-	-	32,199,202
Contracts for difference dividends, net of withholding taxes	2(c)	-	-	-
Securities lending income	2(b)	25,240	8,806	533,239
Management fee rebate	4	-	-	-
Other reimbursements	10	20	5,670	18,820
<b>Total income</b>	<b>2(b)</b>	<b>1,911,839</b>	<b>13,700,376</b>	<b>39,963,177</b>
<b>Expenses</b>				
Bank interest	2(b)	-	-	-
Contracts for difference interest	2(c)	-	-	-
Swap interest	2(c)	5,325	115,509	-
Contracts for difference dividends, net of withholding taxes	2(c)	-	-	-
Annual service charge	6	16,166	65,787	6,837,687
Loan commitment fees	16	230	1,284	18,606
Custodian and depositary fees	2(h),7	10,419	187,195	460,587
Distribution fees	5	13,310	2,175	4,430,389
Tax	8	6,507	22,103	1,403,457
Management fees	4	174,891	319,109	46,004,795
Less Management fee waiver	4	-	-	-
<b>Total expenses</b>		<b>226,848</b>	<b>713,162</b>	<b>59,155,521</b>
<b>Net income/(deficit)</b>		<b>1,684,991</b>	<b>12,987,214</b>	<b>(19,192,344)</b>
Net realised appreciation/(depreciation) on:				
Investments	2(a)	(4,613,483)	(36,916,597)	12,795,425
To Be Announced securities contracts	2(c)	-	-	-
Contracts for difference	2(c)	-	-	-
Exchange traded futures contracts	2(c)	30,139	(764,481)	-
Options/Swaptions contracts	2(c)	-	(372,241)	-
Swaps transactions	2(c)	8,673	(408,318)	-
Forward foreign exchange contracts	2(c)	716,057	7,332,126	7,251,988
Foreign currencies on other transactions	2(i)	70,160	(531,368)	(351,513)
<b>Net realised appreciation/(depreciation) for the period</b>		<b>(3,788,454)</b>	<b>(31,660,879)</b>	<b>19,695,900</b>
Net change in unrealised appreciation/(depreciation) on:				
Investments	2(a)	3,097,950	46,229,747	617,592,565
To Be Announced securities contracts	2(c)	-	-	-
Contracts for difference	2(c)	-	-	-
Exchange traded futures contracts	2(c)	4,273	(75,075)	-
Options/Swaptions contracts	2(c)	-	(40,273)	-
Swaps transactions	2(c)	(8,673)	(197,438)	-
Forward foreign exchange contracts	2(c)	453,663	(2,377,108)	492,231
Foreign currencies on other transactions	2(i)	6,239	451,673	21,717
<b>Net change in unrealised appreciation/(depreciation) for the period</b>		<b>3,553,452</b>	<b>43,991,526</b>	<b>618,106,513</b>
<b>Increase/(Decrease) in net assets as a result of operations</b>		<b>1,449,989</b>	<b>25,317,861</b>	<b>618,610,069</b>
<b>Movements in share capital</b>				
Net receipts as a result of issue of shares		16,074,312	15,922,749	637,571,956
Net payments as a result of repurchase of shares		(33,786,984)	(49,133,269)	(787,910,141)
<b>Increase/(Decrease) in net assets as a result of movements in share capital</b>		<b>(17,712,672)</b>	<b>(33,210,520)</b>	<b>(150,338,185)</b>
Dividends declared	15	(6,651)	(1,109)	(32,738)
<b>Net assets at the end of the period</b>		<b>62,929,381</b>	<b>422,032,967</b>	<b>6,918,736,762</b>

The notes on pages 986 to 999 form an integral part of these financial statements.



# Statement of Operations and Changes in Net Assets

For the Period From 1 September 2022 to 28 February 2023 continued

Fund Name	Note	Sustainable Fixed	Sustainable	Sustainable
		Income Global Opportunities Fund EUR	Global Allocation Fund <sup>(1)</sup> USD	Global Bond Income Fund USD
<b>Net assets at the beginning of the period</b>		565,937,527	-	120,102,371
<b>Income</b>				
Bank interest	2(b)	506,366	187,794	132,302
Bond interest, net of withholding taxes	2(b)	9,509,296	358,128	2,659,609
Swap interest	2(c)	6,210,039	16,369	202,910
Contracts for difference interest	2(c)	-	-	-
Equity linked note income	2(c)	-	-	-
Interest from money market deposits	2(b)	935	-	22,573
Collective investment scheme income, net of withholding taxes	2(b)	-	-	-
Dividends, net of withholding taxes	2(b)	92,922	180,958	123,551
Contracts for difference dividends, net of withholding taxes	2(c)	-	-	-
Securities lending income	2(b)	12,795	-	2,124
Management fee rebate	4	-	-	-
Other reimbursements	10	903	86	67
<b>Total income</b>	<b>2(b)</b>	<b>16,333,256</b>	<b>743,335</b>	<b>3,143,136</b>
<b>Expenses</b>				
Bank interest	2(b)	-	-	-
Contracts for difference interest	2(c)	-	-	-
Swap interest	2(c)	7,319,750	19,243	184,327
Contracts for difference dividends, net of withholding taxes	2(c)	-	-	-
Annual service charge	6	56,301	(417)	30,306
Loan commitment fees	16	2,025	-	371
Custodian and depositary fees	2(h),7	78,023	11,195	16,666
Distribution fees	5	5,145	21	7,205
Tax	8	26,330	3,820	9,568
Management fees	4	274,040	24,930	196,875
Less Management fee waiver	4	-	-	-
<b>Total expenses</b>		<b>7,761,614</b>	<b>58,792</b>	<b>445,318</b>
<b>Net income/(deficit)</b>		<b>8,571,642</b>	<b>684,543</b>	<b>2,697,818</b>
Net realised appreciation/(depreciation) on:				
Investments	2(a)	(19,927,031)	224,125	(4,052,316)
To Be Announced securities contracts	2(c)	3,637,895	39,381	228,876
Contracts for difference	2(c)	(10,434)	-	-
Exchange traded futures contracts	2(c)	7,710,055	(61,954)	827,175
Options/Swaptions contracts	2(c)	282,602	38,672	(4,876)
Swaps transactions	2(c)	2,443,939	43,211	(407,851)
Forward foreign exchange contracts	2(c)	(18,641,098)	9,978	1,836,706
Foreign currencies on other transactions	2(i)	433,910	55,606	(45,435)
<b>Net realised appreciation/(depreciation) for the period</b>		<b>(24,070,162)</b>	<b>349,019</b>	<b>(1,617,721)</b>
Net change in unrealised appreciation/(depreciation) on:				
Investments	2(a)	(23,503,100)	3,816,490	3,178,609
To Be Announced securities contracts	2(c)	(193,976)	(139,259)	(282,822)
Contracts for difference	2(c)	8,483	-	-
Exchange traded futures contracts	2(c)	264,589	(191,795)	223,875
Options/Swaptions contracts	2(c)	5,236	12,934	8,964
Swaps transactions	2(c)	(2,716,404)	(46,841)	264,918
Forward foreign exchange contracts	2(c)	26,842,798	(121,268)	(271,153)
Foreign currencies on other transactions	2(i)	(2,131,969)	(1,942)	16,170
<b>Net change in unrealised appreciation/(depreciation) for the period</b>		<b>(1,424,343)</b>	<b>3,328,319</b>	<b>3,138,561</b>
<b>Increase/(Decrease) in net assets as a result of operations</b>		<b>(16,922,863)</b>	<b>4,361,881</b>	<b>4,218,658</b>
<b>Movements in share capital</b>				
Net receipts as a result of issue of shares		17,392,477	88,139,342	4,350,875
Net payments as a result of repurchase of shares		(38,090,660)	(163,782)	(14,991,968)
<b>Increase/(Decrease) in net assets as a result of movements in share capital</b>		<b>(20,698,183)</b>	<b>87,975,560</b>	<b>(10,641,093)</b>
Dividends declared	15	(4,135,860)	-	(754,025)
<b>Net assets at the end of the period</b>		<b>524,180,621</b>	<b>92,337,441</b>	<b>112,925,911</b>

<sup>(1)</sup> Fund launched during the period, see Note 1, for further details.

# Statement of Operations and Changes in Net Assets

For the Period From 1 September 2022 to 28 February 2023 continued

Fund Name	Note	Sustainable Global Infrastructure Fund	Sustainable World Bond Fund <sup>(2)</sup>	Swiss Small & MidCap Opportunities Fund <sup>(3)</sup>
		USD	USD	CHF
<b>Net assets at the beginning of the period</b>		10,453,305	1,128,318,997	707,399,037
<b>Income</b>				
Bank interest	2(b)	9,701	494,266	-
Bond interest, net of withholding taxes	2(b)	-	16,207,709	-
Swap interest	2(c)	-	1,593,093	-
Contracts for difference interest	2(c)	-	-	-
Equity linked note income	2(c)	-	-	-
Interest from money market deposits	2(b)	-	-	-
Collective investment scheme income, net of withholding taxes	2(b)	-	42,077	-
Dividends, net of withholding taxes	2(b)	101,916	-	552,187
Contracts for difference dividends, net of withholding taxes	2(c)	-	-	-
Securities lending income	2(b)	257	108,808	54,208
Management fee rebate	4	-	636	-
Other reimbursements	10	21	2,946	17
<b>Total income</b>	<b>2(b)</b>	<b>111,895</b>	<b>18,449,535</b>	<b>606,412</b>
<b>Expenses</b>				
Bank interest	2(b)	-	-	35,107
Contracts for difference interest	2(c)	-	-	-
Swap interest	2(c)	-	1,364,687	-
Contracts for difference dividends, net of withholding taxes	2(c)	-	-	-
Annual service charge	6	2,779	383,473	549,322
Loan commitment fees	16	30	3,489	1,995
Custodian and depositary fees	2(h),7	6,904	149,329	51,102
Distribution fees	5	2,437	87,572	-
Tax	8	757	124,096	110,877
Management fees	4	6,688	1,224,038	3,283,798
Less Management fee waiver	4	-	-	-
<b>Total expenses</b>		<b>19,595</b>	<b>3,336,684</b>	<b>4,032,201</b>
<b>Net income/(deficit)</b>		<b>92,300</b>	<b>15,112,851</b>	<b>(3,425,789)</b>
Net realised appreciation/(depreciation) on:				
Investments	2(a)	(470,612)	(61,362,253)	52,928,918
To Be Announced securities contracts	2(c)	-	1,096,844	-
Contracts for difference	2(c)	-	-	-
Exchange traded futures contracts	2(c)	-	3,038,464	-
Options/Swaptions contracts	2(c)	-	688,133	-
Swaps transactions	2(c)	-	401,865	-
Forward foreign exchange contracts	2(c)	-	(13,991,691)	-
Foreign currencies on other transactions	2(i)	1,113	1,818,836	(1,546)
<b>Net realised appreciation/(depreciation) for the period</b>		<b>(469,499)</b>	<b>(68,309,802)</b>	<b>52,927,372</b>
Net change in unrealised appreciation/(depreciation) on:				
Investments	2(a)	522,173	38,343,081	(6,009,605)
To Be Announced securities contracts	2(c)	-	(2,762,141)	-
Contracts for difference	2(c)	-	-	-
Exchange traded futures contracts	2(c)	-	(1,744,624)	-
Options/Swaptions contracts	2(c)	-	154,429	-
Swaps transactions	2(c)	-	(5,013,275)	-
Forward foreign exchange contracts	2(c)	-	9,165,460	-
Foreign currencies on other transactions	2(i)	(105)	(85,274)	596
<b>Net change in unrealised appreciation/(depreciation) for the period</b>		<b>522,068</b>	<b>38,057,656</b>	<b>(6,009,009)</b>
<b>Increase/(Decrease) in net assets as a result of operations</b>		<b>144,869</b>	<b>(15,139,295)</b>	<b>43,492,574</b>
<b>Movements in share capital</b>				
Net receipts as a result of issue of shares		625,121	110,989,365	78,893*
Net payments as a result of repurchase of shares		(113,028)	(145,568,094)	(92,341,543)
<b>Increase/(Decrease) in net assets as a result of movements in share capital</b>		<b>512,093</b>	<b>(34,578,729)</b>	<b>(92,262,650)</b>
Dividends declared	15	-	(209,901)	-
<b>Net assets at the end of the period</b>		<b>11,110,267</b>	<b>1,078,391,072</b>	<b>658,628,961</b>

(2) Fund name changed during the period, see Note 1, for further details.

(3) Fund closed to subscriptions, see Note 1, for further details.

\*Amount relates to switches between share classes.

The notes on pages 986 to 999 form an integral part of these financial statements.

# Statement of Operations and Changes in Net Assets

For the Period From 1 September 2022 to 28 February 2023 continued

Fund Name	Note	Systematic China A-Share Opportunities Fund USD	Systematic Global Equity High Income Fund USD	Systematic Global Sustainable Income & Growth Fund <sup>(1)</sup> USD
<b>Net assets at the beginning of the period</b>		562,981,457	4,369,623,100	-
<b>Income</b>				
Bank interest	2(b)	61,861	3,313,945	13,635
Bond interest, net of withholding taxes	2(b)	-	-	-
Swap interest	2(c)	-	-	-
Contracts for difference interest	2(c)	-	-	-
Equity linked note income	2(c)	-	-	-
Interest from money market deposits	2(b)	-	-	-
Collective investment scheme income, net of withholding taxes	2(b)	-	-	60,206
Dividends, net of withholding taxes	2(b)	2,176,598	48,188,582	89,860
Contracts for difference dividends, net of withholding taxes	2(c)	-	-	-
Securities lending income	2(b)	-	1,209,926	4
Management fee rebate	4	-	-	-
Other reimbursements	10	-	6,767	-
<b>Total income</b>	<b>2(b)</b>	<b>2,238,459</b>	<b>52,719,220</b>	<b>163,705</b>
<b>Expenses</b>				
Bank interest	2(b)	-	-	-
Contracts for difference interest	2(c)	-	-	-
Swap interest	2(c)	-	-	-
Contracts for difference dividends, net of withholding taxes	2(c)	-	-	-
Annual service charge	6	372,286	4,620,851	(2,222)
Loan commitment fees	16	1,751	12,815	-
Custodian and depositary fees	2(h),7	173,214	295,414	5,655
Distribution fees	5	3,870	44,023	1
Tax	8	74,296	918,597	1,082
Management fees	4	1,704,997	28,322,617	618
Less Management fee waiver	4	-	-	-
<b>Total expenses</b>		<b>2,330,414</b>	<b>34,214,317</b>	<b>5,134</b>
<b>Net income/(deficit)</b>		<b>(91,955)</b>	<b>18,504,903</b>	<b>158,571</b>
Net realised appreciation/(depreciation) on:				
Investments	2(a)	(59,505,119)	(221,736,521)	110,536
To Be Announced securities contracts	2(c)	-	-	-
Contracts for difference	2(c)	-	-	-
Exchange traded futures contracts	2(c)	(365,813)	1,760,152	23,677
Options/Swaptions contracts	2(c)	-	84,038,284	247,252
Swaps transactions	2(c)	-	-	-
Forward foreign exchange contracts	2(c)	235,465	(10,075,844)	1,724
Foreign currencies on other transactions	2(i)	57,366	1,724,999	(1,071)
<b>Net realised appreciation/(depreciation) for the period</b>		<b>(59,578,101)</b>	<b>(144,288,930)</b>	<b>382,118</b>
Net change in unrealised appreciation/(depreciation) on:				
Investments	2(a)	53,145,485	164,401,202	448,941
To Be Announced securities contracts	2(c)	-	-	-
Contracts for difference	2(c)	-	-	-
Exchange traded futures contracts	2(c)	(216,156)	5,881,508	(26,914)
Options/Swaptions contracts	2(c)	-	(2,680,554)	37,032
Swaps transactions	2(c)	-	-	-
Forward foreign exchange contracts	2(c)	74,370	(1,305,968)	(515)
Foreign currencies on other transactions	2(i)	3,387	289,302	(100)
<b>Net change in unrealised appreciation/(depreciation) for the period</b>		<b>53,007,086</b>	<b>166,585,490</b>	<b>458,444</b>
<b>Increase/(Decrease) in net assets as a result of operations</b>		<b>(6,662,970)</b>	<b>40,801,463</b>	<b>999,133</b>
<b>Movements in share capital</b>				
Net receipts as a result of issue of shares		62,770,674	1,471,538,219	15,491,314
Net payments as a result of repurchase of shares		(83,355,470)	(1,397,558,167)	(247)
<b>Increase/(Decrease) in net assets as a result of movements in share capital</b>		<b>(20,584,796)</b>	<b>73,980,052</b>	<b>15,491,067</b>
Dividends declared	15	-	(149,898,134)	(4,643)
<b>Net assets at the end of the period</b>		<b>535,733,691</b>	<b>4,334,506,481</b>	<b>16,485,557</b>

<sup>(1)</sup> Fund launched during the period, see Note 1, for further details.

# Statement of Operations and Changes in Net Assets

For the Period From 1 September 2022 to 28 February 2023 continued

Fund Name	Note	Systematic	United	US
		Sustainable Global SmallCap Fund <sup>(2)</sup> USD	Kingdom Fund GBP	Basic Value Fund USD
<b>Net assets at the beginning of the period</b>		222,047,023	269,647,969	759,596,354
<b>Income</b>				
Bank interest	2(b)	75,943	3,999	13,973
Bond interest, net of withholding taxes	2(b)	-	-	-
Swap interest	2(c)	-	-	-
Contracts for difference interest	2(c)	-	-	-
Equity linked note income	2(c)	-	-	-
Interest from money market deposits	2(b)	-	-	-
Collective investment scheme income, net of withholding taxes	2(b)	-	39,517	686,042
Dividends, net of withholding taxes	2(b)	1,689,904	2,223,967	6,646,195
Contracts for difference dividends, net of withholding taxes	2(c)	-	-	-
Securities lending income	2(b)	61,235	3,729	40,044
Management fee rebate	4	-	-	-
Other reimbursements	10	235	-	4,055
<b>Total income</b>	<b>2(b)</b>	<b>1,827,317</b>	<b>2,271,212</b>	<b>7,390,309</b>
<b>Expenses</b>				
Bank interest	2(b)	-	-	-
Contracts for difference interest	2(c)	-	-	-
Swap interest	2(c)	-	-	-
Contracts for difference dividends, net of withholding taxes	2(c)	-	-	-
Annual service charge	6	155,172	263,591	814,051
Loan commitment fees	16	645	763	2,403
Custodian and depositary fees	2(h),7	215,035	20,390	48,087
Distribution fees	5	68,405	110,568	285,256
Tax	8	56,674	49,883	160,263
Management fees	4	1,598,757	1,506,316	4,714,718
Less Management fee waiver	4	-	-	-
<b>Total expenses</b>		<b>2,094,688</b>	<b>1,951,511</b>	<b>6,024,778</b>
<b>Net income/(deficit)</b>		<b>(267,371)</b>	<b>319,701</b>	<b>1,365,531</b>
Net realised appreciation/(depreciation) on:				
Investments	2(a)	(8,657,634)	(5,705,819)	13,138,067
To Be Announced securities contracts	2(c)	-	-	-
Contracts for difference	2(c)	-	-	-
Exchange traded futures contracts	2(c)	237,043	-	-
Options/Swaptions contracts	2(c)	-	-	-
Swaps transactions	2(c)	-	-	-
Forward foreign exchange contracts	2(c)	(387,006)	-	464,281
Foreign currencies on other transactions	2(i)	(77,911)	(9,859)	145,681
<b>Net realised appreciation/(depreciation) for the period</b>		<b>(8,885,508)</b>	<b>(5,715,678)</b>	<b>13,748,029</b>
Net change in unrealised appreciation/(depreciation) on:				
Investments	2(a)	29,243,616	13,449,398	19,532,486
To Be Announced securities contracts	2(c)	-	-	-
Contracts for difference	2(c)	-	-	-
Exchange traded futures contracts	2(c)	(32,995)	-	-
Options/Swaptions contracts	2(c)	-	-	-
Swaps transactions	2(c)	-	-	-
Forward foreign exchange contracts	2(c)	273,078	(93,356)	174,645
Foreign currencies on other transactions	2(i)	6,566	(16,416)	8,597
<b>Net change in unrealised appreciation/(depreciation) for the period</b>		<b>29,490,265</b>	<b>13,339,626</b>	<b>19,715,728</b>
<b>Increase/(Decrease) in net assets as a result of operations</b>		<b>20,337,386</b>	<b>7,943,649</b>	<b>34,829,288</b>
<b>Movements in share capital</b>				
Net receipts as a result of issue of shares		34,060,803	8,891,001	147,722,293
Net payments as a result of repurchase of shares		(17,867,031)	(39,616,077)	(189,881,932)
<b>Increase/(Decrease) in net assets as a result of movements in share capital</b>		<b>16,193,772</b>	<b>(30,725,076)</b>	<b>(42,159,639)</b>
Dividends declared	15	-	-	(117)
<b>Net assets at the end of the period</b>		<b>258,578,181</b>	<b>246,866,542</b>	<b>752,265,886</b>

<sup>(2)</sup> Fund name changed during the period, see Note 1, for further details.

The notes on pages 986 to 999 form an integral part of these financial statements.

# Statement of Operations and Changes in Net Assets

For the Period From 1 September 2022 to 28 February 2023 continued

Fund Name	Note	US Dollar Bond Fund USD	US Dollar High Yield Bond Fund USD	US Dollar Reserve Fund USD
<b>Net assets at the beginning of the period</b>		<b>572,662,883</b>	<b>2,357,372,193</b>	<b>505,636,900</b>
<b>Income</b>				
Bank interest	2(b)	872,658	1,189,430	1,528
Bond interest, net of withholding taxes	2(b)	8,507,289	65,329,555	-
Swap interest	2(c)	111,769	436,032	-
Contracts for difference interest	2(c)	-	-	-
Equity linked note income	2(c)	-	-	-
Interest from money market deposits	2(b)	10,829	-	9,636,348
Collective investment scheme income, net of withholding taxes	2(b)	-	-	-
Dividends, net of withholding taxes	2(b)	-	301,452	-
Contracts for difference dividends, net of withholding taxes	2(c)	-	-	-
Securities lending income	2(b)	7,558	264,069	-
Management fee rebate	4	-	3,286	-
Other reimbursements	10	24	4,003	-
<b>Total income</b>	<b>2(b)</b>	<b>9,510,127</b>	<b>67,527,827</b>	<b>9,637,876</b>
<b>Expenses</b>				
Bank interest	2(b)	-	-	-
Contracts for difference interest	2(c)	-	-	-
Swap interest	2(c)	151,036	14,627	-
Contracts for difference dividends, net of withholding taxes	2(c)	-	-	-
Annual service charge	6	234,481	1,263,769	184,930
Loan commitment fees	16	1,685	7,092	-
Custodian and depository fees	2(h),7	89,263	118,678	31,428
Distribution fees	5	97,097	99,354	36,094
Tax	8	85,196	393,811	25,263
Management fees	4	1,389,030	9,906,923	1,100,293
Less Management fee waiver	4	-	-	-
<b>Total expenses</b>		<b>2,047,788</b>	<b>11,804,254</b>	<b>1,378,008</b>
<b>Net income/(deficit)</b>		<b>7,462,339</b>	<b>55,723,573</b>	<b>8,259,868</b>
Net realised appreciation/(depreciation) on:				
Investments	2(a)	(16,572,975)	(78,818,076)	333,802
To Be Announced securities contracts	2(c)	(691,697)	-	-
Contracts for difference	2(c)	-	-	-
Exchange traded futures contracts	2(c)	(3,687,923)	(537,336)	-
Options/Swaptions contracts	2(c)	(1,389,812)	(140,843)	-
Swaps transactions	2(c)	(796,449)	(18,100,876)	-
Forward foreign exchange contracts	2(c)	2,452,808	5,587,274	1,510
Foreign currencies on other transactions	2(i)	38,905	241,313	(8,312)
<b>Net realised appreciation/(depreciation) for the period</b>		<b>(20,647,143)</b>	<b>(91,768,544)</b>	<b>327,000</b>
Net change in unrealised appreciation/(depreciation) on:				
Investments	2(a)	(135,803)	64,798,392	108,579
To Be Announced securities contracts	2(c)	185,478	-	-
Contracts for difference	2(c)	-	-	-
Exchange traded futures contracts	2(c)	(744,008)	862,031	-
Options/Swaptions contracts	2(c)	(50,512)	34,240	-
Swaps transactions	2(c)	433,359	8,674,122	-
Forward foreign exchange contracts	2(c)	(321,466)	(4,834,595)	639,992
Foreign currencies on other transactions	2(i)	24,906	(71,178)	(2)
<b>Net change in unrealised appreciation/(depreciation) for the period</b>		<b>(608,046)</b>	<b>69,463,012</b>	<b>748,569</b>
<b>Increase/(Decrease) in net assets as a result of operations</b>		<b>(13,792,850)</b>	<b>33,418,041</b>	<b>9,335,437</b>
<b>Movements in share capital</b>				
Net receipts as a result of issue of shares		68,830,792	329,917,890	465,475,202
Net payments as a result of repurchase of shares		(112,364,823)	(655,506,200)	(503,913,918)
<b>Increase/(Decrease) in net assets as a result of movements in share capital</b>		<b>(43,534,031)</b>	<b>(325,588,310)</b>	<b>(38,438,716)</b>
Dividends declared	15	(951,541)	(34,197,742)	-
<b>Net assets at the end of the period</b>		<b>514,384,461</b>	<b>2,031,004,182</b>	<b>476,533,621</b>

The notes on pages 986 to 999 form an integral part of these financial statements.

# Statement of Operations and Changes in Net Assets

For the Period From 1 September 2022 to 28 February 2023 continued

Fund Name	Note	US Dollar Short Duration Bond Fund USD	US Flexible Equity Fund USD	US Government Mortgage Impact Fund USD
<b>Net assets at the beginning of the period</b>		<b>1,582,256,819</b>	<b>1,544,907,233</b>	<b>101,674,992</b>
<b>Income</b>				
Bank interest	2(b)	675,119	33,203	10,262
Bond interest, net of withholding taxes	2(b)	27,952,517	-	1,757,220
Swap interest	2(c)	15,419	-	-
Contracts for difference interest	2(c)	-	-	-
Equity linked note income	2(c)	-	-	-
Interest from money market deposits	2(b)	645,779	-	-
Collective investment scheme income, net of withholding taxes	2(b)	-	245,866	-
Dividends, net of withholding taxes	2(b)	-	5,576,622	-
Contracts for difference dividends, net of withholding taxes	2(c)	-	-	-
Securities lending income	2(b)	63,766	36,295	-
Management fee rebate	4	-	-	-
Other reimbursements	10	258	-	-
<b>Total income</b>	<b>2(b)</b>	<b>29,352,858</b>	<b>5,891,986</b>	<b>1,767,482</b>
<b>Expenses</b>				
Bank interest	2(b)	-	-	-
Contracts for difference interest	2(c)	-	-	-
Swap interest	2(c)	203,499	-	-
Contracts for difference dividends, net of withholding taxes	2(c)	-	-	-
Annual service charge	6	528,079	1,227,007	59,461
Loan commitment fees	16	4,937	4,225	324
Custodian and depository fees	2(h),7	97,526	67,148	30,961
Distribution fees	5	326,537	256,555	39,278
Tax	8	342,267	238,969	19,282
Management fees	4	3,987,022	7,544,514	260,634
Less Management fee waiver	4	-	-	-
<b>Total expenses</b>		<b>5,489,867</b>	<b>9,338,418</b>	<b>409,940</b>
<b>Net income/(deficit)</b>		<b>23,862,991</b>	<b>(3,446,432)</b>	<b>1,357,542</b>
Net realised appreciation/(depreciation) on:				
Investments	2(a)	(40,118,433)	45,860,283	(2,922,591)
To Be Announced securities contracts	2(c)	(1,329)	-	(394,481)
Contracts for difference	2(c)	-	-	-
Exchange traded futures contracts	2(c)	(5,213,751)	-	491,995
Options/Swaptions contracts	2(c)	-	-	3,004
Swaps transactions	2(c)	526,081	-	-
Forward foreign exchange contracts	2(c)	11,973,382	2,270,921	337
Foreign currencies on other transactions	2(i)	(363,930)	(25,574)	130
<b>Net realised appreciation/(depreciation) for the period</b>		<b>(33,197,980)</b>	<b>48,105,630</b>	<b>(2,821,606)</b>
Net change in unrealised appreciation/(depreciation) on:				
Investments	2(a)	31,592,723	(28,498,324)	(2,789,508)
To Be Announced securities contracts	2(c)	(5,652)	-	169,980
Contracts for difference	2(c)	-	-	-
Exchange traded futures contracts	2(c)	(928,608)	-	(80,573)
Options/Swaptions contracts	2(c)	-	-	(9,547)
Swaps transactions	2(c)	(105,853)	-	-
Forward foreign exchange contracts	2(c)	(13,287,914)	995,362	(74)
Foreign currencies on other transactions	2(i)	68,141	(4,271)	15
<b>Net change in unrealised appreciation/(depreciation) for the period</b>		<b>17,332,837</b>	<b>(27,507,233)</b>	<b>(2,709,707)</b>
<b>Increase/(Decrease) in net assets as a result of operations</b>		<b>7,997,848</b>	<b>17,151,965</b>	<b>(4,173,771)</b>
<b>Movements in share capital</b>				
Net receipts as a result of issue of shares		374,692,831	241,576,499	5,713,710
Net payments as a result of repurchase of shares		(295,280,878)	(409,028,121)	(17,149,361)
<b>Increase/(Decrease) in net assets as a result of movements in share capital</b>		<b>79,411,953</b>	<b>(167,451,622)</b>	<b>(11,435,651)</b>
Dividends declared	15	(2,208,608)	-	(165,018)
<b>Net assets at the end of the period</b>		<b>1,667,458,012</b>	<b>1,394,607,576</b>	<b>85,900,552</b>

The notes on pages 986 to 999 form an integral part of these financial statements.

# Statement of Operations and Changes in Net Assets

For the Period From 1 September 2022 to 28 February 2023 continued

Fund Name	Note	US	US	US
		Growth Fund	Mid-Cap Value Fund	Sustainable Equity Fund
		USD	USD	USD
<b>Net assets at the beginning of the period</b>		<b>310,964,654</b>	<b>264,640,243</b>	<b>4,276,723</b>
<b>Income</b>				
Bank interest	2(b)	5,950	6,887	2,276
Bond interest, net of withholding taxes	2(b)	-	-	-
Swap interest	2(c)	-	-	-
Contracts for difference interest	2(c)	-	-	-
Equity linked note income	2(c)	-	-	-
Interest from money market deposits	2(b)	-	-	-
Collective investment scheme income, net of withholding taxes	2(b)	62,171	260,828	-
Dividends, net of withholding taxes	2(b)	638,590	1,786,374	16,628
Contracts for difference dividends, net of withholding taxes	2(c)	-	-	-
Securities lending income	2(b)	10,171	18,716	181
Management fee rebate	4	-	-	-
Other reimbursements	10	630	1,384	66
<b>Total income</b>	<b>2(b)</b>	<b>717,512</b>	<b>2,074,189</b>	<b>19,151</b>
<b>Expenses</b>				
Bank interest	2(b)	-	-	-
Contracts for difference interest	2(c)	-	-	-
Swap interest	2(c)	-	-	-
Contracts for difference dividends, net of withholding taxes	2(c)	-	-	-
Annual service charge	6	322,012	335,151	(3,753)
Loan commitment fees	16	933	795	12
Custodian and depositary fees	2(h),7	19,595	36,892	5,053
Distribution fees	5	187,722	113,867	278
Tax	8	60,654	65,988	231
Management fees	4	1,738,412	1,809,731	923
Less Management fee waiver	4	-	-	-
<b>Total expenses</b>		<b>2,329,328</b>	<b>2,362,424</b>	<b>2,744</b>
<b>Net income/(deficit)</b>		<b>(1,611,816)</b>	<b>(288,235)</b>	<b>16,407</b>
Net realised appreciation/(depreciation) on:				
Investments	2(a)	(6,155,575)	825,963	(138,926)
To Be Announced securities contracts	2(c)	-	-	-
Contracts for difference	2(c)	-	-	-
Exchange traded futures contracts	2(c)	-	-	-
Options/Swaptions contracts	2(c)	-	-	-
Swaps transactions	2(c)	-	-	-
Forward foreign exchange contracts	2(c)	200,386	(40,693)	-
Foreign currencies on other transactions	2(i)	(12,919)	1,837	(137)
<b>Net realised appreciation/(depreciation) for the period</b>		<b>(5,968,108)</b>	<b>787,107</b>	<b>(139,063)</b>
Net change in unrealised appreciation/(depreciation) on:				
Investments	2(a)	(8,037,328)	13,517,633	81,572
To Be Announced securities contracts	2(c)	-	-	-
Contracts for difference	2(c)	-	-	-
Exchange traded futures contracts	2(c)	-	-	-
Options/Swaptions contracts	2(c)	-	-	-
Swaps transactions	2(c)	-	-	-
Forward foreign exchange contracts	2(c)	(53,542)	(14,472)	-
Foreign currencies on other transactions	2(i)	3,330	3,265	54
<b>Net change in unrealised appreciation/(depreciation) for the period</b>		<b>(8,087,540)</b>	<b>13,506,426</b>	<b>81,626</b>
<b>Increase/(Decrease) in net assets as a result of operations</b>		<b>(15,667,464)</b>	<b>14,005,298</b>	<b>(41,030)</b>
<b>Movements in share capital</b>				
Net receipts as a result of issue of shares		64,981,027	72,475,015	150,145
Net payments as a result of repurchase of shares		(65,344,980)	(64,157,558)	(1,793)
<b>Increase/(Decrease) in net assets as a result of movements in share capital</b>		<b>(363,953)</b>	<b>8,317,457</b>	<b>148,352</b>
Dividends declared	15	-	-	-
<b>Net assets at the end of the period</b>		<b>294,933,237</b>	<b>286,962,998</b>	<b>4,384,045</b>

The notes on pages 986 to 999 form an integral part of these financial statements.

# Statement of Operations and Changes in Net Assets

For the Period From 1 September 2022 to 28 February 2023 continued

Fund Name	Note	World Energy Fund USD	World Financials Fund USD	World Gold Fund USD
<b>Net assets at the beginning of the period</b>		<b>3,014,573,608</b>	<b>1,419,083,947</b>	<b>3,351,047,354</b>
<b>Income</b>				
Bank interest	2(b)	85,282	-	77,100
Bond interest, net of withholding taxes	2(b)	-	-	-
Swap interest	2(c)	-	-	-
Contracts for difference interest	2(c)	-	-	-
Equity linked note income	2(c)	-	-	-
Interest from money market deposits	2(b)	-	-	-
Collective investment scheme income, net of withholding taxes	2(b)	861,753	1,239,793	824,267
Dividends, net of withholding taxes	2(b)	65,458,201	14,882,481	39,616,949
Contracts for difference dividends, net of withholding taxes	2(c)	-	947,148	-
Securities lending income	2(b)	907,279	40,718	587,571
Management fee rebate	4	-	-	-
Other reimbursements	10	32,864	5,633	(122)
<b>Total income</b>	<b>2(b)</b>	<b>67,345,379</b>	<b>17,115,773</b>	<b>41,105,765</b>
<b>Expenses</b>				
Bank interest	2(b)	-	361,227	-
Contracts for difference interest	2(c)	-	-	-
Swap interest	2(c)	-	-	-
Contracts for difference dividends, net of withholding taxes	2(c)	-	-	-
Annual service charge	6	3,771,636	1,850,487	4,454,152
Loan commitment fees	16	9,284	4,251	11,049
Custodian and depositary fees	2(h),7	201,124	122,734	261,854
Distribution fees	5	728,928	851,474	956,180
Tax	8	721,621	375,028	899,468
Management fees	4	26,810,489	10,542,053	30,693,297
Less Management fee waiver	4	-	-	-
<b>Total expenses</b>		<b>32,243,082</b>	<b>14,107,254</b>	<b>37,276,000</b>
<b>Net income/(deficit)</b>		<b>35,102,297</b>	<b>3,008,519</b>	<b>3,829,765</b>
Net realised appreciation/(depreciation) on:				
Investments	2(a)	133,517,596	(67,732,579)	298,108
To Be Announced securities contracts	2(c)	-	-	-
Contracts for difference	2(c)	-	5,986,068	-
Exchange traded futures contracts	2(c)	-	82,181	-
Options/Swaptions contracts	2(c)	-	-	-
Swaps transactions	2(c)	-	-	-
Forward foreign exchange contracts	2(c)	8,486,230	1,751,058	11,468,894
Foreign currencies on other transactions	2(i)	(333,848)	128,093	(776,324)
<b>Net realised appreciation/(depreciation) for the period</b>		<b>141,669,978</b>	<b>(59,785,179)</b>	<b>10,990,678</b>
Net change in unrealised appreciation/(depreciation) on:				
Investments	2(a)	17,212,776	354,065,730	517,251,497
To Be Announced securities contracts	2(c)	-	-	-
Contracts for difference	2(c)	-	82,181	-
Exchange traded futures contracts	2(c)	-	-	-
Options/Swaptions contracts	2(c)	-	-	-
Swaps transactions	2(c)	-	-	-
Forward foreign exchange contracts	2(c)	767,860	(341,557)	683,930
Foreign currencies on other transactions	2(i)	178,303	161,000	79,155
<b>Net change in unrealised appreciation/(depreciation) for the period</b>		<b>18,158,939</b>	<b>353,967,354</b>	<b>518,014,582</b>
<b>Increase/(Decrease) in net assets as a result of operations</b>		<b>194,931,214</b>	<b>297,190,694</b>	<b>532,835,025</b>
<b>Movements in share capital</b>				
Net receipts as a result of issue of shares		1,446,790,340	438,758,177	684,254,515
Net payments as a result of repurchase of shares		(1,278,277,794)	(309,710,948)	(745,078,554)
<b>Increase/(Decrease) in net assets as a result of movements in share capital</b>		<b>168,512,546</b>	<b>129,047,229</b>	<b>(60,824,039)</b>
Dividends declared	15	(16,235)	(158,118)	(628)
<b>Net assets at the end of the period</b>		<b>3,378,001,133</b>	<b>1,845,163,752</b>	<b>3,823,057,712</b>

The notes on pages 986 to 999 form an integral part of these financial statements.



# Statement of Operations and Changes in Net Assets

For the Period From 1 September 2022 to 28 February 2023 continued

Fund Name	Note	World	World	World
		Healthscience Fund USD	Mining Fund USD	Real Estate Securities Fund USD
<b>Net assets at the beginning of the period</b>		<b>13,872,428,365</b>	<b>5,369,730,517</b>	<b>146,252,232</b>
<b>Income</b>				
Bank interest	2(b)	363,123	129,545	148,870
Bond interest, net of withholding taxes	2(b)	-	-	-
Swap interest	2(c)	-	-	-
Contracts for difference interest	2(c)	-	-	-
Equity linked note income	2(c)	-	-	-
Interest from money market deposits	2(b)	-	-	-
Collective investment scheme income, net of withholding taxes	2(b)	7,238,152	1,353,810	-
Dividends, net of withholding taxes	2(b)	69,678,794	82,644,966	1,740,387
Contracts for difference dividends, net of withholding taxes	2(c)	-	-	4,650
Securities lending income	2(b)	176,084	834,350	8,372
Management fee rebate	4	-	-	-
Other reimbursements	10	2,164	13,337	(295)
<b>Total income</b>	<b>2(b)</b>	<b>77,458,317</b>	<b>84,976,008</b>	<b>1,901,984</b>
<b>Expenses</b>				
Bank interest	2(b)	-	-	-
Contracts for difference interest	2(c)	-	-	24,602
Swap interest	2(c)	-	-	-
Contracts for difference dividends, net of withholding taxes	2(c)	-	-	-
Annual service charge	6	14,014,769	6,621,379	126,095
Loan commitment fees	16	43,318	16,626	423
Custodian and depositary fees	2(h),7	773,821	453,995	39,220
Distribution fees	5	7,798,107	1,101,673	26,693
Tax	8	3,235,098	1,312,659	25,691
Management fees	4	94,372,832	46,612,067	625,807
Less Management fee waiver	4	-	-	-
<b>Total expenses</b>		<b>120,237,945</b>	<b>56,118,399</b>	<b>868,531</b>
<b>Net income/(deficit)</b>		<b>(42,779,628)</b>	<b>28,857,609</b>	<b>1,033,453</b>
Net realised appreciation/(depreciation) on:				
Investments	2(a)	52,277,120	160,869,240	(9,399,057)
To Be Announced securities contracts	2(c)	-	-	-
Contracts for difference	2(c)	-	-	(3,665)
Exchange traded futures contracts	2(c)	-	-	14,560
Options/Swaptions contracts	2(c)	2,192,198	-	-
Swaps transactions	2(c)	-	-	-
Forward foreign exchange contracts	2(c)	22,622,993	7,594,435	148,383
Foreign currencies on other transactions	2(i)	(63,262)	(4,029,198)	5,181
<b>Net realised appreciation/(depreciation) for the period</b>		<b>77,029,049</b>	<b>164,434,477</b>	<b>(9,234,598)</b>
Net change in unrealised appreciation/(depreciation) on:				
Investments	2(a)	238,840,678	730,888,631	1,493,014
To Be Announced securities contracts	2(c)	-	-	-
Contracts for difference	2(c)	-	-	14,561
Exchange traded futures contracts	2(c)	-	-	-
Options/Swaptions contracts	2(c)	-	-	-
Swaps transactions	2(c)	-	-	-
Forward foreign exchange contracts	2(c)	1,974,554	2,809,750	(58,298)
Foreign currencies on other transactions	2(i)	58,861	565,280	(73)
<b>Net change in unrealised appreciation/(depreciation) for the period</b>		<b>240,874,093</b>	<b>734,263,661</b>	<b>1,449,204</b>
<b>Increase/(Decrease) in net assets as a result of operations</b>		<b>275,123,514</b>	<b>927,555,747</b>	<b>(6,751,941)</b>
<b>Movements in share capital</b>				
Net receipts as a result of issue of shares		2,153,555,524	753,874,939	25,287,121
Net payments as a result of repurchase of shares		(2,035,751,126)	(1,008,728,544)	(17,169,991)
<b>Increase/(Decrease) in net assets as a result of movements in share capital</b>		<b>117,804,398</b>	<b>(254,853,605)</b>	<b>8,117,130</b>
Dividends declared	15	(108,285)	(8,412)	(118,144)
<b>Net assets at the end of the period</b>		<b>14,265,247,992</b>	<b>6,042,424,247</b>	<b>147,499,277</b>

The notes on pages 986 to 999 form an integral part of these financial statements.

# Statement of Operations and Changes in Net Assets

For the Period From 1 September 2022 to 28 February 2023 continued

Fund Name	Note	World Technology Fund USD
<b>Net assets at the beginning of the period</b>		<b>8,792,222,507</b>
<b>Income</b>		
Bank interest	2(b)	213,771
Bond interest, net of withholding taxes	2(b)	-
Swap interest	2(c)	-
Contracts for difference interest	2(c)	-
Equity linked note income	2(c)	-
Interest from money market deposits	2(b)	-
Collective investment scheme income, net of withholding taxes	2(b)	5,591,352
Dividends, net of withholding taxes	2(b)	16,707,673
Contracts for difference dividends, net of withholding taxes	2(c)	-
Securities lending income	2(b)	787,515
Management fee rebate	4	-
Other reimbursements	10	2,357
<b>Total income</b>	<b>2(b)</b>	<b>23,302,668</b>
<b>Expenses</b>		
Bank interest	2(b)	-
Contracts for difference interest	2(c)	-
Swap interest	2(c)	-
Contracts for difference dividends, net of withholding taxes	2(c)	-
Annual service charge	6	8,414,985
Loan commitment fees	16	24,586
Custodian and depository fees	2(h),7	454,042
Distribution fees	5	3,998,490
Tax	8	1,701,511
Management fees	4	51,490,126
Less Management fee waiver	4	-
<b>Total expenses</b>		<b>66,083,740</b>
<b>Net income/(deficit)</b>		<b>(42,781,072)</b>
Net realised appreciation/(depreciation) on:		
Investments	2(a)	(416,025,680)
To Be Announced securities contracts	2(c)	-
Contracts for difference	2(c)	-
Exchange traded futures contracts	2(c)	-
Options/Swaptions contracts	2(c)	-
Swaps transactions	2(c)	-
Forward foreign exchange contracts	2(c)	6,312,255
Foreign currencies on other transactions	2(i)	(198,509)
<b>Net realised appreciation/(depreciation) for the period</b>		<b>(409,911,934)</b>
Net change in unrealised appreciation/(depreciation) on:		
Investments	2(a)	33,689,739
To Be Announced securities contracts	2(c)	-
Contracts for difference	2(c)	-
Exchange traded futures contracts	2(c)	-
Options/Swaptions contracts	2(c)	-
Swaps transactions	2(c)	-
Forward foreign exchange contracts	2(c)	(433,740)
Foreign currencies on other transactions	2(i)	(30,861)
<b>Net change in unrealised appreciation/(depreciation) for the period</b>		<b>33,225,138</b>
<b>Increase/(Decrease) in net assets as a result of operations</b>		<b>(419,467,868)</b>
<b>Movements in share capital</b>		
Net receipts as a result of issue of shares		1,001,153,646
Net payments as a result of repurchase of shares		(1,191,982,937)
<b>Increase/(Decrease) in net assets as a result of movements in share capital</b>		<b>(190,829,291)</b>
Dividends declared	15	(197,634)
<b>Net assets at the end of the period</b>		<b>8,181,727,714</b>

The notes on pages 986 to 999 form an integral part of these financial statements.

# Statement of Changes in Shares Outstanding

For the Period From 1 September 2022 to 28 February 2023

	Shares outstanding at the beginning of the period	Shares issued	Shares redeemed	Shares outstanding at the end of the period
<b>Asia Pacific Equity Income Fund</b>				
A Class distributing (A) (G) share EUR hedged	426,177	15,597	110,446	331,328
A Class distributing (Q) (G) share	804,834	990	197,966	607,858
A Class distributing (Q) (G) share SGD hedged	4,831,447	154,799	1,154,152	3,832,094
A Class distributing (R) (M) (G) share AUD hedged	644,341	6,577	149,079	501,839
A Class distributing (R) (M) (G) share ZAR hedged	309,116	35,730	202,612	142,234
A Class distributing (R) (M) (G) UK reporting fund share CNH hedged	19,102	801	18,176	1,727
A Class distributing (S) (M) (G) share	822,964	22,345	375,504	469,805
A Class distributing (S) (M) (G) share HKD hedged	264,130	713	53,742	211,101
A Class non-distributing share	1,564,048	167,917	441,587	1,290,378
A Class non-distributing UK reporting fund share	30,757	719	18,112	13,364
C Class distributing (Q) (G) share	32,926	111	-	33,037
C Class distributing (Q) (G) share SGD hedged	24,004	-	-	24,004
D Class distributing (A) (G) UK reporting fund share	914	14,705	2	15,617
D Class distributing (Q) (G) share	115,597	91	5,283	110,405
D Class distributing (Q) (G) share SGD hedged	20,014	-	20,000	14
D Class non-distributing share	245,387	18,756	216,540	47,603
E Class distributing (Q) (G) share EUR hedged	248,839	7,463	38,513	217,789
E Class non-distributing share	643,420	11,233	301,217	353,436
I Class non-distributing share	500	-	-	500
X Class non-distributing share	24,866	398	1,494	23,770
<b>Asian Dragon Fund</b>				
A Class distributing (A) UK reporting fund share	122,237	43	12,634	109,646
A Class non-distributing share	6,642,214	690,454	917,866	6,414,802
A Class non-distributing share AUD hedged	249,176	22,297	36,472	235,001
A Class non-distributing share CHF hedged	127,319	798	22,642	105,475
A Class non-distributing share EUR hedged	838,097	68,927	106,289	800,735
A Class non-distributing share PLN hedged	379,424	8,628	179,611	208,441
A Class non-distributing share SGD hedged	8,718,012	718,354	1,538,486	7,897,880
C Class non-distributing share	1,621,808	199,815	345,847	1,475,776
D Class distributing (A) UK reporting fund share	566,845	1,962	99,293	469,514
D Class non-distributing share	4,501,985	576,336	1,034,476	4,043,845
D Class non-distributing share AUD hedged	297	-	-	297
D Class non-distributing share CHF hedged	80,461	20,887	-	101,348
D Class non-distributing share EUR hedged	819,558	104,440	110,813	813,185
E Class non-distributing share	1,457,725	69,573	140,419	1,386,879
I Class distributing (A) share	23,589	7	13,001	10,595
I Class distributing (A) UK reporting fund share	46,180	-	32,037	14,143
I Class non-distributing share	207,827	382,576	63,714	526,689
I Class non-distributing share AUD hedged	1,481	-	-	1,481
X Class distributing (A) UK reporting fund share	172	-	-	172
X Class non-distributing share	1,649,459	10,295	19,062	1,640,692
<b>Asian Growth Leaders Fund</b>				
A Class non-distributing share AUD hedged	1,036,474	61,547	177,762	920,259
A Class non-distributing share CHF hedged	407,135	3,624	8,014	402,745
A Class non-distributing share EUR hedged	824,051	93,667	163,683	754,035
A Class non-distributing share SGD hedged	1,807,258	59,333	341,059	1,525,532
A Class non-distributing UK reporting fund share	13,491,590	1,032,810	2,547,209	11,977,191
D Class distributing (M) share	360,599	194	194	360,599
D Class non-distributing share CHF hedged	476,289	385	61,903	414,771
D Class non-distributing share EUR hedged	1,598,179	1,388,303	1,701,559	1,284,923
D Class non-distributing share SGD hedged	257,858	-	6,700	251,158
D Class non-distributing UK reporting fund share	17,527,799	1,435,269	4,454,024	14,509,044
E Class non-distributing share	1,178,662	36,243	84,114	1,130,791
I Class distributing (A) UK reporting fund share	232,248	-	131,348	100,900
I Class distributing (Q) share	1,828,789	-	1,828,386	403
I Class non-distributing share	5,931,733	43,202	2,047,361	3,927,574
S Class non-distributing share	1,086,602	3,842	110,830	979,614
S Class non-distributing share CHF hedged	775,564	24,426	41,915	758,075
S class non-distributing share EUR hedged	252,563	-	72,270	180,293
S class non-distributing share GBP hedged	173,581	122,814	20,491	275,904
S class non-distributing share SGD hedged	301,426	119,718	64,541	356,603
X Class non-distributing share	205,709	10,327	13,768	202,268

The notes on pages 986 to 999 form an integral part of these financial statements.

# Statement of Changes in Shares Outstanding

For the Period From 1 September 2022 to 28 February 2023 continued

	Shares outstanding at the beginning of the period	Shares issued	Shares redeemed	Shares outstanding at the end of the period
<b>Asian High Yield Bond Fund</b>				
A Class distributing (Q) share	500	-	-	500
A Class distributing (R) (M) (G) share AUD hedged	2,668,633	785,340	287,017	3,166,956
A Class distributing (R) (M) (G) share EUR hedged	3,314,084	736,663	240,181	3,810,566
A Class distributing (R) (M) (G) share GBP hedged	2,544,051	383,718	169,135	2,758,634
A Class distributing (R) (M) (G) share HKD hedged	3,247,527	638,936	804,849	3,081,614
A Class distributing (R) (M) (G) share SGD hedged	17,818,252	3,704,928	2,019,283	19,503,897
A Class distributing (R) (M) (G) UK reporting fund share CNH hedged	2,318,365	153,750	718,615	1,753,500
A Class distributing (S) (M) (G) share	74,410,356	14,794,001	13,146,940	76,057,417
A Class non-distributing share	61,104,637	7,805,950	15,593,931	53,316,656
A Class non-distributing share AUD hedged	584,779	149,519	57,334	676,964
A Class non-distributing share EUR hedged	9,169,041	2,162,724	10,615,321	716,444
A Class non-distributing share GBP hedged	133,240	7,346	97,301	43,285
A Class non-distributing share HKD hedged	9,435	19,145	-	28,580
A Class non-distributing share SGD hedged	1,253,799	30,164	131,590	1,152,373
D Class distributing (M) UK reporting fund share EUR hedged	1,071,579	204,685	423,521	852,743
D Class distributing (M) UK reporting fund share GBP hedged	37,423	2,008	7,990	31,441
D Class distributing (S) (M) (G) share	14,734,760	1,010,918	504,184	15,241,494
D Class non-distributing share	16,479,218	6,352,195	6,928,380	15,903,033
D Class non-distributing UK reporting fund share EUR hedged	7,266,206	1,023,445	1,231,420	7,058,231
D Class non-distributing UK reporting fund share GBP hedged	480,365	1,040	481,042	363
E Class distributing (Q) share EUR hedged	862,647	75,724	36,564	901,807
E Class non-distributing share	1,042,806	144,970	62,070	1,125,706
E Class non-distributing share EUR hedged	2,042,354	608,868	169,620	2,481,602
I Class distributing (S) (M) (G) share	20,757,706	325,885	6,976,881	14,106,710
I Class non-distributing share	82,612,794	25,549,876	17,808,611	90,354,059
I Class non-distributing UK reporting fund share EUR hedged	6,939,405	15,122,111	1,854,518	20,206,998
X Class non-distributing share	106,420	43,231	8,816	140,835
<b>Asian Multi-Asset Income Fund</b>				
A Class distributing (S) (M) (G) share	500	-	-	500
A Class distributing (S) (M) (G) share HKD hedged	3,900	-	-	3,900
A Class distributing (S) (M) (G) share SGD hedged	1,455	27	27	1,455
A Class non-distributing share	8,836	-	-	8,836
I Class non-distributing share	364,108	-	363,608	500
X Class non-distributing share	5,038,631	2,476	3,806	5,037,301
<b>Asian Sustainable Equity Fund</b>				
A Class non-distributing share	500	-	-	500
D Class non-distributing UK reporting fund share	500	380,022	-	380,522
E Class non-distributing share	454	-	-	454
I Class non-distributing UK reporting fund share	500	-	-	500
X Class non-distributing UK reporting fund share	498,000	10	-	498,010
ZI Class non-distributing share	-	1,003	-	1,003

The notes on pages 986 to 999 form an integral part of these financial statements.

# Statement of Changes in Shares Outstanding

For the Period From 1 September 2022 to 28 February 2023 continued

	Shares outstanding at the beginning of the period	Shares issued	Shares redeemed	Shares outstanding at the end of the period
<b>Asian Tiger Bond Fund</b>				
A Class distributing (D) share	7,300,063	807,384	1,293,836	6,813,611
A Class distributing (M) share	16,080,600	531,596	1,579,668	15,032,528
A Class distributing (M) share AUD hedged	2,888,760	67,600	295,731	2,660,629
A Class distributing (M) share EUR hedged	1,362,202	10,811	231,809	1,141,204
A Class distributing (M) share HKD hedged	31,155,645	1,308,741	1,884,075	30,580,311
A Class distributing (M) share NZD hedged	1,070,792	18,925	18,873	1,070,844
A Class distributing (M) share SGD hedged	2,712,499	6,272	281,643	2,437,128
A Class distributing (R) (M) (G) share AUD hedged	15,869,724	944,792	1,228,186	15,586,330
A Class distributing (R) (M) (G) share CAD hedged	6,881,181	846,194	608,398	7,118,977
A Class distributing (R) (M) (G) share CNH hedged	4,313,321	306,390	391,407	4,228,304
A Class distributing (R) (M) (G) share NZD hedged	3,850,884	112,891	707,715	3,256,060
A Class distributing (R) (M) (G) share ZAR hedged	1,256,236	84,255	131,785	1,208,706
A Class distributing (S) (M) (G) share	98,366,048	6,145,568	15,076,960	89,434,656
A Class distributing (S) (M) (G) share EUR hedged	7,357,079	583,015	831,602	7,108,492
A Class distributing (S) (M) (G) share GBP hedged	14,424,976	1,260,611	1,706,327	13,979,260
A Class distributing (S) (M) (G) share HKD hedged	17,754,556	1,945,284	2,960,463	16,739,377
A Class distributing (S) (M) (G) share SGD hedged	30,791,887	780,236	2,536,916	29,035,207
A Class non-distributing share	11,164,183	782,999	1,952,654	9,994,528
A Class non-distributing share EUR hedged	2,485,459	404,586	716,782	2,173,263
A Class non-distributing share HKD hedged	388	-	-	388
A Class non-distributing share SGD hedged	6,824,406	455,048	1,239,615	6,039,839
C Class distributing (D) share	118,127	434	16,061	102,500
C Class non-distributing share	142,491	13,788	24,254	132,025
D Class distributing (A) UK reporting fund share GBP hedged	1,280,686	166,122	317,581	1,129,227
D Class distributing (M) share	5,363,177	157,482	835,584	4,685,075
D Class distributing (M) share HKD hedged	1,170,316	-	-	1,170,316
D Class distributing (M) share SGD hedged	80,084	-	40,486	39,598
D Class distributing (S) (M) (G) share	7,816,567	409,723	761,395	7,464,895
D Class non-distributing share	14,946,431	1,473,671	4,007,411	12,412,691
D Class non-distributing share EUR hedged	2,462,020	504,691	796,239	2,170,472
D Class non-distributing share SGD hedged	4,987,526	202,301	1,540,328	3,649,499
E Class non-distributing share	1,151,225	15,887	107,871	1,059,241
E Class non-distributing share EUR hedged	2,914,604	167,065	261,237	2,820,432
I Class distributing (A) UK reporting fund share GBP hedged	1,138,776	39,284	99,726	1,078,334
I Class distributing (M) share	6,388,488	1,409,668	3,761,314	4,036,842
I Class distributing (Q) share EUR hedged	10,668,847	178,136	1,637,970	9,209,013
I Class non-distributing share	29,059,667	2,182,980	5,022,066	26,220,581
I Class non-distributing share EUR hedged	22,482,248	1,089,048	5,497,997	18,073,299
I Class non-distributing share SGD hedged	3,564,269	-	-	3,564,269
I Class non-distributing UK reporting fund share CHF hedged	8,625,753	226,367	1,550,566	7,301,554
SR Class distributing (A) UK reporting fund share GBP hedged	44,800	-	-	44,800
SR Class distributing (M) UK reporting fund share	500	-	-	500
SR Class non-distributing UK reporting fund share	301,541	-	80,161	221,380
SR Class non-distributing UK reporting fund share EUR hedged	421	-	-	421
X Class distributing (M) share	10	-	-	10
X Class non-distributing share	1,663,112	5,337	563,424	1,105,025
X Class non-distributing share EUR hedged	472	-	-	472

The notes on pages 986 to 999 form an integral part of these financial statements.

# Statement of Changes in Shares Outstanding

For the Period From 1 September 2022 to 28 February 2023 continued

	Shares outstanding at the beginning of the period	Shares issued	Shares redeemed	Shares outstanding at the end of the period
<b>China Bond Fund</b>				
A Class distributing (M) share	28,489,582	334,403	3,742,508	25,081,477
A Class distributing (R) (M) (G) share HKD hedged	-	390	-	390
A Class distributing (R) (M) (G) share USD hedged	-	500	-	500
A Class distributing (S) (M) (G) share	21,355,037	1,431,707	3,188,220	19,598,524
A Class distributing (S) (M) (G) share AUD hedged	26,373,523	390,991	1,780,077	24,984,437
A Class distributing (S) (M) (G) share EUR hedged	6,556,729	479,911	923,409	6,113,231
A Class distributing (S) (M) (G) share HKD hedged	23,667,654	870,857	4,823,535	19,714,976
A Class distributing (S) (M) (G) share SGD hedged	73,938,062	1,269,081	7,047,754	68,159,389
A Class distributing (S) (M) (G) share USD hedged	92,238,972	3,141,076	22,543,316	72,836,732
A Class distributing (S) (M) (G) UK reporting fund share CAD hedged	1,820,958	2,565	271,499	1,552,024
A Class distributing (S) (M) (G) UK reporting fund share GBP hedged	2,296,890	75,255	183,042	2,189,103
A Class distributing (S) (M) (G) UK reporting fund share NZD hedged	2,204,727	21,936	265,450	1,961,213
A Class non-distributing share	24,761,492	728,605	6,537,592	18,952,505
A Class non-distributing share JPY hedged	548	-	-	548
A Class non-distributing UK reporting fund share USD hedged	11,002,021	213,252	1,444,105	9,771,168
AI Class non-distributing share	566,752	102,407	90,861	578,298
AI Class non-distributing share EUR hedged	292,719	-	36,036	256,683
C Class non-distributing share	3,505	-	1,521	1,984
D Class distributing (A) UK reporting fund share GBP hedged	2,111,085	184,844	647,367	1,648,562
D Class distributing (M) share	7,744,920	43,620	1,254,083	6,534,457
D Class distributing (S) (M) (G) share	912,933	-	-	912,933
D Class distributing (S) (M) (G) share SGD hedged	142,874	13,023	27,949	127,948
D Class distributing (S) (M) (G) share USD hedged	1,105,048	141,262	485,008	761,302
D Class non-distributing share	34,529,218	1,506,675	10,014,441	26,021,452
D Class non-distributing UK reporting fund share EUR hedged	3,263,633	67,372	482,381	2,848,624
D Class non-distributing UK reporting fund share USD hedged	2,979,169	207,526	1,780,124	1,406,571
E Class distributing (Q) share	5,246,973	201,702	883,224	4,565,451
E Class distributing (Q) share EUR hedged	4,400,621	161,988	726,094	3,836,515
E Class distributing (R) (M) (G) share EUR hedged	27,147	3,666	4,505	26,308
E Class non-distributing share	50,976,050	1,068,757	10,943,668	41,101,139
E Class non-distributing share EUR hedged	21,972,227	270,966	3,346,524	18,896,669
I Class distributing (A) UK reporting fund share GBP hedged	385	-	-	385
I Class distributing (M) share	3,439,933	376,882	77,692	3,739,123
I Class distributing (Q) share EUR hedged	2,516,488	18	-	2,516,506
I Class distributing (S) (M) (G) share	16,810,763	506,897	2,160,568	15,157,092
I Class distributing (S) (M) (G) share SGD hedged	577,247	648,830	-	1,226,077
I Class distributing (S) (M) (G) share USD hedged	13,960,358	116,550	1,045,747	13,031,161
I Class non-distributing share	25,651,309	1,726,823	19,271,374	8,106,758
I Class non-distributing UK reporting fund share EUR hedged	4,304,613	1,722,780	2,541,894	3,485,499
I Class non-distributing UK reporting fund share USD hedged	954,686	28,744	65,507	917,923
SR Class distributing (A) UK reporting fund share GBP hedged	364	-	-	364
SR Class distributing (M) UK reporting fund share	104,423	-	19,540	84,883
SR Class distributing (S) (M) (G) UK reporting fund share	323	72,944	-	73,267
SR Class distributing (S) (M) (G) UK reporting fund share EUR hedged	451	12	-	463
SR Class distributing (S) (M) (G) UK reporting fund share HKD hedged	389	-	-	389
SR Class distributing (S) (M) (G) UK reporting fund share SGD hedged	681	-	-	681
SR Class distributing (S) (M) (G) UK reporting fund share USD hedged	500	91,451	-	91,951
SR Class non-distributing UK reporting fund share	16,681	-	-	16,681
SR Class non-distributing UK reporting fund share EUR hedged	420	-	-	420
SR Class non-distributing UK reporting fund share USD hedged	1,130,694	-	503,517	627,177
X Class distributing (M) share	386,843	8,705	42,683	352,865
X Class non-distributing share	55,376	3,452	2,093	56,735
X Class non-distributing share USD hedged	427,674	1,299	255,240	173,733

The notes on pages 986 to 999 form an integral part of these financial statements.

# Statement of Changes in Shares Outstanding

For the Period From 1 September 2022 to 28 February 2023 continued

	Shares outstanding at the beginning of the period	Shares issued	Shares redeemed	Shares outstanding at the end of the period
<b>China Flexible Equity Fund</b>				
A Class non-distributing share	25,637	3,686	639	28,684
A Class non-distributing share EUR hedged	34,799	21,587	3,596	52,790
AI Class non-distributing share EUR hedged	445	-	-	445
D Class non-distributing share	31,596	3,352	2,771	32,177
D Class non-distributing share EUR hedged	445	-	-	445
E Class distributing (Q) share EUR hedged	116,770	27,075	1,560	142,285
E Class non-distributing share	482,692	46,872	30,447	499,117
E Class non-distributing share EUR hedged	547,039	115,750	59,432	603,357
I Class non-distributing share	500	-	-	500
I Class non-distributing share EUR hedged	445	-	-	445
X Class non-distributing share	1,506,435	9,355	1,041	1,514,749
Z Class non-distributing share	500	-	-	500
<b>China Fund</b>				
A Class distributing (A) UK reporting fund share GBP hedged	164,577	23,221	20,591	167,207
A Class distributing (T) share	-	27,302	12,778	14,524
A Class non-distributing share	35,743,471	11,745,493	8,380,090	39,108,874
A Class non-distributing share AUD hedged	4,195,568	600,704	584,351	4,211,921
A Class non-distributing share CNH hedged	1,837,698	281,918	292,933	1,826,683
A Class non-distributing share EUR hedged	1,284,403	1,189,368	696,107	1,777,664
A Class non-distributing share HKD	14,195,773	1,276,426	1,835,979	13,636,220
A Class non-distributing share SGD hedged	1,525,006	370,254	192,445	1,702,815
AI Class non-distributing share EUR hedged	445	35,530	32,809	3,166
C Class non-distributing share	778,366	144,180	99,965	822,581
D Class distributing (A) UK reporting fund share GBP hedged	7,975	16,003	8,070	15,908
D Class non-distributing share	9,943,117	1,632,092	1,297,021	10,278,188
D Class non-distributing share EUR hedged	659,019	431,249	52,976	1,037,292
D Class non-distributing share HKD	474	-	-	474
D Class non-distributing share SGD hedged	642	-	-	642
D Class non-distributing UK reporting fund share GBP hedged	2,250,676	326,889	247,769	2,329,796
E Class non-distributing share EUR hedged	2,375,621	384,235	184,240	2,575,616
I Class non-distributing share	5,514,671	510,523	1,239,264	4,785,930
I Class non-distributing share EUR hedged	445	-	-	445
X Class non-distributing share	67,767	32,109	9,750	90,126
<b>China Impact Fund</b>				
A Class non-distributing share	1,267,435	96,778	52,679	1,311,534
AI Class non-distributing share EUR hedged	450	-	-	450
D Class non-distributing share	66,550	-	51,550	15,000
D Class non-distributing share EUR hedged	6,381	-	-	6,381
E Class non-distributing share EUR hedged	329,931	131,721	93,745	367,907
I Class non-distributing share	18,600	-	4,000	14,600
I Class non-distributing share EUR hedged	450	-	-	450
X Class non-distributing share	1,001,195	4,028	1,286	1,003,937
<b>China Innovation Fund</b>				
A Class non-distributing share	500	9,232	1,009	8,723
A Class non-distributing share CNH hedged	318	151	-	469
D Class non-distributing UK reporting fund share	19,742	6,400	7,850	18,292
D Class non-distributing UK reporting fund share CNH hedged	318	-	-	318
E Class non-distributing share	474	-	-	474
I Class non-distributing UK reporting fund share	500	-	-	500
X Class non-distributing UK reporting fund share	1,996,500	665	-	1,997,165
<b>China Onshore Bond Fund<sup>(1)</sup></b>				
A Class distributing (R) (M) (G) share HKD hedged	-	390	-	390
A Class distributing (R) (M) (G) share USD hedged	-	500	-	500
A Class distributing (S) (M) (G) UK reporting fund share	-	347	-	347
A Class non-distributing UK reporting fund share	-	347	-	347
I Class non-distributing UK reporting fund share	-	347	-	347
X Class non-distributing UK reporting fund share	-	347	-	347
X Class non-distributing UK reporting fund share USD hedged	-	7,498,000	-	7,498,000
ZI Class distributing (R) (M) (G) share USD hedged	-	500	-	500
ZI Class non-distributing share	-	361	-	361

<sup>(1)</sup> Fund launched during the period, see Note 1, for further details.

# Statement of Changes in Shares Outstanding

For the Period From 1 September 2022 to 28 February 2023 continued

	Shares outstanding at the beginning of the period	Shares issued	Shares redeemed	Shares outstanding at the end of the period
<b>Circular Economy Fund</b>				
A Class distributing (A) UK reporting fund share	48,250	-	-	48,250
A Class non-distributing share	9,761,556	369,000	1,160,649	8,969,907
A Class non-distributing share AUD hedged	111,608	45,020	66,992	89,636
A Class non-distributing share CAD hedged	14,134	159,043	-	173,177
A Class non-distributing share CNH hedged	20,464	99,232	7,237	112,459
A Class non-distributing share EUR hedged	149,157	85,821	27,528	207,450
A Class non-distributing share GBP hedged	53,216	17,403	14,066	56,553
A Class non-distributing share HKD hedged	352,000	1,970	40,893	313,077
A Class non-distributing share NZD hedged	15,292	-	-	15,292
A Class non-distributing share SGD hedged	78,195	1,556	1,725	78,026
AI Class non-distributing share	3,901,594	427,013	550,541	3,778,066
D Class non-distributing share	5,474,505	1,066,827	1,203,353	5,337,979
D Class non-distributing UK reporting fund share GBP hedged	1,154,806	55,048	596,588	613,266
E Class non-distributing share	30,529,567	2,306,581	1,873,560	30,962,588
I Class distributing (A) UK reporting fund share	144,043	135,142	62,368	216,817
I Class non-distributing share	70,785,858	3,901,964	7,973,433	66,714,389
I Class non-distributing share JPY hedged	42,362,064	-	4,967,622	37,394,442
SR Class distributing (A) UK reporting fund share	266,518	-	68,378	198,140
SR Class non-distributing UK reporting fund share	1,642,558	83,272	180,362	1,545,468
SR Class non-distributing UK reporting fund share EUR hedged	22,363	-	-	22,363
X Class non-distributing share	2,015,505	634,271	238,075	2,411,701
Z Class non-distributing share	500	-	-	500
<b>Climate Action Equity Fund</b>				
A Class non-distributing share	1,001	2,367	38	3,330
AI Class non-distributing share	443	-	-	443
C Class non-distributing share	456	-	-	456
D Class non-distributing share	1,499	4,943	-	6,442
E Class non-distributing share	3,120	9,694	1,384	11,430
I Class non-distributing share	500	-	-	500
X Class non-distributing share	496,000	-	-	496,000
<b>Climate Action Multi-Asset Fund</b>				
A Class distributing (R) (M) (G) share USD hedged	564	-	-	564
A Class non-distributing share	500	-	-	500
AI Class non-distributing share	500	-	-	500
C Class non-distributing share	500	-	-	500
D Class non-distributing share	500	-	-	500
E Class non-distributing share	5,415	3,233	-	8,648
I Class non-distributing share	500	-	-	500
X Class non-distributing share	4,996,500	-	-	4,996,500

The notes on pages 986 to 999 form an integral part of these financial statements.



# Statement of Changes in Shares Outstanding

For the Period From 1 September 2022 to 28 February 2023 continued

	Shares outstanding at the beginning of the period	Shares issued	Shares redeemed	Shares outstanding at the end of the period
<b>Continental European Flexible Fund</b>				
A Class distributing (A) share	2,439,012	96,669	363,678	2,172,003
A Class distributing (A) UK reporting fund share	1,246,997	13,423	98,884	1,161,536
A Class distributing (A) UK reporting fund share GBP hedged	416,056	16,050	41,234	390,872
A Class non-distributing share	4,509,623	92,475	884,087	3,718,011
A Class non-distributing share USD hedged	15,990,535	297,299	3,050,351	13,237,483
A Class non-distributing UK reporting fund share	28,509,580	1,361,622	5,559,285	24,311,917
AI Class non-distributing share	196,751	331	24,645	172,437
C Class non-distributing share	2,844,134	141,614	151,270	2,834,478
D Class distributing (A) UK reporting fund share	11,063,281	1,315,162	1,990,778	10,387,665
D Class distributing (A) UK reporting fund share GBP hedged	2,678,100	82,589	305,211	2,455,478
D Class distributing (A) UK reporting fund share USD hedged	237,653	18,631	19,680	236,604
D Class non-distributing share	26,087,445	2,799,633	6,058,676	22,828,402
D Class non-distributing share USD hedged	4,303,814	325,579	899,044	3,730,349
D Class non-distributing UK reporting fund share	1,427,671	72,762	279,348	1,221,085
D Class non-distributing UK reporting fund share GBP hedged	1,753,358	80,619	576,168	1,257,809
E Class non-distributing share	9,545,393	427,353	925,189	9,047,557
I Class distributing (A) UK reporting fund share	15,911,227	770,151	4,460,079	12,221,299
I Class distributing (A) UK reporting fund share USD hedged	11,870	-	1,260	10,610
I Class non-distributing share	27,987,271	3,858,124	9,222,256	22,623,139
I Class non-distributing share USD hedged	1,932,972	582,808	90,121	2,425,659
I Class non-distributing UK reporting fund share	206,559	73,330	47,867	232,022
I Class non-distributing UK reporting fund share GBP hedged	12,574,410	3,893,052	5,998,282	10,469,180
SR Class distributing (A) UK reporting fund share	286,421	278,715	29,348	535,788
SR Class distributing (A) UK reporting fund share USD hedged	728,256	-	-	728,256
SR Class non-distributing UK reporting fund share	7,618,032	601,043	638,769	7,580,306
SR Class non-distributing UK reporting fund share USD hedged	1,044,701	118,357	784,731	378,327
X Class distributing (A) UK reporting fund share	186,229	-	96,948	89,281
X Class non-distributing share	693,284	1,783,593	49,375	2,427,502
<b>Developed Markets Sustainable Equity Fund</b>				
A Class non-distributing share	995	-	-	995
D Class non-distributing share	464	-	-	464
D Class non-distributing UK reporting fund share	500	-	-	500
E Class non-distributing share	427	-	-	427
I Class non-distributing share	464	-	-	464
I Class non-distributing UK reporting fund share	724,214	30,653	-	754,867
X Class non-distributing UK reporting fund share	498,000	1,092,864	-	1,590,864
ZI Class non-distributing share	-	1,003	-	1,003

The notes on pages 986 to 999 form an integral part of these financial statements.

# Statement of Changes in Shares Outstanding

For the Period From 1 September 2022 to 28 February 2023 continued

	Shares outstanding at the beginning of the period	Shares issued	Shares redeemed	Shares outstanding at the end of the period
<b>Dynamic High Income Fund</b>				
A Class distributing (R) (M) (G) share AUD hedged	27,129,393	3,565,843	3,592,424	27,102,812
A Class distributing (R) (M) (G) share CNH hedged	6,701,553	1,815,757	1,424,123	7,093,187
A Class distributing (R) (M) (G) share EUR hedged	518	13	-	531
A Class distributing (R) (M) (G) share NZD hedged	2,450,741	239,062	171,040	2,518,763
A Class distributing (S) (M) (G) share	200,779,402	16,881,745	23,951,601	193,709,546
A Class distributing (S) (M) (G) share CAD hedged	3,032,995	1,951,305	1,246,652	3,737,648
A Class distributing (S) (M) (G) share EUR hedged	35,578,174	4,288,635	3,237,909	36,628,900
A Class distributing (S) (M) (G) share GBP hedged	15,485,494	1,892,624	1,354,011	16,024,107
A Class distributing (S) (M) (G) share HKD hedged	28,284,119	4,745,051	6,964,678	26,064,492
A Class distributing (S) (M) (G) share SGD hedged	61,749,318	2,176,977	3,762,892	60,163,403
A Class non-distributing share	14,702,012	332,827	2,435,657	12,599,182
A Class non-distributing share CHF hedged	28,602	11,769	17,637	22,734
A Class non-distributing share SGD hedged	1,275,842	15,829	71,246	1,220,425
AI Class distributing (Q) share EUR hedged	35,746	152	539	35,359
AI Class non-distributing share EUR hedged	16,607	-	-	16,607
D Class distributing (Q) UK reporting fund share GBP hedged	147,645	1,200	41,506	107,339
D Class distributing (S) (M) (G) share	8,872,688	361,064	470,929	8,762,823
D Class non-distributing share	935,796	98,064	337,801	696,059
D Class non-distributing share CHF hedged	485	-	-	485
D Class non-distributing share EUR hedged	134,939	-	73,084	61,855
E Class distributing (Q) share EUR hedged	694,797	56,503	43,529	707,771
E Class non-distributing share	142,993	5,417	17,547	130,863
E Class non-distributing share EUR hedged	607,713	10,775	89,392	529,096
I Class distributing (S) (M) (G) share	1,635,030	51,393	356,786	1,329,637
I Class non-distributing share	500	-	-	500
I Class non-distributing share BRL hedged	1,246,774	-	358,052	888,722
I Class non-distributing share EUR hedged	87,764	-	21,365	66,399
X Class non-distributing share	3,470,004	207,526	288,221	3,389,309
<b>Emerging Europe Fund<sup>(2)</sup></b>				
A Class distributing (A) share	41,415	-	-	41,415
A Class distributing (A) UK reporting fund share	7,206	-	-	7,206
A Class non-distributing share	4,248,968	-	-	4,248,968
A Class non-distributing share SGD hedged	94,143	-	-	94,143
C Class non-distributing share	64,429	-	-	64,429
D Class distributing (A) UK reporting fund share	2,885	-	-	2,885
D Class non-distributing share	340,629	-	-	340,629
D Class non-distributing UK reporting fund share GBP hedged	1,496	-	-	1,496
E Class non-distributing share	199,797	-	-	199,797
I Class non-distributing share	841,082	-	-	841,082
X Class distributing (A) UK reporting fund share	40	-	-	40
X Class non-distributing share	11	-	-	11

<sup>(2)</sup> Fund name changed during the period, see Note 1, for further details.

# Statement of Changes in Shares Outstanding

For the Period From 1 September 2022 to 28 February 2023 continued

	Shares outstanding at the beginning of the period	Shares issued	Shares redeemed	Shares outstanding at the end of the period
<b>Emerging Markets Bond Fund</b>				
A Class distributing (A) share	6,263,092	2,298	406,204	5,859,186
A Class distributing (D) share	653,392	6,648	36,699	623,341
A Class distributing (M) share	2,283,089	193,176	219,144	2,257,121
A Class distributing (R) (M) (G) share AUD hedged	1,340,433	165,707	202,351	1,303,789
A Class distributing (R) (M) (G) share NZD hedged	312,882	321,158	339,490	294,550
A Class distributing (R) (M) (G) share ZAR hedged	183,486	66,064	53,162	196,388
A Class distributing (R) (M) (G) UK reporting fund share CNH hedged	345	-	-	345
A Class distributing (S) (M) (G) share	8,186,749	1,066,653	772,622	8,480,780
A Class distributing (S) (M) (G) share CAD hedged	694,900	45,227	60,727	679,400
A Class distributing (S) (M) (G) share GBP hedged	846,518	190,689	94,608	942,599
A Class distributing (S) (M) (G) share HKD hedged	2,818,615	168,703	128,950	2,858,368
A Class non-distributing share	4,689,414	2,130,729	1,812,881	5,007,262
A Class non-distributing share EUR hedged	6,122,703	53,001	78,156	6,097,548
A Class non-distributing share GBP hedged	1,275,921	3,006	19,582	1,259,345
AI Class distributing (Q) share EUR hedged	23,826	3,335	9,064	18,097
AI Class non-distributing share EUR hedged	18,460	-	122	18,338
C Class distributing (D) share	103,811	973	2	104,782
C Class non-distributing share	1,224,614	7,250	97,297	1,134,567
D Class distributing (M) share	781,722	39,426	7,782	813,366
D Class non-distributing share	211,497	32,614	50,604	193,507
D Class non-distributing share EUR hedged	2,832,099	1,862,421	1,271,870	3,422,650
D Class non-distributing UK reporting fund share	1,271,820	590,359	457,516	1,404,663
E Class distributing (Q) share EUR hedged	559,261	26,195	19,771	565,685
E Class non-distributing share	3,319,684	91,776	305,265	3,106,195
E Class non-distributing share EUR hedged	906,212	101,252	199,105	808,359
I Class distributing (A) share	77,069	-	7,100	69,969
I Class distributing (A) UK reporting fund share EUR hedged	483	26	-	509
I Class distributing (A) UK reporting fund share GBP hedged	388	-	-	388
I Class distributing (Q) share EUR hedged	294,047	16	-	294,063
I Class non-distributing share	13,172,377	1,388,164	1,055,053	13,505,488
I Class non-distributing share EUR hedged	1,255,550	1,609,283	14,803	2,850,030
I Class non-distributing UK reporting fund share CHF hedged	492	-	-	492
I Class non-distributing UK reporting fund share GBP hedged	350	-	-	350
X Class distributing (Q) share CHF hedged	1,469,005	42,925	-	1,511,930
X Class distributing (Q) share EUR hedged	540	16	-	556
X Class non-distributing share	3,021,903	749,231	76	3,771,058
X Class non-distributing share EUR hedged	7,459,196	642,168	2,258,582	5,842,782
<b>Emerging Markets Corporate Bond Fund</b>				
A Class non-distributing share	6,285,166	1,161,253	1,542,777	5,903,642
A Class non-distributing share EUR hedged	131,748	19,566	25,064	126,250
AI Class non-distributing share	440	6,936	-	7,376
D Class distributing (M) UK reporting fund share GBP hedged	63,835	20,614	2,615	81,834
D Class non-distributing share	4,109,737	501,682	695,929	3,915,490
D Class non-distributing share EUR hedged	102,725	641,360	450,029	294,056
E Class distributing (Q) share EUR hedged	291,517	2,577	8,154	285,940
E Class non-distributing share	935,850	161,255	79,543	1,017,562
E Class non-distributing share EUR hedged	554,192	35,493	11,707	577,978
I Class distributing (A) share EUR hedged	10,804,217	492,748	16,072	11,280,893
I Class distributing (M) UK reporting fund share GBP hedged	310	-	-	310
I Class distributing (Q) share EUR hedged	5,005,446	10	-	5,005,456
I Class non-distributing share	6,058,182	748,438	560,016	6,246,604
I Class non-distributing share CHF hedged	491	-	-	491
I Class non-distributing share EUR hedged	3,939,343	1,204,604	1,600,615	3,543,332
SR Class distributing (M) share	-	500	-	500
SR Class distributing (M) UK reporting fund share GBP hedged	364	-	-	364
SR Class non-distributing UK reporting fund share	677,095	225,308	7,534	894,869
SR Class non-distributing UK reporting fund share EUR hedged	23,703	-	-	23,703
X Class non-distributing share	20,933,541	2,572,683	1,346,335	22,159,889
X Class non-distributing share JPY hedged	14,836,034	-	17,129	14,818,905

The notes on pages 986 to 999 form an integral part of these financial statements.

# Statement of Changes in Shares Outstanding

For the Period From 1 September 2022 to 28 February 2023 continued

	Shares outstanding at the beginning of the period	Shares issued	Shares redeemed	Shares outstanding at the end of the period
<b>Emerging Markets Equity Income Fund</b>				
A Class distributing (Q) (G) share	410,473	1,839	27,386	384,926
A Class distributing (R) (M) (G) share AUD hedged	151,886	4,025	6,497	149,414
A Class distributing (R) (M) (G) share CNH hedged	507	49	-	556
A Class distributing (R) (M) (G) share NZD hedged	19,919	123,824	15	143,728
A Class distributing (S) (M) (G) share	1,146,242	512,888	570,211	1,088,919
A Class distributing (S) (M) (G) share CAD hedged	24,756	39,278	-	64,034
A Class distributing (S) (M) (G) share EUR hedged	112,152	38,499	4,715	145,936
A Class distributing (S) (M) (G) share GBP hedged	197,485	30,881	30,283	198,083
A Class distributing (S) (M) (G) share HKD hedged	238,621	110,640	26,605	322,656
A Class distributing (S) (M) (G) share SGD hedged	108,498	16,112	7,110	117,500
A Class non-distributing share	1,555,601	263,452	323,906	1,495,147
A Class non-distributing share EUR hedged	484	35,642	1,678	34,448
AI Class distributing (Q) (G) share EUR hedged	497	4,385	4,373	509
AI Class non-distributing share	448	-	-	448
D Class distributing (Q) (G) UK reporting fund share	544,037	54,045	118,428	479,654
D Class non-distributing share	1,725	-	-	1,725
D Class non-distributing share EUR hedged	7,596	-	7,141	455
D Class non-distributing UK reporting fund share	5,922,063	426,757	1,317,539	5,031,281
E Class distributing (Q) (G) share EUR hedged	416,443	19,626	7,298	428,771
E Class non-distributing share EUR hedged	384,095	32,432	31,404	385,123
I Class non-distributing share	733,205	-	-	733,205
I Class non-distributing share CHF hedged	621	-	-	621
X Class distributing (S) (M) (G) share	90	1	-	91
X Class non-distributing share	9,665,197	-	4,002,988	5,662,209
<b>Emerging Markets Fund</b>				
A Class distributing (A) share	52,164	11,365	2,058	61,471
A Class non-distributing share	11,144,696	1,286,055	1,332,362	11,098,389
A Class non-distributing share EUR hedged	72,409	11,109	5,799	77,719
AI Class non-distributing share	112,236	30,255	45,267	97,224
C Class non-distributing share	887,431	51,935	65,924	873,442
D Class non-distributing share	5,603,383	1,179,920	1,269,719	5,513,584
D Class non-distributing share EUR hedged	116,690	38,111	64,224	90,577
E Class non-distributing share	2,301,011	178,953	191,863	2,288,101
I Class distributing (A) share	2,196,879	2	-	2,196,881
I Class distributing (Q) UK reporting fund share	13,357,564	501,260	633,768	13,225,056
I Class non-distributing share	38,094,548	33,197,459	18,241,821	53,050,186
SI Class non-distributing share	50,869,424	5,215,124	-	56,084,548
X Class non-distributing share	30,309,001	3,311,468	7,416,216	26,204,253
<b>Emerging Markets Impact Bond Fund</b>				
A Class non-distributing share	500	-	-	500
D Class non-distributing UK reporting fund share	500	-	-	500
D Class non-distributing UK reporting fund share EUR hedged	6,690	362,440	190,790	178,340
E Class non-distributing share EUR hedged	425	-	-	425
I Class non-distributing UK reporting fund share	500	-	-	500
I Class non-distributing UK reporting fund share EUR hedged	6,729,025	1,380,100	-	8,109,125
X Class distributing (S) (M) (G) share	952,993	5,634	955,376	3,251
X Class non-distributing share EUR hedged	500	-	-	500
X Class non-distributing UK reporting fund share	1,997,000	-	466,200	1,530,800
Z Class non-distributing UK reporting fund share	500	-	-	500
ZI Class non-distributing share	-	500	-	500

The notes on pages 986 to 999 form an integral part of these financial statements.

# Statement of Changes in Shares Outstanding

For the Period From 1 September 2022 to 28 February 2023 continued

	Shares outstanding at the beginning of the period	Shares issued	Shares redeemed	Shares outstanding at the end of the period
<b>Emerging Markets Local Currency Bond Fund</b>				
A Class distributing (A) share	66,992	376	7,666	59,702
A Class distributing (D) share	1,556,927	6,174	79,810	1,483,291
A Class distributing (M) share	7,099,506	371,028	739,143	6,731,391
A Class distributing (M) share AUD hedged	68,007	-	-	68,007
A Class distributing (R) (M) (G) share AUD hedged	470,004	495	37,855	432,644
A Class distributing (R) (M) (G) share NZD hedged	36,093	-	-	36,093
A Class distributing (S) (M) (G) share	2,913,157	29,229	164,361	2,778,025
A Class distributing (S) (M) (G) share CAD hedged	94,900	256	-	95,156
A Class distributing (S) (M) (G) share GBP hedged	348,818	7,150	9,346	346,622
A Class distributing (S) (M) (G) share HKD hedged	299,445	-	72,377	227,068
A Class distributing (S) (M) (G) share SGD hedged	1,024,762	57,192	120,538	961,416
A Class non-distributing share	7,478,586	562,879	1,184,012	6,857,453
A Class non-distributing share CHF hedged	124,452	-	4,000	120,452
A Class non-distributing share EUR hedged	974,355	32,078,343	193,806	32,858,892
A Class non-distributing share PLN hedged	992,266	118,825	411,692	699,399
A Class non-distributing share SEK hedged	430	-	-	430
A Class non-distributing share SGD hedged	200,820	997,493	997,510	200,803
AI Class distributing (Q) share	516	13	-	529
AI Class non-distributing share	440	-	-	440
C Class distributing (D) share	126,061	47	-	126,108
C Class non-distributing share	256,260	35,267	90,575	200,952
D Class distributing (A) share	76,127	3,866	6,031	73,962
D Class distributing (M) share	231,724	1,162	24,575	208,311
D Class distributing (M) share AUD hedged	512	-	-	512
D Class distributing (M) UK reporting fund share GBP hedged	546,412	10,936	147,187	410,161
D Class distributing (Q) UK reporting fund share	4,789	-	-	4,789
D Class non-distributing share	3,432,030	771,950	1,209,475	2,994,505
D Class non-distributing share CHF hedged	56,290	-	-	56,290
D Class non-distributing share EUR hedged	2,920,140	2,605,275	1,365,158	4,160,257
D Class non-distributing share PLN hedged	52,040	-	-	52,040
D Class non-distributing share SGD hedged	641	-	-	641
D Class non-distributing UK reporting fund share GBP hedged	60,504	6,812	2,484	64,832
E Class distributing (Q) share EUR hedged	232,681	6,865	745	238,801
E Class non-distributing share	805,381	41,904	57,377	789,908
E Class non-distributing share EUR hedged	476,242	30,430	26,932	479,740
I Class distributing (M) UK reporting fund share GBP hedged	9	-	-	9
I Class distributing (Q) share	5,469,222	1,656,840	1,701,607	5,424,455
I Class non-distributing share	32,509,117	1,374,056	2,433,818	31,449,355
I Class non-distributing share EUR hedged	3,618,056	5,410,492	1,212,825	7,815,723
S Class distributing (M) UK reporting fund share GBP hedged	390	-	-	390
SR Class distributing (M) UK reporting fund share	500	-	-	500
SR Class distributing (M) UK reporting fund share GBP hedged	360	-	-	360
SR Class non-distributing UK reporting fund share	171,720	-	73,369	98,351
SR Class non-distributing UK reporting fund share EUR hedged	415	-	-	415
X Class distributing (Q) share GBP hedged	380	-	-	380
X Class non-distributing share	17,722,251	6,341,740	494,486	23,569,505
X Class non-distributing share GBP hedged	16,946,407	-	6,930,700	10,015,707
<b>Emerging Markets Sustainable Equity Fund</b>				
A Class non-distributing share	993	285	-	1,278
D Class non-distributing share	517	41,814	2,223	40,108
D Class non-distributing UK reporting fund share	500	-	-	500
E Class non-distributing share	1,263	3,300	-	4,563
I Class non-distributing UK reporting fund share	993	-	-	993
X Class non-distributing share	652	633	-	1,285
X Class non-distributing share NZD hedged	765	-	-	765
X Class non-distributing UK reporting fund share	7,575,483	167,865	697,088	7,046,260
ZI Class non-distributing share	-	1,003	-	1,003

The notes on pages 986 to 999 form an integral part of these financial statements.

# Statement of Changes in Shares Outstanding

For the Period From 1 September 2022 to 28 February 2023 continued

	Shares outstanding at the beginning of the period	Shares issued	Shares redeemed	Shares outstanding at the end of the period
<b>ESG Flex Choice Cautious Fund</b>				
A Class distributing (S) (M) (G) share	48,195	-	6,732	41,463
A Class distributing (S) (M) (G) share AUD hedged	1,897	35,118	35,118	1,897
A Class distributing (S) (M) (G) share CAD hedged	644	-	-	644
A Class distributing (S) (M) (G) share CNH hedged	319	-	-	319
A Class distributing (S) (M) (G) share GBP hedged	412	-	-	412
A Class distributing (S) (M) (G) share HKD hedged	3,598	-	-	3,598
A Class distributing (T) share	196,207	21,508	47,172	170,543
A Class distributing (T) share AUD hedged	13,766	-	-	13,766
A Class distributing (T) share CAD hedged	641	-	-	641
A Class distributing (T) share CNH hedged	4,245	-	-	4,245
A Class distributing (T) share GBP hedged	411	-	-	411
A Class distributing (T) share HKD hedged	8,701	-	-	8,701
A Class non-distributing share	542,470	1,769,970	1,782,086	530,354
A Class non-distributing share AUD hedged	682	-	-	682
A Class non-distributing share CAD hedged	644	-	-	644
A Class non-distributing share CNH hedged	13,261	41,991	12,757	42,495
A Class non-distributing share GBP hedged	412	-	-	412
A Class non-distributing share HKD hedged	389	-	-	389
D Class non-distributing share	500	-	-	500
I Class non-distributing share	500	-	-	500
X Class non-distributing share	492,789	-	-	492,789
<b>ESG Flex Choice Growth Fund</b>				
A Class distributing (S) (M) (G) share	33,036	-	13,992	19,044
A Class distributing (S) (M) (G) share AUD hedged	20,943	-	20,247	696
A Class distributing (S) (M) (G) share CAD hedged	644	-	-	644
A Class distributing (S) (M) (G) share CNH hedged	7,611	-	-	7,611
A Class distributing (S) (M) (G) share GBP hedged	411	-	-	411
A Class distributing (S) (M) (G) share HKD hedged	4,374	-	11	4,363
A Class distributing (T) share	316,639	53,374	17,996	352,017
A Class distributing (T) share AUD hedged	361,490	-	13,290	348,200
A Class distributing (T) share CAD hedged	641	-	-	641
A Class distributing (T) share CNH hedged	28,657	42	6,469	22,230
A Class distributing (T) share GBP hedged	411	-	-	411
A Class distributing (T) share HKD hedged	326,067	23,203	102,632	246,638
A Class non-distributing share	40,543	34,988	27,345	48,186
A Class non-distributing share AUD hedged	15,489	2,686	1,242	16,933
A Class non-distributing share CAD hedged	644	-	-	644
A Class non-distributing share CNH hedged	11,254	7,965	7,700	11,519
A Class non-distributing share GBP hedged	412	-	-	412
A Class non-distributing share HKD hedged	12,473	5,218	353	17,338
D Class non-distributing share	500	-	-	500
I Class non-distributing share	500	-	-	500
X Class non-distributing share	492,702	-	-	492,702

The notes on pages 986 to 999 form an integral part of these financial statements.

# Statement of Changes in Shares Outstanding

For the Period From 1 September 2022 to 28 February 2023 continued

	Shares outstanding at the beginning of the period	Shares issued	Shares redeemed	Shares outstanding at the end of the period
<b>ESG Flex Choice Moderate Fund</b>				
A Class distributing (S) (M) (G) share	71,210	-	28,899	42,311
A Class distributing (S) (M) (G) share AUD hedged	63,718	-	57,908	5,810
A Class distributing (S) (M) (G) share CAD hedged	644	-	-	644
A Class distributing (S) (M) (G) share CNH hedged	3,175	-	-	3,175
A Class distributing (S) (M) (G) share GBP hedged	411	-	-	411
A Class distributing (S) (M) (G) share HKD hedged	2,428	-	-	2,428
A Class distributing (T) share	311,651	27,736	76,645	262,742
A Class distributing (T) share AUD hedged	138,780	482	54,836	84,426
A Class distributing (T) share CAD hedged	641	-	-	641
A Class distributing (T) share CNH hedged	53,514	-	50,025	3,489
A Class distributing (T) share GBP hedged	411	-	-	411
A Class distributing (T) share HKD hedged	342,879	23,052	77,967	287,964
A Class non-distributing share	24,712	196,588	86,941	134,359
A Class non-distributing share AUD hedged	682	-	-	682
A Class non-distributing share CAD hedged	644	-	-	644
A Class non-distributing share CNH hedged	16,017	8,363	10,657	13,723
A Class non-distributing share GBP hedged	412	-	-	412
A Class non-distributing share HKD hedged	12,625	-	12,236	389
D Class non-distributing share	500	-	-	500
I Class non-distributing share	500	-	-	500
X Class non-distributing share	492,731	-	-	492,731
<b>ESG Global Conservative Income Fund</b>				
A Class distributing (A) (G) share	81,809	190	2,730	79,269
A Class distributing (Y) (Q) (G) share	119,751	2,353	23,250	98,854
A Class non-distributing share	786	-	-	786
AI Class distributing (Q) (G) share	18,940,093	833,618	5,690,361	14,083,350
AI Class non-distributing share	8,030,537	283,497	2,898,139	5,415,895
D Class distributing (A) (G) share	558	22	-	580
D Class distributing (Y) (Q) (G) share	492	11	-	503
D Class non-distributing share	26,371	5,882	31,753	500
E Class distributing (Q) (G) share	33,534,388	1,210,799	7,251,328	27,493,859
E Class distributing (S) (M) (G) share	290,693	227	29,403	261,517
E Class distributing (Y) (Q) (G) share	279,121	2,072	8,252	272,941
E Class non-distributing share	7,713,147	237,656	1,532,981	6,417,822
I Class distributing (Y) (Q) (G) share	493	11	-	504
I Class non-distributing share	500	-	-	500
X Class non-distributing share	1,975,585	-	1,975,107	478
<b>ESG Global Multi-Asset Income Fund</b>				
A Class distributing (M) (G) share	454	11	-	465
A Class distributing (S) (M) (G) share	500	-	-	500
A Class distributing (S) (M) (G) share EUR hedged	454	467,677	123,663	344,468
A Class distributing (S) (M) (G) share HKD hedged	389	-	-	389
A Class distributing (S) (M) (G) share SGD hedged	673	-	-	673
A Class non-distributing share	1,492	227	10	1,709
D Class non-distributing share	500	-	-	500
E Class distributing (Q) (G) share EUR hedged	452	11	-	463
E Class non-distributing share EUR hedged	444	-	-	444
X Class distributing (Q) (G) share GBP hedged	10,673,442	99,853	-	10,773,295
X Class non-distributing share	4,995,000	-	414,847	4,580,153

The notes on pages 986 to 999 form an integral part of these financial statements.

# Statement of Changes in Shares Outstanding

For the Period From 1 September 2022 to 28 February 2023 continued

	Shares outstanding at the beginning of the period	Shares issued	Shares redeemed	Shares outstanding at the end of the period
<b>ESG Multi-Asset Fund</b>				
A Class distributing (A) share	112,069,822	16,366,724	11,741,974	116,694,572
A Class distributing (R) (M) (G) share SGD hedged	3,344,410	370,766	480,477	3,234,699
A Class distributing (R) (M) (G) share USD hedged	5,120,680	472,421	1,165,741	4,427,360
A Class distributing (T) share CNH hedged	318	1,087	-	1,405
A Class distributing (T) share SGD hedged	31,656	83,053	53,363	61,346
A Class distributing (T) share USD hedged	55,974	252,021	150,168	157,827
A Class non-distributing share	44,074,038	8,980,990	4,146,745	48,908,283
A Class non-distributing share AUD hedged	874,230	351,947	230,221	995,956
A Class non-distributing share SGD hedged	843,420	265,884	170,768	938,536
A Class non-distributing share USD hedged	4,623,445	940,434	1,041,283	4,522,596
A Class non-distributing share ZAR hedged	365,347	169,528	180,820	354,055
AI Class non-distributing share	23,992,237	1,566,651	4,527,242	21,031,646
C Class non-distributing share	63,674,543	6,261,136	4,952,080	64,983,599
C Class non-distributing share USD hedged	581,628	83,593	65,380	599,841
D Class non-distributing share	30,587,379	3,920,689	2,368,265	32,139,803
D Class non-distributing share USD hedged	2,311,262	242,160	50,565	2,502,857
E Class non-distributing share	102,855,416	8,257,631	9,130,025	101,983,022
E Class non-distributing share USD hedged	2,582,985	427,472	429,972	2,580,485
I Class non-distributing share	30,162,033	7,350,636	6,216,734	31,295,935
I Class non-distributing share BRL hedged	44,154	147	7,467	36,834
I Class non-distributing share USD hedged	1,811,328	12,195,021	466,092	13,540,257
<b>ESG Systematic Multi Allocation Credit Fund<sup>(2)</sup></b>				
A Class non-distributing share	500	-	-	500
AI Class non-distributing share EUR hedged	425	-	-	425
D Class non-distributing share EUR hedged	425	-	-	425
E Class non-distributing share EUR hedged	2,607	3,036	189	5,454
I Class non-distributing share	500	577,367	-	577,867
I Class non-distributing share AUD hedged	665	-	-	665
I Class non-distributing share EUR hedged	420	-	-	420
X Class non-distributing share	500	-	-	500
X Class non-distributing share AUD hedged	13,931,092	1,119,884	2,208,505	12,842,471
X Class non-distributing share EUR hedged	420	-	-	420

<sup>(2)</sup> Fund name changed during the period, see Note 1, for further details.



# Statement of Changes in Shares Outstanding

For the Period From 1 September 2022 to 28 February 2023 continued

	Shares outstanding at the beginning of the period	Shares issued	Shares redeemed	Shares outstanding at the end of the period
<b>Euro Bond Fund</b>				
A Class distributing (A) share	3,094,421	60,646	246,259	2,908,808
A Class distributing (A) UK reporting fund share	4,672	587	659	4,600
A Class distributing (D) share	407,063	12,538	120,084	299,517
A Class distributing (M) share	175,073	26,582	21,039	180,616
A Class non-distributing share	15,812,901	2,580,355	2,301,697	16,091,559
A Class non-distributing share JPY hedged	548	-	-	548
A Class non-distributing share PLN hedged	49,340	9,173	43,355	15,158
A Class non-distributing share USD hedged	250,577	94,404	102,106	242,875
AI Class non-distributing share	19,184	22,409	4,458	37,135
C Class non-distributing share	312,093	19,582	20,429	311,246
D Class distributing (A) share	1,160,851	15,981	382,883	793,949
D Class distributing (A) UK reporting fund share	8,166	199	2,103	6,262
D Class distributing (A) UK reporting fund share GBP hedged	20,601	-	-	20,601
D Class distributing (M) share	103,765	193	13,781	90,177
D Class non-distributing share	13,166,241	1,445,782	3,945,200	10,666,823
D Class non-distributing share CHF hedged	190,407	-	3,202	187,205
D Class non-distributing share USD hedged	871,569	30,996	265,949	636,616
E Class distributing (Q) share	1,380,330	27,935	68,729	1,339,536
E Class non-distributing share	2,723,160	378,234	272,446	2,828,948
I Class distributing (A) UK reporting fund share	631,021	77,149	98,969	609,201
I Class distributing (A) UK reporting fund share GBP hedged	2,005,261	176,502	88,040	2,093,723
I Class distributing (A) UK reporting fund share USD hedged	1,692,643	48,361	110,480	1,630,524
I Class non-distributing share	116,340,142	26,457,421	29,226,026	113,571,537
I Class non-distributing share CHF hedged	43,694	-	23,400	20,294
I Class non-distributing share JPY hedged	548	-	-	548
I Class non-distributing share USD hedged	40,569,383	2,251,342	1,993,802	40,826,923
S Class distributing (A) share	734,494	602	12,734	722,362
SR Class non-distributing UK reporting fund share	84,739	479,616	84,323	480,032
SR Class non-distributing UK reporting fund share USD hedged	38,343	-	7,911	30,432
X Class non-distributing share	5,265,156	353,093	34,815	5,583,434
<b>Euro Corporate Bond Fund</b>				
A Class distributing (D) share	383,246	73,038	34,692	421,592
A Class distributing (M) share	348,026	62,997	76,907	334,116
A Class non-distributing share	6,376,409	5,125,348	1,886,454	9,615,303
A Class non-distributing share CHF hedged	74,738	2,200	9,500	67,438
A Class non-distributing share GBP hedged	26,841	-	9,000	17,841
A Class non-distributing share SEK hedged	8,190,322	9,649,820	11,422,178	6,417,964
A Class non-distributing share USD hedged	137,230	472,416	471,755	137,891
AI Class non-distributing share	99,259	67,016	23,267	143,008
C Class non-distributing share	430,506	73,557	34,114	469,949
D Class distributing (M) share	1,963,735	702,090	146,723	2,519,102
D Class non-distributing share	23,535,930	14,110,442	6,906,275	30,740,097
D Class non-distributing share CHF hedged	37,195	58,500	13,600	82,095
D Class non-distributing share GBP hedged	51,225	-	16,900	34,325
D Class non-distributing share USD hedged	536,525	44,293	40,430	540,388
E Class distributing (Q) share	3,154,638	164,159	148,444	3,170,353
E Class non-distributing share	3,646,963	1,783,464	433,507	4,996,920
I Class distributing (Q) share	5,121,713	438,825	2,587,518	2,973,020
I Class non-distributing share	109,272,928	50,446,766	33,699,745	126,019,949
I Class non-distributing share CHF hedged	495	-	-	495
I Class non-distributing share GBP hedged	27,820	703	7,740	20,783
I Class non-distributing share JPY hedged	5,066,349	-	1,231	5,065,118
X Class distributing (Q) share	27,285,994	4	225,649	27,060,349
X Class non-distributing share	24,134,827	646,471	6,213,801	18,567,497
<b>Euro Reserve Fund</b>				
A Class non-distributing share	643,026	302,369	383,140	562,255
C Class non-distributing share	498,130	426,236	272,297	652,069
D Class non-distributing share	93,518	35,312	30,898	97,932
E Class non-distributing share	508,206	138,537	206,817	439,926
X Class non-distributing share	44,222	9,807	7,580	46,449

The notes on pages 986 to 999 form an integral part of these financial statements.

# Statement of Changes in Shares Outstanding

For the Period From 1 September 2022 to 28 February 2023 continued

	Shares outstanding at the beginning of the period	Shares issued	Shares redeemed	Shares outstanding at the end of the period
<b>Euro Short Duration Bond Fund</b>				
A Class distributing (A) UK reporting fund share	2,078,143	52,838	140,663	1,990,318
A Class distributing (A) UK reporting fund share GBP hedged	584,609	11,820	43,329	553,100
A Class distributing (A) UK reporting fund share USD hedged	71,635	26,916	26,386	72,165
A Class distributing (D) share	1,025,984	496,627	229,707	1,292,904
A Class distributing (M) share	79,557	77,811	7,490	149,878
A Class non-distributing share	64,816,316	9,962,034	13,725,432	61,052,918
A Class non-distributing share CHF hedged	637,334	186,333	232,738	590,929
A Class non-distributing share USD hedged	4,590,692	80,799	429,625	4,241,866
AI Class non-distributing share	218,540	186,658	78,845	326,353
C Class non-distributing share	946,809	82,713	76,115	953,407
D Class distributing (A) UK reporting fund share	1,800,592	173,724	646,734	1,327,582
D Class distributing (A) UK reporting fund share GBP hedged	535,358	22,018	188,081	369,295
D Class distributing (A) UK reporting fund share USD hedged	144,654	4,500	588	148,566
D Class distributing (M) UK reporting fund share	324,998	595,048	138,002	782,044
D Class distributing (M) UK reporting fund share GBP hedged	79,197	49,221	3,446	124,972
D Class non-distributing share	41,738,223	8,636,004	19,731,120	30,643,107
D Class non-distributing share CHF hedged	1,283,351	679,906	112,791	1,850,466
D Class non-distributing share USD hedged	248,903	40,054	31,452	257,505
E Class non-distributing share	15,241,951	826,688	1,811,699	14,256,940
I Class distributing (Q) share	391,900	1	318,368	73,533
I Class non-distributing share	84,377,341	9,413,605	30,120,433	63,670,513
I Class non-distributing share CHF hedged	111,771	-	1,082	110,689
I Class non-distributing share USD hedged	454,232	15,989	167,365	302,856
SI Class non-distributing share	166,748,613	17,608,243	57,386,189	126,970,667
SI Class non-distributing share USD hedged	57,321	-	36,806	20,515
X Class non-distributing share	27,745,488	651,464	5,668,797	22,728,155
<b>Euro-Markets Fund</b>				
A Class distributing (A) share	2,999,503	27,008	101,840	2,924,671
A Class distributing (A) UK reporting fund share	9,976	8,743	10,918	7,801
A Class non-distributing share	15,882,891	2,214,422	2,305,354	15,791,959
A Class non-distributing share CHF hedged	266,299	506	20,318	246,487
A Class non-distributing share GBP hedged	157,236	6,790	11,000	153,026
A Class non-distributing share HKD hedged	31,814	-	-	31,814
A Class non-distributing share SGD hedged	36,712	-	8,588	28,124
A Class non-distributing share USD hedged	2,346,923	75,650	623,085	1,799,488
AI Class non-distributing share	62,850	6,188	40,241	28,797
C Class non-distributing share	396,286	44,686	55,189	385,783
D Class distributing (A) share	61,259	40	2,700	58,599
D Class distributing (A) UK reporting fund share	139,189	2,857	10,647	131,399
D Class non-distributing share	79,682	8,593	22,166	66,109
D Class non-distributing share USD hedged	809,875	48,626	446,237	412,264
D Class non-distributing UK reporting fund share	5,969,142	476,566	1,213,182	5,232,526
D Class non-distributing UK reporting fund share CHF hedged	516,094	141,599	123,226	534,467
E Class non-distributing share	2,986,918	119,094	277,489	2,828,523
I Class distributing (A) share	97,104	304	19,530	77,878
I Class non-distributing share	7,223,318	571,692	2,507,038	5,287,972
S Class distributing (A) share	35,540	2,169	2,856	34,853
S Class non-distributing share	129,083	10,846	12,333	127,596
X Class non-distributing share	5	-	-	5

The notes on pages 986 to 999 form an integral part of these financial statements.

# Statement of Changes in Shares Outstanding

For the Period From 1 September 2022 to 28 February 2023 continued

	Shares outstanding at the beginning of the period	Shares issued	Shares redeemed	Shares outstanding at the end of the period
<b>European Equity Income Fund</b>				
A Class distributing (A) (G) share	18,648,670	579,845	910,465	18,318,050
A Class distributing (Q) (G) share	2,851,567	265,289	227,592	2,889,264
A Class distributing (Q) (G) share USD hedged	735,710	36,348	129,916	642,142
A Class distributing (R) (M) (G) share AUD hedged	5,028,905	54,575	615,087	4,468,393
A Class distributing (R) (M) (G) share CAD hedged	699,238	68,040	97,009	670,269
A Class distributing (R) (M) (G) share CNH hedged	131,550	18,183	43,415	106,318
A Class distributing (R) (M) (G) share NZD hedged	993,656	44,653	97,084	941,225
A Class distributing (R) (M) (G) share USD hedged	467,205	73,499	269,935	270,769
A Class distributing (S) (M) (G) share	11,829,419	402,354	1,082,042	11,149,731
A Class distributing (S) (M) (G) share GBP hedged	980,188	51,899	182,326	849,761
A Class distributing (S) (M) (G) share HKD hedged	2,377,642	130,691	168,997	2,339,336
A Class distributing (S) (M) (G) share SGD hedged	17,848,061	449,863	2,575,394	15,722,530
A Class distributing (S) (M) (G) share USD hedged	12,426,392	326,473	2,022,847	10,730,018
A Class non-distributing share	6,449,693	606,142	778,067	6,277,768
A Class non-distributing share USD hedged	3,329,851	103,712	1,021,821	2,411,742
A Class non-distributing UK reporting fund share	299,304	4,247	74,562	228,989
AI Class distributing (Q) (G) share	473,047	63,818	125,818	411,047
AI Class non-distributing share	375,213	101,649	100,235	376,627
D Class distributing (A) (G) share	4,100,609	203,149	837,405	3,466,353
D Class distributing (A) (G) UK reporting fund share	21,899	65	163	21,801
D Class distributing (Q) (G) UK reporting fund share	1,445,877	187,372	408,748	1,224,501
D Class distributing (Q) (G) UK reporting fund share GBP hedged	1,122,014	229,559	114,077	1,237,496
D Class distributing (S) (M) (G) share SGD hedged	80,799	21,633	12,718	89,714
D Class distributing (S) (M) (G) share USD hedged	1,420,555	21,889	48,262	1,394,182
D Class non-distributing share	4,338,612	622,994	584,759	4,376,847
D Class non-distributing UK reporting fund share	37,039	4	2,103	34,940
D Class non-distributing UK reporting fund share USD hedged	1,924,057	21,466	566,905	1,378,618
E Class distributing (Q) (G) share	8,855,892	241,464	750,760	8,346,596
E Class non-distributing share	4,545,498	153,380	355,032	4,343,846
I Class distributing (A) (G) share	2,832,567	-	660,000	2,172,567
I Class non-distributing share	10,244,560	394,422	3,790,263	6,848,719
I Class non-distributing UK reporting fund share	632,511	-	-	632,511
SR Class distributing (A) (G) UK reporting fund share	55,640	18	30,646	25,012
SR Class non-distributing UK reporting fund share	283,077	181,969	53,758	411,288
X Class distributing (Q) (G) UK reporting fund share	4,831,559	215,601	459,738	4,587,422
X Class non-distributing share	7,633	935	20	8,548
<b>European Focus Fund</b>				
A Class non-distributing share	3,155,341	120,395	394,785	2,880,951
A Class non-distributing share SGD hedged	392	4	-	396
A Class non-distributing share USD hedged	313,226	562	46,940	266,848
AI Class non-distributing share	164,347	5,989	25,122	145,214
C Class non-distributing share	459,671	13,357	37,515	435,513
D Class non-distributing share	303,014	1,008	160,206	143,816
D Class non-distributing UK reporting fund share	2,195,652	63,825	199,872	2,059,605
E Class non-distributing share	4,734,178	59,112	400,898	4,392,392
I Class non-distributing share	26,434	1,994	30	28,398

The notes on pages 986 to 999 form an integral part of these financial statements.

# Statement of Changes in Shares Outstanding

For the Period From 1 September 2022 to 28 February 2023 continued

	Shares outstanding at the beginning of the period	Shares issued	Shares redeemed	Shares outstanding at the end of the period
<b>European Fund</b>				
A Class distributing (A) share	34,414	2,770	1,845	35,339
A Class distributing (A) UK reporting fund share	3,007	-	284	2,723
A Class non-distributing share	2,895,006	235,692	694,472	2,436,226
A Class non-distributing share AUD hedged	205,765	11,192	32,359	184,598
A Class non-distributing share CAD hedged	107,308	2,160	31,550	77,918
A Class non-distributing share CNH hedged	4,678	-	-	4,678
A Class non-distributing share GBP hedged	170,745	478	28,874	142,349
A Class non-distributing share HKD hedged	5,145,657	60,443	1,259,644	3,946,456
A Class non-distributing share NZD hedged	80,149	3,052	21,340	61,861
A Class non-distributing share SGD hedged	570,410	43,553	74,840	539,123
A Class non-distributing share USD hedged	3,261,973	96,969	486,020	2,872,922
C Class non-distributing share	215,942	4,849	28,984	191,807
D Class distributing (A) UK reporting fund share	6,730	1,025	92	7,663
D Class non-distributing share	157,856	22,649	24,501	156,004
D Class non-distributing share USD hedged	234,005	2,692	112,258	124,439
D Class non-distributing UK reporting fund share	783,774	615,092	248,974	1,149,892
E Class non-distributing share	507,462	13,075	44,083	476,454
I Class non-distributing share	587,551	223,951	228,951	582,551
I Class non-distributing share USD hedged	8,261	125,210	5,225	128,246
S Class non-distributing share	1,655,358	77,352	247,845	1,484,865
X Class non-distributing share	1,654,304	194,054	521,231	1,327,127
<b>European High Yield Bond Fund</b>				
A Class non-distributing share	1,544,200	599,453	247,710	1,895,943
A Class non-distributing share CHF hedged	118,953	26,982	8,990	136,945
A Class non-distributing share SEK hedged	1,530	23,616	4,474	20,672
D Class distributing (A) share	6,880,052	29,616	4,467,380	2,442,288
D Class distributing (A) UK reporting fund share GBP hedged	34,089	24,016	3,792	54,313
D Class non-distributing share	4,924,366	2,642,397	1,217,475	6,349,288
E Class distributing (Q) share	1,918,566	105,210	58,233	1,965,543
E Class non-distributing share	3,912,840	1,114,435	324,999	4,702,276
X Class non-distributing share	431,638	158,926	166	590,398
Z Class non-distributing share	10,000,341	2,667,182	557,278	12,110,245
Z Class non-distributing share USD hedged	344,220	-	-	344,220
<b>European Special Situations Fund</b>				
A Class distributing (A) share	216,295	26,487	11,625	231,157
A Class non-distributing share	9,281,550	523,832	1,096,599	8,708,783
A Class non-distributing share AUD hedged	111,358	4,041	29,409	85,990
A Class non-distributing share CAD hedged	28,052	2,348	2,548	27,852
A Class non-distributing share CNH hedged	115	-	-	115
A Class non-distributing share GBP hedged	83,030	3,768	12,390	74,408
A Class non-distributing share HKD hedged	82,640	1,872	29,229	55,283
A Class non-distributing share USD hedged	6,677,795	353,337	547,965	6,483,167
C Class non-distributing share	297,082	11,373	19,154	289,301
D Class non-distributing share	3,353,535	377,878	274,015	3,457,398
D Class non-distributing share USD hedged	553,795	365,515	55,913	863,397
E Class non-distributing share	1,609,361	47,242	145,345	1,511,258
I Class distributing (A) share	462	3	-	465
I Class non-distributing share	13,173,643	715,032	1,695,909	12,192,766
X Class non-distributing share	164,806	-	6,394	158,412
<b>European Sustainable Equity Fund</b>				
A Class non-distributing share	679	-	-	679
AI Class non-distributing share	425	-	-	425
D Class non-distributing UK reporting fund share	17,160	9,425	2,108	24,477
E Class non-distributing share	2,136	28,940	20,916	10,160
I Class non-distributing UK reporting fund share	500	-	-	500
X Class non-distributing UK reporting fund share	498,500	-	-	498,500
ZI Class non-distributing share	-	920	-	920

The notes on pages 986 to 999 form an integral part of these financial statements.

# Statement of Changes in Shares Outstanding

For the Period From 1 September 2022 to 28 February 2023 continued

	Shares outstanding at the beginning of the period	Shares issued	Shares redeemed	Shares outstanding at the end of the period
<b>European Value Fund</b>				
A Class distributing (A) share	191,484	10,616	15,252	186,848
A Class distributing (A) UK reporting fund share	8,007	2,806	-	10,813
A Class non-distributing share	2,641,740	422,761	667,608	2,396,893
A Class non-distributing share AUD hedged	135,651	14,570	77,807	72,414
A Class non-distributing share CNH hedged	8,778	-	8,450	328
A Class non-distributing share HKD hedged	194,305	2,690	8,712	188,283
A Class non-distributing share USD hedged	2,812,000	309,246	704,270	2,416,976
C Class non-distributing share	273,844	78,034	37,504	314,374
D Class distributing (A) UK reporting fund share	8,245	2,151	2,601	7,795
D Class non-distributing share	2,190,999	612,458	878,741	1,924,716
D Class non-distributing share USD hedged	298,200	632,492	44,496	886,196
E Class non-distributing share	1,108,157	131,925	136,024	1,104,058
I Class non-distributing share	8,697,417	2,190,163	1,270,184	9,617,396
S Class distributing (A) share	63,435	15	2,908	60,542
X Class non-distributing share	6,178,292	-	-	6,178,292
<b>FinTech Fund</b>				
A Class distributing (A) UK reporting fund share	6,700	-	-	6,700
A Class non-distributing share	9,696,383	722,760	2,166,749	8,252,394
A Class non-distributing share EUR hedged	1,140,068	159,511	182,259	1,117,320
A Class non-distributing share SGD hedged	834,829	125,653	80,433	880,049
AI Class non-distributing share	308,332	9,763	31,305	286,790
C Class non-distributing UK reporting fund share	2,840,322	-	1,571,203	1,269,119
D Class non-distributing share	909,318	289,778	276,441	922,655
D Class non-distributing share EUR hedged	307,075	32,735	84,927	254,883
D Class non-distributing UK reporting fund share	5,146,892	83,918	1,084,321	4,146,489
D Class non-distributing UK reporting fund share GBP hedged	776,039	42,167	106,836	711,370
E Class non-distributing share	4,008,459	579,517	616,766	3,971,210
E Class non-distributing share EUR hedged	3,205,026	235,075	261,264	3,178,837
I Class distributing (A) UK reporting fund share	500	-	-	500
I Class non-distributing share	6,257,104	365,437	5,611,479	1,011,062
I Class non-distributing share EUR hedged	28,029	-	1,592	26,437
X Class non-distributing share	645,430	146,229	156,289	635,370
Z Class non-distributing UK reporting fund share	1,435,359	4,300	129,536	1,310,123

The notes on pages 986 to 999 form an integral part of these financial statements.

# Statement of Changes in Shares Outstanding

For the Period From 1 September 2022 to 28 February 2023 continued

	Shares outstanding at the beginning of the period	Shares issued	Shares redeemed	Shares outstanding at the end of the period
<b>Fixed Income Global Opportunities Fund</b>				
A Class distributing (A) share	100,416	111,458	7,476	204,398
A Class distributing (A) share EUR hedged	459,648	12,974	57,235	415,387
A Class distributing (D) share	3,064,097	211,913	392,695	2,883,315
A Class distributing (M) share	412,129	23,995	139,126	296,998
A Class distributing (Q) share	5,101,838	130,899	401,790	4,830,947
A Class distributing (Q) share EUR hedged	661,618	29,161	52,921	637,858
A Class distributing (Q) share SGD hedged	615,337	122,364	82,841	654,860
A Class distributing (R) (M) (G) share AUD hedged	573,414	473	42,735	531,152
A Class distributing (R) (M) (G) share CNH hedged	308	-	-	308
A Class distributing (S) (M) (G) share	986,261	986	22,120	965,127
A Class distributing (S) (M) (G) share HKD hedged	36,182	-	-	36,182
A Class non-distributing share	34,384,225	2,851,660	3,194,612	34,041,273
A Class non-distributing share CHF hedged	2,286,740	32,021	291,141	2,027,620
A Class non-distributing share EUR hedged	7,182,249	705,820	1,559,440	6,328,629
A Class non-distributing share JPY hedged	566	-	-	566
A Class non-distributing share PLN hedged	5,416,279	4,304,731	4,219,591	5,501,419
A Class non-distributing share SEK hedged	110,232	6,194	18,666	97,760
A Class non-distributing share SGD hedged	4,561,732	368,166	355,215	4,574,683
A Class non-distributing UK reporting fund share GBP hedged	245,338	6,065	31,992	219,411
AI Class non-distributing share	54,976	16,502	16,228	55,250
AI Class non-distributing share EUR hedged	175,204	22,944	16,184	181,964
C Class distributing (D) share	195,274	341	52,011	143,604
C Class distributing (Q) share	590,451	1,842	9,431	582,862
C Class non-distributing share	5,161,892	238,159	588,806	4,811,245
D Class distributing (A) share	71,323	53,157	56,978	67,502
D Class distributing (A) share CAD hedged	1,124,157	7,949	252,291	879,815
D Class distributing (A) share EUR hedged	379,681	11	243,621	136,071
D Class distributing (A) UK reporting fund share GBP hedged	1,768,226	315,609	575,786	1,508,049
D Class distributing (Q) share	12,372,698	1,108,082	2,041,321	11,439,459
D Class distributing (Q) share CHF hedged	1,651,654	13,845	96,500	1,568,999
D Class distributing (Q) share EUR hedged	563,485	32,706	42,650	553,541
D Class non-distributing share	41,548,966	5,649,697	6,513,537	40,685,126
D Class non-distributing share CHF hedged	3,333,996	73,588	742,846	2,664,738
D Class non-distributing share EUR hedged	26,050,791	1,136,053	4,440,655	22,746,189
D Class non-distributing share GBP hedged	2,339,569	424,415	468,980	2,295,004
D Class non-distributing share PLN hedged	182,246	49,000	-	231,246
D Class non-distributing share SGD hedged	23,806	14,646	8,434	30,018
E Class non-distributing share	10,935,879	1,028,952	1,819,669	10,145,162
E Class non-distributing share EUR hedged	21,157,770	1,319,556	2,174,223	20,303,103
I Class distributing (M) share CAD hedged	20,246,771	310,132	-	20,556,903
I Class distributing (Q) share	9,798,640	517,431	450,558	9,865,513
I Class distributing (Q) share EUR hedged	1,231,048	10,619	12,467	1,229,200
I Class distributing (Q) share GBP hedged	4,696,270	700,970	2,085,246	3,311,994
I Class distributing (Q) share JPY hedged	599,858	79,984	9,098	670,744
I Class non-distributing share	86,709,351	5,497,823	8,167,787	84,039,387
I Class non-distributing share AUD hedged	25,244	-	16,655	8,589
I Class non-distributing share CAD hedged	4,670	2,100	-	6,770
I Class non-distributing share CHF hedged	10,073,745	14,000	44,423	10,043,322
I Class non-distributing share EUR hedged	47,582,007	3,092,748	4,756,347	45,918,408
I Class non-distributing share GBP hedged	30,105,506	174,771	17,356,362	12,923,915
I Class non-distributing share JPY hedged	45,259,957	3,678,491	829,789	48,108,659
J Class distributing (M) share	1,277,766	82,896	120,325	1,240,337
S Class distributing (A) share EUR hedged	61,777	51,757	11,886	101,648
S Class distributing (Q) share	744,911	71,519	458,890	357,540
S Class non-distributing share	3,339,581	717,328	79,065	3,977,844
S Class non-distributing share CHF hedged	2,327,320	88,981	111,401	2,304,900
S Class non-distributing share EUR hedged	1,518,806	325,174	133,971	1,710,009
X Class distributing (M) share	59,491,501	17,639	80,402	59,428,738
X Class distributing (M) share AUD hedged	917,062	15,873	86,211	846,724
X Class distributing (M) share EUR hedged	185,604	3,371	9,445	179,530
X Class distributing (Q) share EUR hedged	14,543,302	9	-	14,543,311
X Class distributing (Q) share GBP hedged	4,463,746	-	694,591	3,769,155
X Class non-distributing share	103,797,640	1,420,165	196,575	105,021,230
X Class non-distributing share AUD hedged	6,239,648	-	133,684	6,105,964

The notes on pages 986 to 999 form an integral part of these financial statements.

# Statement of Changes in Shares Outstanding

For the Period From 1 September 2022 to 28 February 2023 continued

	Shares outstanding at the beginning of the period	Shares issued	Shares redeemed	Shares outstanding at the end of the period
X Class non-distributing share CAD hedged	119,272,903	2,955,702	32,094,815	90,133,790
X Class non-distributing share CHF hedged	13	-	-	13
X Class non-distributing share EUR hedged	56,329	-	56,323	6
X Class non-distributing share GBP hedged	46,588,783	2,249,985	45,918,536	2,920,232
X Class non-distributing share SEK hedged	115	-	-	115
<b>Future Consumer Fund</b>				
A Class non-distributing share	26,810	7,912	2,592	32,130
AI Class non-distributing share	425	-	-	425
D Class non-distributing share	6,532	406	1,662	5,276
D Class non-distributing UK reporting fund share	8,269	300	1,644	6,925
E Class non-distributing share	28,918	14,278	626	42,570
I Class non-distributing share	491	-	-	491
I Class non-distributing UK reporting fund share	500	-	-	500
X Class non-distributing UK reporting fund share	1,997,000	-	-	1,997,000
Z Class non-distributing share	500	-	-	500
<b>Future Of Transport Fund</b>				
A Class distributing (A) share	548,661	58,052	8,841	597,872
A Class distributing (A) UK reporting fund share	621,631	3,766	65,847	559,550
A Class distributing (T) share	-	500	-	500
A Class non-distributing share	26,583,703	2,263,653	3,872,457	24,974,899
A Class non-distributing share CNH hedged	1,146,581	409,951	136,702	1,419,830
A Class non-distributing share EUR hedged	3,421,002	226,479	577,023	3,070,458
A Class non-distributing share SGD hedged	702,931	40,296	93,651	649,576
AI Class non-distributing share	3,059,929	194,966	770,135	2,484,760
D Class non-distributing share EUR hedged	1,158,325	480,670	366,720	1,272,275
D Class non-distributing UK reporting fund share	13,177,570	2,182,481	828,509	14,531,542
D Class non-distributing UK reporting fund share GBP hedged	883,182	36,153	193,446	725,889
E Class non-distributing share	25,860,309	2,284,134	2,694,476	25,449,967
E Class non-distributing share EUR hedged	20,252,445	1,140,100	1,746,697	19,645,848
I Class distributing (A) UK reporting fund share	500	26,484	-	26,984
I Class non-distributing share	12,854,899	897,835	1,956,034	11,796,700
I Class non-distributing share EUR hedged	600,086	549,387	178,170	971,303
X Class non-distributing share	405,392	18,453	172,365	251,480
Z Class non-distributing UK reporting fund share	500	-	-	500

The notes on pages 986 to 999 form an integral part of these financial statements.

# Statement of Changes in Shares Outstanding

For the Period From 1 September 2022 to 28 February 2023 continued

	Shares outstanding at the beginning of the period	Shares issued	Shares redeemed	Shares outstanding at the end of the period
<b>Global Allocation Fund</b>				
A Class distributing (A) share	17,604,736	915,210	664,895	17,855,051
A Class distributing (A) share EUR hedged	1,543,275	21,214	138,087	1,426,402
A Class distributing (Y) (Q) (G) share	500	-	-	500
A Class distributing (Y) (Q) (G) share AUD hedged	659	-	-	659
A Class distributing (Y) (Q) (G) share SGD hedged	671	-	-	671
A Class non-distributing share	101,005,256	4,037,333	8,935,415	96,107,174
A Class non-distributing share AUD hedged	9,677,733	248,842	338,533	9,588,042
A Class non-distributing share CHF hedged	1,976,802	79,172	143,496	1,912,478
A Class non-distributing share CNH hedged	1,023,898	135,624	76,914	1,082,608
A Class non-distributing share EUR hedged	21,760,112	1,051,092	2,321,693	20,489,511
A Class non-distributing share GBP hedged	2,254,257	61,991	155,031	2,161,217
A Class non-distributing share HKD hedged	12,206,707	1,692,392	2,832,194	11,066,905
A Class non-distributing share PLN hedged	2,043,045	177,420	504,824	1,715,641
A Class non-distributing share SGD hedged	5,666,392	328,443	396,898	5,597,937
AI Class non-distributing share	679,806	45,703	128,073	597,436
AI Class non-distributing share EUR hedged	435,504	51,394	210,057	276,841
C Class non-distributing share	7,432,839	231,536	338,758	7,325,617
C Class non-distributing share EUR hedged	1,742,541	105,368	223,396	1,624,513
D Class distributing (A) share	395,599	36,494	29,878	402,215
D Class distributing (A) share EUR hedged	237,054	13,744	21,916	228,882
D Class non-distributing share	4,023,133	1,014,013	478,160	4,558,986
D Class non-distributing share AUD hedged	378,898	22,107	83,474	317,531
D Class non-distributing share CHF hedged	244,331	23,077	28,595	238,813
D Class non-distributing share EUR hedged	6,502,621	619,204	800,109	6,321,716
D Class non-distributing share GBP hedged	1,086,894	93,631	83,121	1,097,404
D Class non-distributing share PLN hedged	27,362	-	-	27,362
D Class non-distributing share SGD hedged	121,602	54,759	5,607	170,754
D Class non-distributing UK reporting fund share	10,426,228	1,239,033	1,755,884	9,909,377
E Class non-distributing share	23,046,329	1,897,726	1,350,936	23,593,119
E Class non-distributing share EUR hedged	10,857,252	399,190	776,857	10,479,585
E Class non-distributing share PLN hedged	251,548	8,233	4,798	254,983
I Class non-distributing share	11,086,556	891,668	1,939,969	10,038,255
I Class non-distributing share EUR hedged	4,322,605	467,126	1,914,019	2,875,712
I Class non-distributing share SGD hedged	15	-	-	15
J Class non-distributing share	202,000	-	20,695	181,305
X Class distributing (A) share	37,772,778	1,917,181	2,895,157	36,794,802
X Class non-distributing share	9,335,941	195,346	656,639	8,874,648
X Class non-distributing share AUD hedged	3,813,652	31,341	397,540	3,447,453
X Class non-distributing share EUR hedged	450	-	-	450
X Class non-distributing share JPY hedged	3,053,845	19,369	336,566	2,736,648

The notes on pages 986 to 999 form an integral part of these financial statements.



# Statement of Changes in Shares Outstanding

For the Period From 1 September 2022 to 28 February 2023 continued

	Shares outstanding at the beginning of the period	Shares issued	Shares redeemed	Shares outstanding at the end of the period
<b>Global Corporate Bond Fund</b>				
A Class distributing (A) share EUR hedged	170,833	3,915	632	174,116
A Class distributing (M) share AUD hedged	138,566	2,788	22,889	118,465
A Class distributing (M) share CAD hedged	133,948	-	-	133,948
A Class distributing (M) share GBP hedged	69,173	6,140	13,458	61,855
A Class distributing (M) share NZD hedged	333,712	-	11,150	322,562
A Class distributing (Q) share	77,298	23,389	12,757	87,930
A Class distributing (R) (M) (G) share AUD hedged	2,081,486	165,639	158,647	2,088,478
A Class distributing (R) (M) (G) share CNH hedged	1,622,700	8,489,202	275,268	9,836,634
A Class distributing (R) (M) (G) share NZD hedged	121,878	219	-	122,097
A Class distributing (S) (M) (G) share	14,133,536	3,158,180	1,400,900	15,890,816
A Class distributing (S) (M) (G) share HKD hedged	587,696	2,632	114,559	475,769
A Class distributing (S) (M) (G) share SGD hedged	89,580	45,761	3,538	131,803
A Class non-distributing share	5,408,192	4,369,884	1,728,440	8,049,636
A Class non-distributing share EUR hedged	2,537,573	148,570	98,573	2,587,570
A Class non-distributing share SEK hedged	4,068	-	-	4,068
D Class distributing (Q) share GBP hedged	370	-	-	370
D Class non-distributing share	1,340,266	1,062,374	70,119	2,332,521
D Class non-distributing share EUR hedged	7,178,123	1,749,941	1,456,856	7,471,208
D Class non-distributing UK reporting fund share GBP hedged	2,137,310	3,017,775	1,820,702	3,334,383
E Class non-distributing share	505,345	27,857	32,769	500,433
E Class non-distributing share EUR hedged	744,094	85,013	46,105	783,002
I Class distributing (A) UK reporting fund share GBP hedged	106,784	-	41,906	64,878
I Class non-distributing share	6,206,047	101,085	18,967	6,288,165
I Class non-distributing share CAD hedged	590	-	-	590
I Class non-distributing share EUR hedged	4,927,885	1,739,939	1,738,565	4,929,259
X Class distributing (A) UK reporting fund share GBP hedged	7	-	-	7
X Class non-distributing share	1,750,953	151,939	415,562	1,487,330
X Class non-distributing share EUR hedged	15,979,723	534,464	2,469,320	14,044,867
X Class non-distributing share NOK hedged	644,421	85,228	-	729,649
<b>Global Dynamic Equity Fund</b>				
A Class distributing (A) share	61,983	883	1,613	61,253
A Class non-distributing share	8,831,429	442,094	830,052	8,443,471
A Class non-distributing share CNH hedged	310	-	-	310
A Class non-distributing share EUR hedged	305,617	7,920	17,416	296,121
C Class non-distributing share	1,245,675	25,040	104,283	1,166,432
C Class non-distributing share EUR hedged	134,864	102,823	87,336	150,351
D Class distributing (A) share	398,886	4,266	14,008	389,144
D Class non-distributing share	2,037,149	31,765	157,033	1,911,881
D Class non-distributing share EUR hedged	67,368	9,811	19,339	57,840
E Class non-distributing share	2,008,822	81,146	116,127	1,973,841
E Class non-distributing share EUR hedged	193,531	9,511	7,950	195,092
I Class non-distributing share	6,082,343	2,406,186	7,107,225	1,381,304
X Class non-distributing share	7	-	-	7

The notes on pages 986 to 999 form an integral part of these financial statements.

# Statement of Changes in Shares Outstanding

For the Period From 1 September 2022 to 28 February 2023 continued

	Shares outstanding at the beginning of the period	Shares issued	Shares redeemed	Shares outstanding at the end of the period
<b>Global Equity Income Fund</b>				
A Class distributing (A) (G) share	1,161,462	76,838	68,093	1,170,207
A Class distributing (A) (G) share EUR hedged	80,819	1,606	-	82,425
A Class distributing (Q) (G) share	4,805,980	22,512	393,679	4,434,813
A Class distributing (Q) (G) share EUR hedged	785,416	13,626	10,319	788,723
A Class distributing (Q) (G) share SGD hedged	1,031,716	75,539	53,937	1,053,318
A Class distributing (Q) (G) UK reporting fund share	1,484,050	118,235	87,164	1,515,121
A Class distributing (R) (M) (G) share AUD hedged	1,911,828	46,702	226,386	1,732,144
A Class distributing (R) (M) (G) share CNH hedged	86,495	294	15,136	71,653
A Class distributing (R) (M) (G) share ZAR hedged	220,223	196,265	181,587	234,901
A Class distributing (S) (M) (G) share	5,507,892	151,447	711,003	4,948,336
A Class distributing (S) (M) (G) share CNH hedged	144,551	113	10,061	134,603
A Class distributing (S) (M) (G) share HKD hedged	69,036	4,754	15,597	58,193
A Class distributing (S) (M) (G) share SGD hedged	5,067,120	111,768	317,544	4,861,344
A Class distributing (T) share	-	1,168	12	1,156
A Class non-distributing share	15,428,394	724,518	4,868,636	11,284,276
A Class non-distributing share CHF hedged	420,679	2,300	24,592	398,387
A Class non-distributing share EUR hedged	1,116,075	177,093	157,226	1,135,942
A Class non-distributing share PLN hedged	2,661,542	3,791,303	3,798,604	2,654,241
A Class non-distributing share SGD hedged	666,930	98,086	38,043	726,973
AI Class distributing (Q) (G) share EUR hedged	538,188	51,778	143,100	446,866
AI Class non-distributing share	157,872	82,524	51,985	188,411
AI Class non-distributing share EUR hedged	31,667	18,703	7,080	43,290
C Class distributing (Q) (G) share	1,209,955	6,434	86,176	1,130,213
C Class non-distributing share	2,037,516	11,832	125,259	1,924,089
D Class distributing (A) (G) share	619,781	28,830	20,622	627,989
D Class distributing (Q) (G) share	793,380	22,350	143,965	671,765
D Class distributing (Q) (G) share EUR hedged	176,820	18,707	2,507	193,020
D Class distributing (Q) (G) UK reporting fund share	213,293	86,966	87,109	213,150
D Class distributing (Q) (G) UK reporting fund share GBP hedged	150,241	9,982	31,492	128,731
D Class non-distributing share	5,004,844	492,857	1,619,362	3,878,339
D Class non-distributing share CHF hedged	262,338	-	1,960	260,378
D Class non-distributing share EUR hedged	315,231	41,282	49,707	306,806
D Class non-distributing share PLN hedged	1,397	-	-	1,397
D Class non-distributing share SGD hedged	11,723	-	-	11,723
E Class distributing (Q) (G) share	1,415,413	50,038	183,259	1,282,192
E Class distributing (Q) (G) share EUR hedged	1,165,567	48,662	116,147	1,098,082
E Class non-distributing share	1,128,943	68,638	107,465	1,090,116
E Class non-distributing share EUR hedged	69,234	19,030	5,581	82,683
I Class non-distributing share	6,851,367	699,294	366,643	7,184,018
I Class non-distributing UK reporting fund share	-	5,117,458	171,515	4,945,943
SR Class distributing (S) (M) (G) share	500	-	-	500
SR Class non-distributing share	500	-	-	500
X Class non-distributing share	9	-	-	9

The notes on pages 986 to 999 form an integral part of these financial statements.

# Statement of Changes in Shares Outstanding

For the Period From 1 September 2022 to 28 February 2023 continued

	Shares outstanding at the beginning of the period	Shares issued	Shares redeemed	Shares outstanding at the end of the period
<b>Global Government Bond Fund</b>				
A Class distributing (D) share	40,208	257	1,661	38,804
A Class distributing (D) share EUR hedged	17,532	3,699	68	21,163
A Class distributing (M) share	468,842	63,948	54,180	478,610
A Class distributing (M) share EUR hedged	75,020	8,985	4,163	79,842
A Class distributing (M) share GBP hedged	66,513	22,310	22,138	66,685
A Class distributing (M) share HKD hedged	390	-	-	390
A Class non-distributing share	4,022,093	889,270	933,328	3,978,035
A Class non-distributing share EUR hedged	6,485,003	6,937,989	6,169,484	7,253,508
C Class distributing (D) share	6,190	-	-	6,190
C Class distributing (D) share EUR hedged	5,030	-	3,290	1,740
C Class distributing (M) share	6	-	-	6
C Class non-distributing share	95,049	30,203	16,364	108,888
C Class non-distributing share EUR hedged	207,586	58,323	26,110	239,799
D Class distributing (M) share	30,182	78	6,275	23,985
D Class distributing (M) share EUR hedged	3,827	-	-	3,827
D Class non-distributing share	394,819	303,758	57,986	640,591
D Class non-distributing share EUR hedged	6,479,906	2,814,708	735,508	8,559,106
E Class non-distributing share	522,117	37,875	60,687	499,305
E Class non-distributing share EUR hedged	2,955,425	938,777	259,486	3,634,716
I Class distributing (A) share EUR hedged	431	5	-	436
I Class non-distributing share	2,481,834	234,619	613,125	2,103,328
I Class non-distributing share EUR hedged	4,798,632	158,681	63,446	4,893,867
X Class non-distributing share EUR hedged	1,141,795	294,309	-	1,436,104
X Class non-distributing share NOK hedged	647,353	88,112	-	735,465
X Class non-distributing share SEK hedged	24,883,514	326,688	4,557,792	20,652,410
X Class non-distributing UK reporting fund share	31,884	3,354	4,086	31,152

The notes on pages 986 to 999 form an integral part of these financial statements.

# Statement of Changes in Shares Outstanding

For the Period From 1 September 2022 to 28 February 2023 continued

	Shares outstanding at the beginning of the period	Shares issued	Shares redeemed	Shares outstanding at the end of the period
<b>Global High Yield Bond Fund</b>				
A Class distributing (D) UK reporting fund share	1,508,028	23,448	245,943	1,285,533
A Class distributing (D) UK reporting fund share EUR hedged	729,678	10,735	199,488	540,925
A Class distributing (M) share	8,337,121	559,866	1,301,606	7,595,381
A Class distributing (M) share EUR hedged	2,216,254	295,983	257,651	2,254,586
A Class distributing (Q) share	140,754	37,945	8,173	170,526
A Class distributing (R) (M) (G) share AUD hedged	8,711,524	259,495	1,190,266	7,780,753
A Class distributing (R) (M) (G) share ZAR hedged	3,279,272	164,535	202,398	3,241,409
A Class distributing (R) (M) (G) UK reporting fund share CNH hedged	30,289	9,802	6,342	33,749
A Class distributing (S) (M) (G) share	39,035,228	1,233,246	4,424,761	35,843,713
A Class distributing (S) (M) (G) share HKD hedged	1,881,509	29,958	327,409	1,584,058
A Class distributing (S) (M) (G) share SGD hedged	1,064,969	29,301	85,176	1,009,094
A Class non-distributing share	7,045,422	1,776,910	2,098,302	6,724,030
A Class non-distributing share EUR hedged	2,619,992	123,553	186,329	2,557,216
A Class non-distributing share GBP hedged	819,954	40,507	53,239	807,222
A Class non-distributing share PLN hedged	2,693,755	59,576	344,361	2,408,970
A Class non-distributing share SEK hedged	3,493,700	279,222	1,114,208	2,658,714
AI Class distributing (Q) share EUR hedged	68,209	146	9,897	58,458
AI Class non-distributing share EUR hedged	25,673	3,382	9,873	19,182
C Class distributing (D) share	260,476	373	5	260,844
C Class non-distributing share	559,432	40,073	40,882	558,623
C Class non-distributing share EUR hedged	777,174	29,848	37,268	769,754
D Class distributing (M) share	6,179,830	1,616,858	1,334,908	6,461,780
D Class distributing (M) share EUR hedged	461,971	102,708	134,374	430,305
D Class distributing (Q) share GBP hedged	1,617,388	23,263	485,247	1,155,404
D Class non-distributing share	6,178,697	739,460	1,943,557	4,974,600
D Class non-distributing UK reporting fund share EUR hedged	6,502,679	1,240,383	2,928,411	4,814,651
D Class non-distributing UK reporting fund share GBP hedged	316,910	26,186	161,980	181,116
E Class distributing (Q) share EUR hedged	5,886,424	403,808	484,147	5,806,085
E Class non-distributing share	2,282,667	212,287	268,967	2,225,987
E Class non-distributing share EUR hedged	2,526,032	204,476	312,930	2,417,578
I Class distributing (M) share	14,200,454	15,000	951,700	13,263,754
I Class non-distributing share	9,775,396	662,561	651,080	9,786,877
I Class non-distributing share CAD hedged	590	-	-	590
I Class non-distributing share EUR hedged	8,020,229	348,548	2,058,433	6,310,344
I Class non-distributing UK reporting fund share CHF hedged	457	-	-	457
X Class distributing (A) share EUR hedged	2,961,505	-	-	2,961,505
X Class non-distributing share	9,156	4,364	2,150	11,370
X Class non-distributing share EUR hedged	2,130,160	-	-	2,130,160
<b>Global Inflation Linked Bond Fund</b>				
A Class distributing (M) share	145,748	4,510	42,675	107,583
A Class non-distributing share	3,523,608	707,314	857,754	3,373,168
A Class non-distributing share EUR hedged	771,878	27,033	88,457	710,454
C Class distributing (M) share	28,828	-	-	28,828
C Class non-distributing share	346,138	11,659	45,625	312,172
D Class distributing (M) share	1,737	-	-	1,737
D Class non-distributing share	1,721,628	169,689	638,058	1,253,259
D Class non-distributing share EUR hedged	3,409,599	387,118	415,828	3,380,889
E Class non-distributing share EUR hedged	13,629,415	238,650	1,890,724	11,977,341
I Class non-distributing share	2,562,839	-	1,599,018	963,821
X Class non-distributing share EUR hedged	375,679	68,072	91,991	351,760
<b>Global Long-Horizon Equity Fund</b>				
A Class distributing (A) share	14,807	437	606	14,638
A Class distributing (A) UK reporting fund share	939,648	1,360	26,705	914,303
A Class non-distributing share	8,304,168	1,165,795	558,905	8,911,058
A Class non-distributing share SGD hedged	4,669	-	-	4,669
AI Class non-distributing share	187,604	8,623	28,781	167,446
C Class non-distributing share	502,391	29,961	73,786	458,566
D Class distributing (A) UK reporting fund share	366,644	506,866	30,650	842,860
D Class non-distributing share	1,934,123	171,261	241,870	1,863,514
E Class non-distributing share	1,710,947	226,022	113,419	1,823,550
I Class non-distributing share	2,087,146	294,000	719,000	1,662,146
X Class non-distributing share	2,569,970	192,645	253,230	2,509,385

The notes on pages 986 to 999 form an integral part of these financial statements.

# Statement of Changes in Shares Outstanding

For the Period From 1 September 2022 to 28 February 2023 continued

	Shares outstanding at the beginning of the period	Shares issued	Shares redeemed	Shares outstanding at the end of the period
<b>Global Multi-Asset Income Fund</b>				
A Class distributing (A) (G) share	1,927,916	426,196	54,007	2,300,105
A Class distributing (A) (G) share CHF hedged	57,419	-	-	57,419
A Class distributing (A) (G) share EUR hedged	3,744,091	289,329	364,312	3,669,108
A Class distributing (M) (G) share	106,200,607	2,919,401	3,682,933	105,437,075
A Class distributing (Q) (G) share	6,477,171	450,359	762,200	6,165,330
A Class distributing (Q) (G) share AUD hedged	643,603	20,121	12,052	651,672
A Class distributing (Q) (G) share SGD hedged	1,162,470	72,731	17,392	1,217,809
A Class distributing (R) (M) (G) share AUD hedged	19,774,195	179,190	1,276,661	18,676,724
A Class distributing (R) (M) (G) share CAD hedged	2,652,433	45,062	243,426	2,454,069
A Class distributing (R) (M) (G) share CNH hedged	747,624	63,989	96,835	714,778
A Class distributing (R) (M) (G) share GBP hedged	5,117,293	197,452	472,421	4,842,324
A Class distributing (R) (M) (G) share NZD hedged	4,519,222	119,245	243,456	4,395,011
A Class distributing (S) (M) (G) share	148,083,409	3,626,912	12,560,514	139,149,807
A Class distributing (S) (M) (G) share EUR hedged	21,301,253	3,928,984	2,265,492	22,964,745
A Class distributing (S) (M) (G) share HKD hedged	8,011,975	343,356	1,465,677	6,889,654
A Class distributing (S) (M) (G) share SGD hedged	86,123,606	1,351,045	6,251,928	81,222,723
A Class non-distributing share	29,467,030	2,021,651	4,571,012	26,917,669
A Class non-distributing share CHF hedged	67,897	-	-	67,897
A Class non-distributing share EUR hedged	3,470,601	419,715	1,040,695	2,849,621
AI Class distributing (Q) (G) share EUR hedged	462,476	21,421	194,932	288,965
AI Class non-distributing share EUR hedged	70,921	9,193	9,748	70,366
C Class distributing (S) (M) (G) share	1,804,744	12,300	131,112	1,685,932
C Class non-distributing share	1,712,208	-	135,301	1,576,907
D Class distributing (A) (G) share CHF hedged	181,390	-	14,500	166,890
D Class distributing (A) (G) share EUR hedged	1,979,055	84,452	396,270	1,667,237
D Class distributing (S) (M) (G) share	91,683,654	7,480,468	3,253,763	95,910,359
D Class distributing (S) (M) (G) share GBP hedged	378,243	15,252	10,642	382,853
D Class distributing (S) (M) (G) share SGD hedged	695	-	-	695
D Class non-distributing share	7,812,469	580,568	2,031,953	6,361,084
D Class non-distributing share CHF hedged	12,780	-	9,100	3,680
D Class non-distributing share EUR hedged	2,342,451	91,012	403,126	2,030,337
E Class distributing (Q) (G) share EUR hedged	52,354,901	1,137,577	4,528,726	48,963,752
E Class distributing (Y) (Q) (G) share EUR hedged	6,374,401	91,886	816,975	5,649,312
E Class non-distributing share	7,839,416	761,238	854,007	7,746,647
E Class non-distributing share EUR hedged	5,355,930	149,920	567,989	4,937,861
I Class distributing (Q) (G) share EUR hedged	314,721	-	4,751	309,970
I Class non-distributing share	12,932,272	817,821	2,621,912	11,128,181
I Class non-distributing share EUR hedged	7,846,155	563,654	1,687,085	6,722,724
X Class distributing (Q) (G) share GBP hedged	380	-	-	380
X Class distributing (R) (M) (G) share AUD hedged	4,839,399	631,050	1,135,113	4,335,336
X Class non-distributing share	193,707	5,105	110,349	88,463
<b>Impact Bond Fund<sup>(1)</sup></b>				
A Class non-distributing UK reporting fund share	-	500	-	500
D Class non-distributing UK reporting fund share	-	500	-	500
E Class non-distributing share	-	468	-	468
I Class non-distributing UK reporting fund share	-	500	-	500
X Class non-distributing UK reporting fund share	-	7,497,000	-	7,497,000
X Class non-distributing UK reporting fund share USD hedged	-	488	-	488
Z Class non-distributing UK reporting fund share	-	500	-	500
ZI Class non-distributing UK reporting fund share	-	500	-	500
<b>India Fund</b>				
A Class distributing (A) UK reporting fund share	46,393	1,886	1,478	46,801
A Class non-distributing share	5,303,349	1,068,319	1,093,254	5,278,414
C Class non-distributing share	250,738	20,111	50,799	220,050
D Class distributing (A) UK reporting fund share	151,389	25,917	17,111	160,195
D Class non-distributing share	251,526	22,774	46,316	227,984
E Class non-distributing share	830,196	49,650	108,561	771,285
I Class non-distributing share	13,617,254	865,376	1,783,735	12,698,895
X Class non-distributing share	849,541	40,537	52,205	837,873

<sup>(1)</sup> Fund launched during the period, see Note 1, for further details.

# Statement of Changes in Shares Outstanding

For the Period From 1 September 2022 to 28 February 2023 continued

	Shares outstanding at the beginning of the period	Shares issued	Shares redeemed	Shares outstanding at the end of the period
<b>Japan Flexible Equity Fund</b>				
A Class distributing (A) UK reporting fund share	73,581	776	330	74,027
A Class non-distributing share	4,512,175	1,578,523	3,225,840	2,864,858
A Class non-distributing share EUR hedged	143,061	19,421	20,328	142,154
A Class non-distributing share USD hedged	538,457	75,195	243,030	370,622
C Class non-distributing share	1,633,008	104,406	755,752	981,662
D Class distributing (A) UK reporting fund share	132,601	5,444	8,107	129,938
D Class non-distributing share	3,724,408	425,980	2,407,123	1,743,265
D Class non-distributing share EUR hedged	1,266,797	99,870	247,431	1,119,236
E Class non-distributing share	1,079,181	820,592	671,026	1,228,747
E Class non-distributing share EUR hedged	1,815,521	75,666	145,758	1,745,429
I Class non-distributing share	85,905	2,960,150	95,075	2,950,980
X Class non-distributing share	397,181	9,529	84,344	322,366
X Class non-distributing share EUR hedged	448	-	-	448
<b>Japan Small &amp; MidCap Opportunities Fund</b>				
A Class distributing (A) UK reporting fund share	233	26	1	258
A Class non-distributing share	1,675,461	159,272	294,806	1,539,927
A Class non-distributing share EUR hedged	43,707	526	6,632	37,601
A Class non-distributing share USD hedged	610,753	101,016	157,343	554,426
C Class non-distributing share	26,252	307	3,515	23,044
D Class distributing (A) UK reporting fund share	3,993	2,294	1,829	4,458
D Class non-distributing share	331,609	3,015	35,574	299,050
D Class non-distributing share EUR hedged	3,248	890	118	4,020
E Class non-distributing share	147,130	18,952	21,728	144,354
I Class non-distributing share	478	-	-	478
I Class non-distributing share EUR hedged	430	-	-	430
X Class non-distributing share	2,126	-	-	2,126
<b>Latin American Fund</b>				
A Class distributing (A) share	29,883	1,933	1,714	30,102
A Class distributing (A) UK reporting fund share	10,617	528	667	10,478
A Class non-distributing share	12,115,267	1,241,657	2,207,971	11,148,953
A Class non-distributing share AUD hedged	657,955	140,006	151,283	646,678
A Class non-distributing share CHF hedged	9,709	310	-	10,019
A Class non-distributing share HKD hedged	147,967	5,682	4,999	148,650
A Class non-distributing share PLN hedged	2,794,404	4,980,866	4,135,120	3,640,150
A Class non-distributing share SGD hedged	645,744	178,153	146,833	677,064
C Class non-distributing share	86,067	28,480	32,417	82,130
D Class distributing (A) share	1,203	-	-	1,203
D Class distributing (A) UK reporting fund share	21,167	19,772	13,567	27,372
D Class non-distributing share	1,365,548	124,110	283,534	1,206,124
D Class non-distributing share CHF hedged	39,917	-	-	39,917
D Class non-distributing share EUR hedged	4,522	8,035	-	12,557
D Class non-distributing share PLN hedged	1,592	-	-	1,592
D Class non-distributing share SGD hedged	790	-	-	790
D Class non-distributing UK reporting fund share GBP hedged	7,337	1,705	5,324	3,718
E Class non-distributing share	438,999	53,055	161,525	330,529
I Class non-distributing share	326,487	296,582	109,168	513,901
J Class non-distributing share	146,399	1,856	14,678	133,577
X Class distributing (A) UK reporting fund share	64	-	-	64
X Class non-distributing share	894	735	254	1,375
<b>Multi-Theme Equity Fund</b>				
A Class non-distributing share	2,903,243	223,459	204,714	2,921,988
A Class non-distributing share EUR hedged	422	-	-	422
AI Class non-distributing share	56,339	10,585	1,327	65,597
C Class non-distributing share	37,532	9,791	5	47,318
D Class non-distributing share EUR hedged	17,962	930	-	18,892
D Class non-distributing UK reporting fund share	898,237	719,999	699,807	918,429
E Class non-distributing share	1,570,762	320,233	75,754	1,815,241
X Class non-distributing share	332	-	-	332
X Class non-distributing share GBP hedged	4,398,152	613,904	1,933,828	3,078,228
Z Class non-distributing share	6,214,328	109,440	376,408	5,947,360

The notes on pages 986 to 999 form an integral part of these financial statements.

# Statement of Changes in Shares Outstanding

For the Period From 1 September 2022 to 28 February 2023 continued

	Shares outstanding at the beginning of the period	Shares issued	Shares redeemed	Shares outstanding at the end of the period
<b>Natural Resources Growth &amp; Income Fund</b>				
A Class distributing (A) (G) share	277,129	64,090	50,984	290,235
A Class distributing (M) (G) share	10,235	179,771	186,364	3,642
A Class distributing (Q) (G) share	810,376	224,733	112,729	922,380
A Class non-distributing share	16,848,204	4,566,616	5,285,596	16,129,224
A Class non-distributing share EUR hedged	1,267,178	301,573	414,763	1,153,988
D Class non-distributing share	69,070	348,241	8,582	408,729
D Class non-distributing share EUR hedged	1,055,899	228,690	185,590	1,098,999
E Class distributing (Q) (G) share EUR hedged	2,150,670	1,006,218	971,711	2,185,177
E Class non-distributing share	6,840,009	1,797,796	1,609,685	7,028,120
I Class distributing (A) (G) share	8,771,202	1,573,662	1,043,227	9,301,637
S Class distributing (Q) (G) share	-	172,525	-	172,525
S Class non-distributing share	-	1,152,990	2,194	1,150,796
<b>Next Generation Health Care Fund</b>				
A Class non-distributing share	35,418	18,571	1,609	52,380
A Class non-distributing share HKD hedged	388	-	-	388
A Class non-distributing share SGD hedged	4,675	606	1,647	3,634
AI Class non-distributing share	425	-	-	425
D Class non-distributing share	63,940	8,050	50,223	21,767
D Class non-distributing UK reporting fund share	3,885	-	-	3,885
E Class non-distributing share	61,441	22,832	10,415	73,858
I Class non-distributing share	485	-	-	485
I Class non-distributing UK reporting fund share	500	-	-	500
X Class non-distributing UK reporting fund share	1,996,000	-	-	1,996,000
Z Class non-distributing share	500	-	-	500
<b>Next Generation Technology Fund</b>				
A Class distributing (A) share	775,682	115,942	13,700	877,924
A Class distributing (A) UK reporting fund share	5,029	1,850	-	6,879
A Class distributing (T) share	-	500	-	500
A Class non-distributing share	54,506,693	3,615,391	7,573,298	50,548,786
A Class non-distributing share AUD hedged	672	-	-	672
A Class non-distributing share CNH hedged	24,918	53,586	274	78,230
A Class non-distributing share EUR hedged	8,373,960	1,023,199	1,217,588	8,179,571
A Class non-distributing share HKD hedged	95,597	541,372	461,591	175,378
A Class non-distributing share NZD hedged	731	-	-	731
A Class non-distributing share SGD hedged	2,988,012	283,650	272,304	2,999,358
A Class non-distributing UK reporting fund share CHF hedged	163,496	2,143	3,740	161,899
A Class non-distributing UK reporting fund share GBP hedged	64,473	114,240	44,684	134,029
AI Class non-distributing share	3,282,648	163,813	507,251	2,939,210
D Class non-distributing share	5,091,217	830,569	953,098	4,968,688
D Class non-distributing share CNH hedged	323	-	-	323
D Class non-distributing share EUR hedged	8,321,507	6,900,077	3,331,811	11,889,773
D Class non-distributing share SGD hedged	671,444	179,813	56,388	794,869
D Class non-distributing UK reporting fund share	7,213,737	1,149,131	2,119,747	6,243,121
D Class non-distributing UK reporting fund share GBP hedged	3,667,724	177,687	810,801	3,034,610
E Class non-distributing share	29,836,221	2,818,418	2,085,551	30,569,088
E Class non-distributing share EUR hedged	17,469,125	1,637,917	1,236,630	17,870,412
I Class distributing (A) UK reporting fund share	82,863	-	-	82,863
I Class non-distributing share	17,829,923	234,901	3,492,406	14,572,418
I Class non-distributing share EUR hedged	1,878,139	218,324	412,333	1,684,130
I Class non-distributing UK reporting fund share	1,430,023	19,730	506,743	943,010
S Class non-distributing UK reporting fund share	24,614,443	789,248	3,498,962	21,904,729
S Class non-distributing UK reporting fund share CHF hedged	691,463	57,110	56,509	692,064
S Class non-distributing UK reporting fund share EUR hedged	3,619,404	54,150	791,050	2,882,504
S Class non-distributing UK reporting fund share GBP hedged	278,922	-	21,984	256,938
SR Class distributing (A) UK reporting fund share	98,439	-	17,632	80,807
SR Class non-distributing UK reporting fund share	51,392	47,423	-	98,815
SR Class non-distributing UK reporting fund share EUR hedged	409	-	-	409
X Class non-distributing share	282,675	34,060	144,029	172,706
Z Class non-distributing UK reporting fund share	1,073,148	90,985	1,805	1,162,328
Z Class non-distributing UK reporting fund share CHF hedged	9,363	-	-	9,363

The notes on pages 986 to 999 form an integral part of these financial statements.

# Statement of Changes in Shares Outstanding

For the Period From 1 September 2022 to 28 February 2023 continued

	Shares outstanding at the beginning of the period	Shares issued	Shares redeemed	Shares outstanding at the end of the period
<b>Nutrition Fund</b>				
A Class distributing (A) share EUR hedged	34,494	153	6,467	28,180
A Class distributing (A) UK reporting fund share	500	200	-	700
A Class distributing (A) UK reporting fund share GBP hedged	47,722	3,520	2,232	49,010
A Class non-distributing share	2,617,885	140,087	334,735	2,423,237
A Class non-distributing share EUR hedged	606,735	28,099	45,661	589,173
A Class non-distributing share HKD	326,437	10,385	67,432	269,390
A Class non-distributing share PLN hedged	711,419	161,224	238,156	634,487
A Class non-distributing share SGD hedged	1,090,494	18,699	126,794	982,399
AI Class non-distributing share	446,926	26,986	110,832	363,080
C Class non-distributing share	700,549	39,479	50,734	689,294
D Class distributing (A) share EUR hedged	14,859	-	452	14,407
D Class distributing (A) UK reporting fund share GBP hedged	51,685	2,533	3,367	50,851
D Class non-distributing share	3,493,273	797,723	1,984,841	2,306,155
D Class non-distributing share EUR hedged	713,967	59,876	682,407	91,436
D Class non-distributing share SGD hedged	72,221	15,116	5,561	81,776
D Class non-distributing UK reporting fund share GBP hedged	46,666	7,842	1,206	53,302
E Class non-distributing share	8,311,801	560,156	594,156	8,277,801
I Class distributing (A) UK reporting fund share	500	-	-	500
I Class non-distributing share	6,190,123	52,642	1,109,313	5,133,452
I Class non-distributing share JPY hedged	553	-	-	553
X Class non-distributing share	331,158	223,610	63,492	491,276
<b>Sustainable Asian Bond Fund</b>				
A Class distributing (S) (M) (G) share	878	8	8	878
A Class non-distributing share	500	114	-	614
D Class non-distributing share	18,903	-	-	18,903
D Class non-distributing share EUR hedged	500	-	-	500
E Class non-distributing share EUR hedged	9,133	73	414	8,792
I Class non-distributing share	2,946,558	4,625,481	1	7,572,038
I Class non-distributing share SEK hedged	500	-	-	500
X Class non-distributing share	1,996,849	575,655	572,082	2,000,422
Z class non-distributing share	500	-	-	500
ZI Class distributing (S) (M) (G) share	-	500	-	500
ZI Class non-distributing share	-	500	-	500
<b>Sustainable Emerging Markets Blended Bond Fund</b>				
A Class non-distributing share	1,220	-	-	1,220
A Class non-distributing share EUR hedged	2,897	260	65	3,092
AI Class non-distributing share	470	-	-	470
AI Class non-distributing share EUR hedged	460	-	-	460
D Class non-distributing share CHF hedged	497	-	-	497
D Class non-distributing share EUR hedged	19,243	-	10,606	8,637
D Class non-distributing UK reporting fund share	941	-	-	941
E Class distributing (Q) share EUR hedged	35,773	9,210	1,509	43,474
E Class non-distributing share EUR hedged	1,135,045	7,638	64,295	1,078,388
I Class non-distributing share	1,002	-	-	1,002
I Class non-distributing share EUR hedged	430	-	-	430
X Class non-distributing share	2,498,000	-	312,175	2,185,825
Z Class non-distributing UK reporting fund share	955,755	40,444	63,814	932,385
ZI Class non-distributing share	-	500	-	500

The notes on pages 986 to 999 form an integral part of these financial statements.



# Statement of Changes in Shares Outstanding

For the Period From 1 September 2022 to 28 February 2023 continued

	Shares outstanding at the beginning of the period	Shares issued	Shares redeemed	Shares outstanding at the end of the period
<b>Sustainable Emerging Markets Bond Fund</b>				
A Class distributing (S) (M) (G) UK reporting fund share	500	-	-	500
A Class distributing (S) (M) (G) UK reporting fund share SGD hedged	663	-	-	663
A Class non-distributing share	657,546	247,369	38,446	866,469
A Class non-distributing share EUR hedged	35,103	120,629	19,837	135,895
AI Class non-distributing share	3,199	-	-	3,199
AI Class non-distributing share EUR hedged	6,065	2,137	-	8,202
D Class distributing (S) (M) (G) UK reporting fund share	500	-	-	500
D Class non-distributing share CHF hedged	2,564,614	337,368	254,762	2,647,220
D Class non-distributing share EUR hedged	303,045	53,031	15,892	340,184
D Class non-distributing UK reporting fund share	306,160	141,812	108,390	339,582
D Class non-distributing UK reporting fund share GBP hedged	363	160	7	516
E Class distributing (Q) share EUR hedged	516,416	40,834	82,324	474,926
E Class non-distributing share EUR hedged	649,762	53,505	31,265	672,002
I Class non-distributing share	87,006	-	-	87,006
I Class non-distributing share EUR hedged	22,926,761	663,055	1,703,570	21,886,246
X Class non-distributing share	1,110,649	56,352	66,569	1,100,432
X Class non-distributing share AUD hedged	740	-	-	740
X Class non-distributing share EUR hedged	10,409,071	704,037	207,309	10,905,799
ZI Class non-distributing share	-	500	-	500
<b>Sustainable Emerging Markets Corporate Bond Fund</b>				
A Class non-distributing share	271,543	141	269,999	1,685
A Class non-distributing share EUR hedged	943,729	133,073	1,075,169	1,633
A Class non-distributing share SEK hedged	1,245	1,211	105	2,351
AI Class non-distributing share	2,664	-	-	2,664
AI Class non-distributing share EUR hedged	460	-	-	460
D Class non-distributing share CHF hedged	145,084	138,675	25,924	257,835
D Class non-distributing share EUR hedged	662,347	385,828	310,161	738,014
D Class non-distributing UK reporting fund share	70,194	4,524	27,624	47,094
E Class distributing (Q) share EUR hedged	50,428	3,063	185	53,306
E Class non-distributing share EUR hedged	529,380	79,648	43,165	565,863
I Class non-distributing share	128,518	514,438	282,585	360,371
I Class non-distributing share EUR hedged	1,971,196	324,526	854,857	1,440,865
X Class non-distributing share	3,079,351	-	569,532	2,509,819
ZI Class non-distributing share	-	500	-	500
<b>Sustainable Emerging Markets Local Currency Bond Fund</b>				
A Class non-distributing share	126,792	219,174	63,831	282,135
A Class non-distributing share EUR hedged	428	34,036	34,036	428
AI Class non-distributing share	470	-	-	470
AI Class non-distributing share EUR hedged	2,700	568	-	3,268
D Class non-distributing share CHF hedged	497	-	-	497
D Class non-distributing share EUR hedged	27,523	10,044	3,632	33,935
D Class non-distributing UK reporting fund share	225,685	6,344	72,918	159,111
E Class distributing (Q) share EUR hedged	6,804	15	429	6,390
E Class non-distributing share EUR hedged	98,874	6,070	10,300	94,644
I Class non-distributing share	12,609,400	180,942	934,342	11,856,000
I Class non-distributing share EUR hedged	435	-	-	435
X Class non-distributing share	33,536,035	1,267,629	4,255,657	30,548,007
ZI Class non-distributing share	-	500	-	500

The notes on pages 986 to 999 form an integral part of these financial statements.

# Statement of Changes in Shares Outstanding

For the Period From 1 September 2022 to 28 February 2023 continued

	Shares outstanding at the beginning of the period	Shares issued	Shares redeemed	Shares outstanding at the end of the period
<b>Sustainable Energy Fund</b>				
A Class distributing (A) share	6,801,749	836,026	276,429	7,361,346
A Class distributing (A) UK reporting fund share	2,007,415	168,261	186,230	1,989,446
A Class distributing (T) share	-	2,540	187	2,353
A Class non-distributing share	182,317,913	13,993,882	20,772,444	175,539,351
A Class non-distributing share AUD hedged	521,077	92,196	197,412	415,861
A Class non-distributing share CAD hedged	167,152	192,018	157,073	202,097
A Class non-distributing share CNH hedged	1,388,599	236,273	112,585	1,512,287
A Class non-distributing share EUR hedged	5,772,254	1,238,784	893,308	6,117,730
A Class non-distributing share GBP hedged	331,574	24,072	103,692	251,954
A Class non-distributing share HKD hedged	1,204,864	12,266	271,712	945,418
A Class non-distributing share NZD hedged	50,924	164,843	164,843	50,924
A Class non-distributing share SGD hedged	6,167,033	539,727	703,521	6,003,239
AI Class non-distributing share	10,010,624	670,531	2,469,060	8,212,095
C Class non-distributing share	13,501,873	1,455,579	1,023,127	13,934,325
D Class distributing (A) share	6,587,432	529,395	1,049,430	6,067,397
D Class distributing (A) UK reporting fund share	11,271,963	1,353,836	1,600,847	11,024,952
D Class non-distributing share	37,892,542	5,000,509	4,448,431	38,444,620
D Class non-distributing share SGD hedged	19,075	19,290	7,034	31,331
E Class non-distributing share	99,439,179	10,131,202	11,111,382	98,458,999
E Class non-distributing share EUR hedged	3,838,745	495,282	466,512	3,867,515
I Class distributing (A) UK reporting fund share	3,267,941	193,043	120,806	3,340,178
I Class distributing (Q) share	744,317	1,043,586	-	1,787,903
I Class non-distributing share	16,895,045	711,755	1,816,534	15,790,266
I Class non-distributing UK reporting fund share	20,506,708	2,350,552	1,428,481	21,428,779
S Class non-distributing share	547,857	9,798	10,775	546,880
X Class distributing (T) share	160,370	22,636	123,718	59,288
X Class non-distributing share	7,004,685	248,534	1,187,203	6,066,016
X Class non-distributing share EUR hedged	2,420,955	992,287	1,102,332	2,310,910
<b>Sustainable Fixed Income Global Opportunities Fund</b>				
A Class non-distributing share	465	-	-	465
AI Class non-distributing share	6,470	-	-	6,470
D Class non-distributing share	76,238	112,247	3,158	185,327
D Class non-distributing share CHF hedged	485	-	-	485
D Class non-distributing UK reporting fund share USD hedged	500	-	-	500
E Class non-distributing share	183,568	103,626	24,573	262,621
I Class non-distributing share	4,557,274	166,219	1,182,546	3,540,947
I Class non-distributing share JPY hedged	2,022,885	-	-	2,022,885
I Class non-distributing share SEK hedged	5,182,791	428,771	1,116,944	4,494,618
I Class non-distributing UK reporting fund share USD hedged	2,049,822	53,079	277,513	1,825,388
X Class distributing (M) share	19,871,288	8	1	19,871,295
X Class distributing (Q) share	8,035,690	8	-	8,035,698
X Class non-distributing share	7,370,760	955,443	972,395	7,353,808
X Class non-distributing share CHF hedged	490	-	-	490
X Class non-distributing share GBP hedged	405	-	-	405
X Class non-distributing share JPY hedged	538	-	-	538
X Class non-distributing share SEK hedged	11,809,758	36,246	597,437	11,248,567
X Class non-distributing share USD hedged	500	-	-	500
ZI Class non-distributing share	-	516	-	516
ZI Class non-distributing share USD hedged	-	500	-	500
<b>Sustainable Global Allocation Fund<sup>(1)</sup></b>				
A Class distributing (A) UK reporting fund share	-	516	-	516
A Class non-distributing UK reporting fund share	-	1,013	-	1,013
A Class non-distributing UK reporting fund share EUR hedged	-	516	-	516
D Class non-distributing UK reporting fund share	-	1,013	-	1,013
D Class non-distributing UK reporting fund share EUR hedged	-	516	-	516
E Class non-distributing UK reporting fund share	-	516	-	516
E Class non-distributing UK reporting fund share EUR hedged	-	516	-	516
I Class non-distributing UK reporting fund share	-	1,254,292	15,396	1,238,896
I Class non-distributing UK reporting fund share EUR hedged	-	516	-	516
X Class non-distributing UK reporting fund share	-	7,493,500	-	7,493,500
ZI Class non-distributing UK reporting fund share	-	500	-	500
ZI Class non-distributing UK reporting fund share EUR hedged	-	516	-	516

<sup>(1)</sup> Fund launched during the period, see Note 1, for further details.

The notes on pages 986 to 999 form an integral part of these financial statements.

# Statement of Changes in Shares Outstanding

For the Period From 1 September 2022 to 28 February 2023 continued

	Shares outstanding at the beginning of the period	Shares issued	Shares redeemed	Shares outstanding at the end of the period
<b>Sustainable Global Bond Income Fund</b>				
A Class distributing (R) (M) (G) UK reporting fund share CNH hedged	344	-	-	344
A Class distributing (S) (M) (G) share	166,761	9,154	41,734	134,181
A Class distributing (S) (M) (G) UK reporting fund share AUD hedged	718	-	-	718
A Class distributing (S) (M) (G) UK reporting fund share CAD hedged	673	-	-	673
A Class distributing (S) (M) (G) UK reporting fund share EUR hedged	1,796,664	29,837	140,430	1,686,071
A Class distributing (S) (M) (G) UK reporting fund share GBP hedged	2,385	10,000	-	12,385
A Class distributing (S) (M) (G) UK reporting fund share HKD hedged	394	-	-	394
A Class distributing (S) (M) (G) UK reporting fund share NZD hedged	14,160	-	-	14,160
A Class distributing (S) (M) (G) UK reporting fund share SGD hedged	26,869	16,359	1,778	41,450
A Class non-distributing share	7,935	1,175	370	8,740
AI Class distributing (Q) share EUR hedged	60,558	17,431	29,611	48,378
AI Class non-distributing share	2,890	10,052	2,440	10,502
AI Class non-distributing share EUR hedged	13,125	-	5,128	7,997
D Class non-distributing share	302,904	-	254,681	48,223
D Class non-distributing share CHF hedged	503	-	-	503
D Class non-distributing share EUR hedged	430	-	-	430
D Class non-distributing UK reporting fund share GBP hedged	40,491	8,405	3,554	45,342
E Class distributing (Q) share EUR hedged	85,430	1,346	8,242	78,534
E Class non-distributing share EUR hedged	221,065	41,199	14,675	247,589
I Class distributing (S) (M) (G) share EUR hedged	2,112,796	9	-	2,112,805
I Class non-distributing share	316,598	163,820	3,169	477,249
I Class non-distributing share BRL hedged	1,883,482	157,945	261,409	1,780,018
I Class non-distributing share EUR hedged	435	-	-	435
X Class distributing (S) (M) (G) share EUR hedged	-	501	-	501
X Class non-distributing share	5,328,134	-	750,509	4,577,625
Z Class non-distributing share	128,837	-	-	128,837
Z Class non-distributing share CHF hedged	35,000	-	-	35,000
Z Class non-distributing share EUR hedged	51,835	-	2,200	49,635
ZI Class non-distributing share	-	500	-	500
ZI Class non-distributing share EUR hedged	-	509	-	509
<b>Sustainable Global Infrastructure Fund</b>				
A Class non-distributing share	11,509	606	562	11,553
AI Class non-distributing share	3,105	-	-	3,105
D Class non-distributing share	981	-	-	981
E Class non-distributing share	66,225	60,534	9,893	116,866
I Class non-distributing share	425	-	-	425
X Class non-distributing share	998,500	-	-	998,500
Z Class non-distributing share	500	-	-	500
<b>Sustainable World Bond Fund<sup>(2)</sup></b>				
A Class distributing (D) share	100,985	2,356	45,231	58,110
A Class distributing (M) share	200,673	51,406	14,613	237,466
A Class distributing (R) (M) (G) share CNH hedged	5,826	2,463	-	8,289
A Class distributing (S) (M) (G) share SGD hedged	21,233	1,198	216	22,215
A Class non-distributing share	1,088,332	52,143	254,778	885,697
A Class non-distributing share EUR hedged	235,080	35,367	167,397	103,050
A Class non-distributing UK reporting fund share GBP hedged	380,127	13,257	14,440	378,944
C Class distributing (D) share	14,197	29	1,215	13,011
D Class distributing (M) share	69,194	627	2	69,819
D Class non-distributing share	1,743,877	594,711	438,663	1,899,925
D Class non-distributing share CHF hedged	526,909	-	1,500	525,409
D Class non-distributing share EUR hedged	79,158	8,885	3,516	84,527
D Class non-distributing UK reporting fund share GBP hedged	2,267,755	552,298	337,111	2,482,942
E Class non-distributing share	465,044	103,392	55,969	512,467
I Class distributing (A) share EUR hedged	2,598,665	1,604,355	-	4,203,020
I Class non-distributing share	392,265	682,165	156,453	917,977
X Class non-distributing share	4,350,456	68,643	535,346	3,883,753
X Class non-distributing share CHF hedged	8	-	-	8
X Class non-distributing share DKK hedged	5	-	-	5
X Class non-distributing share EUR hedged	242,391	-	5,441	236,950
X Class non-distributing share GBP hedged	17,080,519	-	52,239	17,028,280
X Class non-distributing share NOK hedged	40,693,062	5,408,709	-	46,101,771
X Class non-distributing share NZD hedged	795	-	-	795

<sup>(2)</sup> Fund name changed during the period, see Note 1, for further details.

The notes on pages 986 to 999 form an integral part of these financial statements.

# Statement of Changes in Shares Outstanding

For the Period From 1 September 2022 to 28 February 2023 continued

	Shares outstanding at the beginning of the period	Shares issued	Shares redeemed	Shares outstanding at the end of the period
<b>Swiss Small &amp; MidCap Opportunities Fund<sup>(3)</sup></b>				
A Class non-distributing share	389,468	128	17,934	371,662
D Class distributing (M) UK reporting fund share	259,310	-	137,059	122,251
D Class non-distributing UK reporting fund share	321,315	-	34,219	287,096
I Class non-distributing share	8,739,108	-	1,799,375	6,939,733
<b>Systematic China A-Share Opportunities Fund</b>				
A Class non-distributing share	6,768,515	1,042,603	1,840,859	5,970,259
A Class non-distributing share SGD hedged	280,525	70,769	32,552	318,742
AI Class non-distributing share EUR hedged	450	-	-	450
D Class non-distributing share	11,400,745	429,538	1,859,637	9,970,646
D Class non-distributing share EUR hedged	609,294	92,477	178,125	523,646
D Class non-distributing UK reporting fund share	1,546,586	144,751	33,062	1,658,275
E Class non-distributing share EUR hedged	217,427	109,771	129,421	197,777
I Class non-distributing share	11,491,776	2,006,986	2,213,175	11,285,587
I Class non-distributing share EUR hedged	136,712	8,561	1,655	143,618
S Class non-distributing share	1,093,493	564,259	103,352	1,554,400
SR Class non-distributing share	500	-	-	500
X Class non-distributing share	8,095,495	666,991	215,186	8,547,300
Z Class non-distributing share	3,614,729	-	651,393	2,963,336

<sup>(3)</sup> Fund closed to subscriptions, see Note 1, for further details.

# Statement of Changes in Shares Outstanding

For the Period From 1 September 2022 to 28 February 2023 continued

	Shares outstanding at the beginning of the period	Shares issued	Shares redeemed	Shares outstanding at the end of the period
<b>Systematic Global Equity High Income Fund</b>				
A Class distributing (A) (G) share	37,513	200,410	-	237,923
A Class distributing (A) (G) share CHF hedged	5,313	14,405	1,328	18,390
A Class distributing (Q) (G) share	18,713,685	613,368	1,790,246	17,536,807
A Class distributing (Q) (G) share EUR hedged	3,166,171	578,005	110,400	3,633,776
A Class distributing (Q) (G) UK reporting fund share CHF hedged	505,187	52,145	13,431	543,901
A Class distributing (R) (M) (G) share AUD hedged	48,019,600	5,584,084	13,220,764	40,382,920
A Class distributing (R) (M) (G) share CAD hedged	8,010,442	2,705,604	2,044,018	8,672,028
A Class distributing (R) (M) (G) share CNH hedged	24,617,543	13,011,439	3,236,582	34,392,400
A Class distributing (R) (M) (G) share NZD hedged	6,150,253	1,033,922	1,455,264	5,728,911
A Class distributing (R) (M) (G) share ZAR hedged	1,229,805	348,636	268,916	1,309,525
A Class distributing (S) (M) (G) share	249,652,387	82,675,387	87,810,791	244,516,983
A Class distributing (S) (M) (G) share HKD hedged	70,489,444	6,618,829	16,219,680	60,888,593
A Class distributing (S) (M) (G) share SGD hedged	435,295	413,972	27,498	821,769
A Class distributing (S) (M) (G) UK reporting fund share GBP hedged	11,077,832	1,957,901	2,392,451	10,643,282
A Class non-distributing share	10,950,933	1,395,786	1,926,234	10,420,485
A Class non-distributing share EUR hedged	1,806,605	137,571	174,405	1,769,771
A Class non-distributing share HKD hedged	4,238	-	3,849	389
A Class non-distributing share SGD hedged	355,936	41,993	323	397,606
A Class non-distributing UK reporting fund share CHF hedged	149,451	2,080	4,792	146,739
C Class distributing (Q) (G) share	515,349	492	13,417	502,424
C Class non-distributing share	87,304	270	11,930	75,644
D Class distributing (A) (G) share	65,630	60,937	-	126,567
D Class distributing (A) (G) share CHF hedged	45,928	85,042	12,600	118,370
D Class distributing (Q) (G) share	11,097,909	717,945	848,199	10,967,655
D Class distributing (Q) (G) UK reporting fund share CHF hedged	5,813,987	585,805	315,532	6,084,260
D Class distributing (Q) (G) UK reporting fund share EUR hedged	3,208,567	369,971	92,075	3,486,463
D Class distributing (Q) (G) UK reporting fund share GBP hedged	1,209,707	85,474	375,996	919,185
D Class distributing (S) (M) (G) share	500	1,046,044	-	1,046,544
D Class distributing (S) (M) (G) share SGD hedged	446,874	211,353	9,206	649,021
D Class non-distributing share EUR hedged	568,952	33,441	144,647	457,746
D Class non-distributing UK reporting fund share	2,212,516	89,777	211,983	2,090,310
D Class non-distributing UK reporting fund share CHF hedged	1,426,068	40,301	52,363	1,414,006
E Class distributing (Q) (G) share EUR hedged	1,080,488	75,096	56,376	1,099,208
E Class non-distributing share	31,921	41,565	5,029	68,457
E Class non-distributing share EUR hedged	77,289	9,579	10,098	76,770
I Class distributing (A) (G) share	500	53,354,659	1,500,647	51,854,512
I Class distributing (M) (G) share	1,894,064	125	-	1,894,189
I Class distributing (Q) (G) share	41,306,931	1,423,666	34,866,929	7,863,668
I Class distributing (Q) UK reporting fund share CHF hedged	175,843	448,638	10,600	613,881
I Class distributing (Q) UK reporting fund share EUR hedged	735,907	967	439,700	297,174
I Class non-distributing share	608,479	1,219	454,022	155,676
SR Class distributing (S) (M) (G) share	500	-	-	500
SR Class non-distributing share	500	-	-	500
X Class non-distributing share	578,379	38,438	20,337	596,480
<b>Systematic Global Sustainable Income &amp; Growth Fund<sup>(1)</sup></b>				
A Class distributing (Q) (G) UK reporting fund share	-	845	-	845
A Class distributing (S) (M) (G) UK reporting fund share	-	500	-	500
A Class distributing (S) (M) (G) UK reporting fund share CNH hedged	-	352	-	352
A Class distributing (S) (M) (G) UK reporting fund share HKD hedged	-	392	-	392
A Class distributing (S) (M) (G) UK reporting fund share SGD hedged	-	1,348	3	1,345
A Class non-distributing UK reporting fund share	-	930	-	930
D Class distributing (S) (M) (G) share	-	46,230	-	46,230
D Class non-distributing UK reporting fund share	-	500	-	500
D Class non-distributing UK reporting fund share EUR hedged	-	504	-	504
E Class non-distributing share EUR hedged	-	468	-	468
I Class non-distributing UK reporting fund share	-	500	-	500
I Class non-distributing UK reporting fund share EUR hedged	-	504	-	504
X Class non-distributing UK reporting fund share	-	1,494,500	-	1,494,500
ZI Class non-distributing UK reporting fund share	-	500	-	500

<sup>(1)</sup> Fund launched during the period, see Note 1, for further details.

# Statement of Changes in Shares Outstanding

For the Period From 1 September 2022 to 28 February 2023 continued

	Shares outstanding at the beginning of the period	Shares issued	Shares redeemed	Shares outstanding at the end of the period
<b>Systematic Sustainable Global SmallCap Fund<sup>(2)</sup></b>				
A Class non-distributing share	1,424,149	155,194	77,107	1,502,236
A Class non-distributing share AUD hedged	439,995	15,035	6,597	448,433
C Class non-distributing share	74,159	2,601	15,145	61,615
D Class non-distributing share	131,057	65,506	12,766	183,797
E Class non-distributing share	93,738	17,107	8,016	102,829
X Class non-distributing share GBP hedged	760,161	265,679	436,989	588,851
<b>United Kingdom Fund</b>				
A Class distributing (A) UK reporting fund share	211,606	1,509	8,989	204,126
A Class non-distributing share	1,057,234	31,273	102,562	985,945
C Class non-distributing share	42,677	3,825	2,366	44,136
D Class distributing (A) UK reporting fund share	92,825	2,839	15,653	80,011
D Class non-distributing share	42,159	5,459	12,558	35,060
D Class non-distributing UK reporting fund share	204,298	7,226	51,284	160,240
E Class non-distributing share	368,771	11,096	39,764	340,103
I Class distributing (A) UK reporting fund share	1,289,383	183,435	497,043	975,775
I Class non-distributing share	1,189,612	19,219	469,954	738,877
X Class non-distributing share	147,509	-	18,758	128,751
<b>US Basic Value Fund</b>				
A Class distributing (A) share	16,245	5,993	2,110	20,128
A Class distributing (A) UK reporting fund share	7,284	88	90	7,282
A Class distributing (T) share	-	585	4	581
A Class non-distributing share	3,773,530	499,147	717,683	3,554,994
A Class non-distributing share CNH hedged	1,521	110	-	1,631
A Class non-distributing share EUR hedged	332,074	74,577	284,786	121,865
A Class non-distributing share SGD hedged	22,044	-	8,921	13,123
C Class non-distributing share	280,188	16,507	34,627	262,068
C Class non-distributing share EUR hedged	10,426	1,415	124	11,717
D Class distributing (A) share	70,098	28	16	70,110
D Class distributing (A) UK reporting fund share	12,054	6,874	5,487	13,441
D Class non-distributing share	1,029,419	215,671	471,578	773,512
D Class non-distributing share EUR hedged	11,838	276,079	7,704	280,213
E Class non-distributing share	572,929	28,655	28,008	573,576
E Class non-distributing share EUR hedged	108,222	12,170	28,728	91,664
I Class non-distributing share	958,986	310,915	213,449	1,056,452
X Class non-distributing share	8,952	-	554	8,398
<b>US Dollar Bond Fund</b>				
A Class distributing (D) share	510,550	60,825	42,235	529,140
A Class distributing (M) share	714,627	352,851	191,197	876,281
A Class non-distributing share	2,184,187	920,537	713,119	2,391,605
C Class distributing (D) share	546,140	1,348	91,573	455,915
C Class non-distributing share	237,681	37,709	63,245	212,145
D Class distributing (M) share	2,958,188	43,190	86,184	2,915,194
D Class non-distributing share	4,791,425	484,696	604,341	4,671,780
D Class non-distributing UK reporting fund share GBP hedged	7,008	61	40	7,029
E Class non-distributing share	292,675	21,708	28,795	285,588
I Class distributing (Q) share	263,645	36,005	28,321	271,329
I Class non-distributing share	18,151,552	1,180,112	4,091,466	15,240,198
I Class non-distributing share EUR hedged	5,397,430	273,695	1,863,509	3,807,616
X Class distributing (Q) share	500	-	-	500
X Class non-distributing share	168,538	398	7,660	161,276

<sup>(2)</sup> Fund name changed during the period, see Note 1, for further details.

The notes on pages 986 to 999 form an integral part of these financial statements.

# Statement of Changes in Shares Outstanding

For the Period From 1 September 2022 to 28 February 2023 continued

	Shares outstanding at the beginning of the period	Shares issued	Shares redeemed	Shares outstanding at the end of the period
<b>US Dollar High Yield Bond Fund</b>				
A Class distributing (A) UK reporting fund share GBP hedged	104,359	3,077	109	107,327
A Class distributing (D) share	9,325,297	339,088	902,841	8,761,544
A Class distributing (M) share	17,098,452	1,230,228	3,828,890	14,499,790
A Class distributing (M) share AUD hedged	1,258,350	741,979	761,114	1,239,215
A Class distributing (M) share CAD hedged	650,570	153,483	76,787	727,266
A Class distributing (M) share EUR hedged	379,652	16,869	10,011	386,510
A Class distributing (M) share GBP hedged	617,092	3,391	87,899	532,584
A Class distributing (M) share NZD hedged	308,379	20,581	20,774	308,186
A Class distributing (M) share SGD hedged	1,271,914	8,547	17,627	1,262,834
A Class distributing (R) (M) (G) share AUD hedged	8,638,823	119,618	666,062	8,092,379
A Class distributing (R) (M) (G) share ZAR hedged	1,717,156	122,071	85,013	1,754,214
A Class distributing (R) (M) (G) UK reporting fund share CNH hedged	45,215	6,421	-	51,636
A Class distributing (S) (M) (G) share	165,208,335	7,776,876	25,728,558	147,256,653
A Class distributing (S) (M) (G) share HKD hedged	15,535,128	1,149,820	10,024,155	6,660,793
A Class distributing (S) (M) (G) share SGD hedged	1,449,696	20,506	53,768	1,416,434
A Class non-distributing share	8,990,579	4,535,431	5,601,642	7,924,368
A Class non-distributing share AUD hedged	184,729	19,418	23,909	180,238
A Class non-distributing share CHF hedged	107,476	46,213	1,000	152,689
A Class non-distributing share EUR hedged	69,136	2,261	11,959	59,438
A Class non-distributing share SGD hedged	90,200	12,604	19,580	83,224
C Class distributing (D) share	637,630	2,460	53,457	586,633
C Class non-distributing share	316,879	14,166	42,084	288,961
D Class distributing (A) UK reporting fund share GBP hedged	1,436,709	82,415	149,584	1,369,540
D Class distributing (M) share	12,221,460	937,183	1,231,685	11,926,958
D Class distributing (M) share SGD hedged	282,111	10,000	-	292,111
D Class non-distributing share AUD hedged	107,352	9,449	-	116,801
D Class non-distributing share CHF hedged	306,408	-	29,699	276,709
D Class non-distributing share EUR hedged	246,794	20,802	152,318	115,278
D Class non-distributing share SGD hedged	16,662	-	-	16,662
D Class non-distributing UK reporting fund share	6,195,563	1,009,040	2,005,068	5,199,535
E Class non-distributing share	455,300	30,529	104,296	381,533
E Class non-distributing share EUR hedged	953	12,834	540	13,247
I Class distributing (A) UK reporting fund share GBP hedged	872,712	609,046	481,389	1,000,369
I Class distributing (M) share	15,705,324	76,161	9,616,972	6,164,513
I Class non-distributing share	22,593,825	2,811,996	1,381,954	24,023,867
I Class non-distributing share EUR hedged	3,143,684	1,007,804	3,842,944	308,544
I Class non-distributing UK reporting fund share CHF hedged	449	-	-	449
I Class non-distributing UK reporting fund share GBP hedged	382	-	-	382
SR Class distributing (A) UK reporting fund share GBP hedged	364	-	-	364
SR Class distributing (M) UK reporting fund share	52,588	63,549	-	116,137
SR Class non-distributing UK reporting fund share	291,662	-	115,519	176,143
SR Class non-distributing UK reporting fund share EUR hedged	15,051	-	-	15,051
X Class distributing (S) (M) (G) share	4,697,932	147,923	1	4,845,854
X Class non-distributing share	393,926	58,311	25,869	426,368
<b>US Dollar Reserve Fund</b>				
A Class non-distributing share	2,729,063	2,821,574	3,008,510	2,542,127
A Class non-distributing share GBP hedged	61,296	4,842	9,027	57,111
C Class non-distributing share	119,308	15,927	32,079	103,156
D Class non-distributing share GBP hedged	535	1,728	1,375	888
E Class non-distributing share	183,383	33,689	67,529	149,543
E Class non-distributing share GBP hedged	8,530	11,172	1,689	18,013
X Class non-distributing share	988,952	318,909	478,361	829,500

The notes on pages 986 to 999 form an integral part of these financial statements.

# Statement of Changes in Shares Outstanding

For the Period From 1 September 2022 to 28 February 2023 continued

	Shares outstanding at the beginning of the period	Shares issued	Shares redeemed	Shares outstanding at the end of the period
<b>US Dollar Short Duration Bond Fund</b>				
A Class distributing (D) share	3,308,180	1,077,051	401,775	3,983,456
A Class distributing (M) share	1,622,723	2,140,089	1,356,221	2,406,591
A Class distributing (M) share SGD hedged	133,914	799,433	35,612	897,735
A Class non-distributing share	29,209,532	8,099,156	4,926,651	32,382,037
A Class non-distributing share EUR hedged	11,544,711	3,279,452	943,306	13,880,857
AI Class non-distributing share	85,176	76,262	47,848	113,590
C Class distributing (D) share	79,975	64	15	80,024
C Class non-distributing share	1,878,726	1,347,204	332,982	2,892,948
D Class distributing (M) share	11,722,962	1,456,508	2,462,007	10,717,463
D Class non-distributing share	38,431,341	8,751,034	8,671,104	38,511,271
D Class non-distributing share EUR hedged	982,026	2,874,268	271,073	3,585,221
E Class non-distributing share	6,846,358	844,391	1,772,904	5,917,845
I Class distributing (Q) share	500	-	-	500
I Class non-distributing share	6,568,581	906,158	537,623	6,937,116
I Class non-distributing share EUR hedged	5,793,538	517,156	2,888,901	3,421,793
X Class non-distributing share	10,126,487	68,108	123,674	10,070,921
<b>US Flexible Equity Fund</b>				
A Class distributing (A) share	66,490	9,404	4,441	71,453
A Class distributing (A) share EUR hedged	26,754	2,065	3,457	25,362
A Class distributing (A) UK reporting fund share	217,674	7,192	9,341	215,525
A Class non-distributing share	12,046,000	1,089,958	2,200,050	10,935,908
A Class non-distributing share CNH hedged	328	107	-	435
A Class non-distributing share EUR hedged	1,268,168	82,441	102,242	1,248,367
A Class non-distributing share JPY hedged	555	-	-	555
AI Class non-distributing share	61,199	12,346	21,350	52,195
C Class non-distributing share	544,466	26,494	38,801	532,159
C Class non-distributing share EUR hedged	51,982	9,803	14,163	47,622
D Class distributing (A) share	309	96	-	405
D Class distributing (A) UK reporting fund share	2,028,233	12,440	18,066	2,022,607
D Class non-distributing share	1,958,804	191,384	484,598	1,665,590
D Class non-distributing share EUR hedged	1,546,449	281,176	801,788	1,025,837
E Class non-distributing share	812,192	149,388	99,765	861,815
E Class non-distributing share EUR hedged	400,529	23,845	40,086	384,288
I Class non-distributing share	14,339,607	3,929,499	6,951,443	11,317,663
I Class non-distributing share EUR hedged	430	1,143,220	38,992	1,104,658
X Class non-distributing share	579,729	56,848	37,676	598,901
X Class non-distributing share EUR hedged	448	-	-	448
<b>US Government Mortgage Impact Fund</b>				
A Class distributing (D) share	755,857	4,909	91,413	669,353
A Class distributing (M) share	269,995	3,674	10,860	262,809
A Class non-distributing share	1,546,416	30,005	158,153	1,418,268
C Class distributing (D) share	56,668	209	4,625	52,252
C Class non-distributing share	227,669	19,264	27,985	218,948
D Class distributing (M) share	564,005	200,933	339,022	425,916
D Class non-distributing share	1,672,336	160,357	515,145	1,317,548
E Class non-distributing share	448,958	20,019	62,448	406,529
I Class distributing (M) share	500	-	-	500
I Class non-distributing share	1,700,500	-	-	1,700,500
X Class distributing (M) share	500	-	-	500
ZI Class non-distributing share	-	500	-	500
ZI Class non-distributing share EUR hedged	-	509	-	509

The notes on pages 986 to 999 form an integral part of these financial statements.



# Statement of Changes in Shares Outstanding

For the Period From 1 September 2022 to 28 February 2023 continued

	Shares outstanding at the beginning of the period	Shares issued	Shares redeemed	Shares outstanding at the end of the period
<b>US Growth Fund</b>				
A Class distributing (A) share	25,594	1,275	2,659	24,210
A Class non-distributing share	652,131	398,252	394,288	656,095
A Class non-distributing share EUR hedged	268,568	452,415	48,293	672,690
A Class non-distributing UK reporting fund share	4,193,727	671,267	1,006,037	3,858,957
AI Class non-distributing share	126,324	1,949	14,399	113,874
C Class non-distributing share	690,995	11,102	68,539	633,558
D Class distributing (A) share	622,588	32,682	58,971	596,299
D Class non-distributing share	561,165	14,582	96,634	479,113
D Class non-distributing UK reporting fund share	1,407,723	156,649	611,749	952,623
E Class non-distributing share	1,827,397	64,439	129,313	1,762,523
I Class non-distributing share	789,180	1,014,964	28,446	1,775,698
X Class non-distributing share	500	-	-	500
<b>US Mid-Cap Value Fund</b>				
A Class non-distributing share	583,405	95,930	112,752	566,583
A Class non-distributing share AUD hedged	134,830	15,439	41,193	109,076
C Class non-distributing share	37,088	5,290	4,807	37,571
D Class non-distributing share	144,005	67,936	43,600	168,341
E Class non-distributing share	89,870	50,188	54,618	85,440
I Class non-distributing share	1,176	369,284	19,408	351,052
<b>US Sustainable Equity Fund</b>				
A Class non-distributing share	500	-	-	500
D Class non-distributing share	471	-	-	471
D Class non-distributing UK reporting fund share	500	-	-	500
E Class non-distributing share	1,870	16,371	195	18,046
I Class non-distributing share	471	-	-	471
I Class non-distributing UK reporting fund share	500	-	-	500
X Class non-distributing UK reporting fund share	498,500	-	-	498,500
ZI Class non-distributing share	-	1,003	-	1,003
<b>World Energy Fund</b>				
A Class distributing (A) share	1,548,699	492,401	872,841	1,168,259
A Class distributing (A) UK reporting fund share	434,985	339,610	352,392	422,203
A Class distributing (T) share	-	10,496	3,233	7,263
A Class non-distributing share	96,028,758	32,303,453	38,641,971	89,690,240
A Class non-distributing share AUD hedged	1,810,780	701,148	934,390	1,577,538
A Class non-distributing share CHF hedged	301,458	78,382	44,762	335,078
A Class non-distributing share EUR hedged	13,940,503	3,503,507	5,389,470	12,054,540
A Class non-distributing share HKD hedged	8,074,926	3,208,548	7,711,516	3,571,958
A Class non-distributing share SGD hedged	16,427,907	7,599,999	9,488,316	14,539,590
AI Class non-distributing share	315,497	65,587	150,735	230,349
C Class non-distributing share	2,425,575	281,399	850,702	1,856,272
C Class non-distributing share EUR hedged	1,458,133	182,848	405,426	1,235,555
D Class distributing (A) share	148,117	24,269	78,532	93,854
D Class distributing (A) UK reporting fund share	4,553,071	2,681,872	2,469,110	4,765,833
D Class non-distributing share	8,415,986	2,603,861	3,430,951	7,588,896
D Class non-distributing share CHF hedged	260,209	13,658	64,502	209,365
D Class non-distributing share EUR hedged	3,176,828	610,726	1,576,061	2,211,493
E Class non-distributing share	8,449,073	1,947,157	3,103,933	7,292,297
E Class non-distributing share EUR hedged	4,558,451	578,899	1,488,598	3,648,752
I Class non-distributing share	2,914,366	16,734,055	504,183	19,144,238
I Class non-distributing share EUR hedged	4,867,988	1,361,640	677,819	5,551,809
S Class non-distributing share	393,377	423,213	261,241	555,349
S Class non-distributing share EUR hedged	117,968	51,099	47,457	121,610
X Class distributing (T) share	61,872	27,927	89,299	500
X Class non-distributing share	1,187,563	112,342	295,003	1,004,902

The notes on pages 986 to 999 form an integral part of these financial statements.

# Statement of Changes in Shares Outstanding

For the Period From 1 September 2022 to 28 February 2023 continued

	Shares outstanding at the beginning of the period	Shares issued	Shares redeemed	Shares outstanding at the end of the period
<b>World Financials Fund</b>				
A Class distributing (A) share	786,324	202,024	38,162	950,186
A Class distributing (T) share	-	4,219	562	3,657
A Class non-distributing share HKD hedged	422,706	12,255	136,973	297,988
A Class non-distributing share SGD hedged	6,296,195	345,958	938,572	5,703,581
A Class non-distributing UK reporting fund share	27,817,702	4,559,059	6,465,596	25,911,165
AI Class non-distributing share	4,370,273	523,453	465,942	4,427,784
C Class non-distributing share	1,612,597	215,303	118,874	1,709,026
D Class non-distributing UK reporting fund share	5,164,775	2,333,645	1,272,020	6,226,400
E Class non-distributing share	8,110,539	897,450	636,879	8,371,110
I Class non-distributing share	485,560	12,456,839	381,091	12,561,308
X Class distributing (T) share	906,925	16,862	602,282	321,505
X Class non-distributing share	275,146	3,060	45,327	232,879
<b>World Gold Fund</b>				
A Class distributing (A) share	300,401	93,944	98,183	296,162
A Class distributing (A) UK reporting fund share	1,848,256	219,227	251,816	1,815,667
A Class distributing (T) share	-	5,379	9	5,370
A Class non-distributing share	19,226,696	1,939,177	1,985,720	19,180,153
A Class non-distributing share AUD hedged	3,133,571	396,975	607,117	2,923,429
A Class non-distributing share CHF hedged	1,988,185	339,330	206,631	2,120,884
A Class non-distributing share EUR hedged	28,373,589	4,437,692	9,868,889	22,942,392
A Class non-distributing share HKD hedged	9,879,857	4,519,386	4,962,841	9,436,402
A Class non-distributing share PLN hedged	362,062	36,480	88,190	310,352
A Class non-distributing share SGD hedged	14,663,541	2,530,745	2,319,697	14,874,589
A Class non-distributing UK reporting fund share	67,300,343	12,229,105	12,408,330	67,121,118
AI Class non-distributing share	154,026	-	17,673	136,353
AI Class non-distributing share EUR hedged	91,013	8,496	13,484	86,025
C Class non-distributing share	1,769,385	111,031	280,754	1,599,662
C Class non-distributing share EUR hedged	3,359,781	553,027	351,295	3,561,513
D Class distributing (A) share	99,778	73,250	70,770	102,258
D Class non-distributing share	8,800,571	1,513,276	1,691,777	8,622,070
D Class non-distributing share CHF hedged	1,560,279	33,143	45,503	1,547,919
D Class non-distributing share EUR hedged	6,759,375	3,249,879	2,350,772	7,658,482
D Class non-distributing share SGD hedged	447,796	165,436	13,321	599,911
D Class non-distributing UK reporting fund share GBP hedged	274,305	227,916	87,036	415,185
E Class non-distributing share	7,840,315	2,009,072	2,485,488	7,363,899
E Class non-distributing share EUR hedged	13,551,659	1,830,991	1,356,336	14,026,314
I Class non-distributing share	6,113,527	878,611	1,560,168	5,431,970
I Class non-distributing share EUR hedged	830,412	2,991,315	607,066	3,214,661
S Class non-distributing share	13,437	-	-	13,437
X Class distributing (T) share	500	-	-	500
X Class non-distributing share	464,661	26,333	123,923	367,071

The notes on pages 986 to 999 form an integral part of these financial statements.

# Statement of Changes in Shares Outstanding

For the Period From 1 September 2022 to 28 February 2023 continued

	Shares outstanding at the beginning of the period	Shares issued	Shares redeemed	Shares outstanding at the end of the period
<b>World Healthscience Fund</b>				
A Class distributing (A) share	63,604,256	10,743,659	6,855,418	67,492,497
A Class distributing (T) share	-	11,704	6,202	5,502
A Class non-distributing share	115,922,160	11,276,730	14,863,572	112,335,318
A Class non-distributing share AUD hedged	4,513,479	277,748	611,371	4,179,856
A Class non-distributing share CNH hedged	3,332,977	413,317	605,857	3,140,437
A Class non-distributing share HKD hedged	1,377,296	138,884	433,285	1,082,895
A Class non-distributing share JPY hedged	99,934	35,601	3,883	131,652
A Class non-distributing share SGD hedged	8,785,510	1,237,232	1,152,472	8,870,270
A Class non-distributing UK reporting fund share EUR hedged	9,693,849	2,179,659	1,754,411	10,119,097
AI Class non-distributing share	3,575,788	1,002,062	845,554	3,732,296
C Class non-distributing share	7,506,383	817,982	732,883	7,591,482
D Class distributing (A) share	3,743,895	381,041	537,555	3,587,381
D Class distributing (Q) UK reporting fund share	4,500,144	458,467	922,203	4,036,408
D Class non-distributing share	23,217,365	3,285,679	3,520,205	22,982,839
D Class non-distributing share EUR hedged	3,511,784	2,464,262	1,640,607	4,335,439
E Class non-distributing share	40,826,578	3,632,465	4,718,774	39,740,269
E Class non-distributing share EUR hedged	895,384	592,193	194,535	1,293,042
I Class distributing (A) UK reporting fund share	500	-	-	500
I Class non-distributing share	108,974,792	45,269,133	23,470,069	130,773,856
I Class non-distributing share EUR hedged	3,736,784	802,311	1,678,812	2,860,283
X Class distributing (T) share	637,323	11,162	400,890	247,595
X Class non-distributing share	315,976	798,943	97,437	1,017,482
<b>World Mining Fund</b>				
A Class distributing (A) share	1,124,704	122,773	123,086	1,124,391
A Class distributing (A) UK reporting fund share	395,289	73,676	99,471	369,494
A Class distributing (T) share	-	6,176	3,958	2,218
A Class non-distributing share	69,613,826	6,692,002	8,565,488	67,740,340
A Class non-distributing share AUD hedged	2,868,440	520,273	839,164	2,549,549
A Class non-distributing share CHF hedged	933,663	92,555	43,561	982,657
A Class non-distributing share EUR hedged	18,007,314	2,255,550	3,367,632	16,895,232
A Class non-distributing share HKD hedged	1,663,894	944,593	1,311,764	1,296,723
A Class non-distributing share PLN hedged	6,686,153	2,663,044	3,639,593	5,709,604
A Class non-distributing share SGD hedged	12,246,404	1,859,850	2,638,557	11,467,697
AI Class non-distributing share	30,249	1,883	6,947	25,185
AI Class non-distributing share EUR hedged	54,775	5,522	9,968	50,329
C Class non-distributing share	857,737	70,409	96,895	831,251
C Class non-distributing share EUR hedged	3,919,275	566,332	301,671	4,183,936
D Class distributing (A) UK reporting fund share	1,850,376	460,794	294,159	2,017,011
D Class non-distributing share	4,690,474	638,738	1,121,727	4,207,485
D Class non-distributing share CHF hedged	1,108,857	93,679	474,490	728,046
D Class non-distributing share EUR hedged	5,596,042	1,232,488	1,426,689	5,401,841
D Class non-distributing share PLN hedged	1,796	-	-	1,796
D Class non-distributing share SGD hedged	63,688	30,886	17,022	77,552
D Class non-distributing UK reporting fund share GBP hedged	298,537	76,430	89,135	285,832
E Class non-distributing share	5,088,199	903,157	1,305,682	4,685,674
E Class non-distributing share EUR hedged	10,009,454	895,948	1,294,700	9,610,702
I Class distributing (A) UK reporting fund share	-	308,882	-	308,882
I Class non-distributing share	7,265,711	1,258,741	1,769,963	6,754,489
I Class non-distributing share EUR hedged	20,329,183	530,045	18,600,054	2,259,174
I Class non-distributing UK reporting fund share	-	566,252	121	566,131
S Class non-distributing share	71,989	20,507	15,154	77,342
S Class non-distributing share EUR hedged	314,749	321,035	122,170	513,614
X Class distributing (T) share	78,507	4,896	56,021	27,382
X Class non-distributing share	455,875	8,073	111,431	352,517
X Class non-distributing share EUR hedged	537	-	-	537

The notes on pages 986 to 999 form an integral part of these financial statements.

# Statement of Changes in Shares Outstanding

For the Period From 1 September 2022 to 28 February 2023 continued

	Shares outstanding at the beginning of the period	Shares issued	Shares redeemed	Shares outstanding at the end of the period
<b>World Real Estate Securities Fund</b>				
A Class distributing (R) (M) (G) share CNH hedged	35,464	-	-	35,464
A Class distributing (S) (M) (G) share	360,309	12,230	38,620	333,919
A Class distributing (S) (M) (G) share HKD hedged	54,786	655	54,988	453
A Class distributing (S) (M) (G) share SGD hedged	39,208	25,269	9,772	54,705
A Class distributing (T) share	-	503	3	500
A Class non-distributing share	3,980,154	643,585	362,190	4,261,549
D Class distributing (S) (M) (G) share	-	500	-	500
D Class non-distributing share	1,850,604	995,983	535,904	2,310,683
D Class non-distributing share CHF hedged	56,465	-	3,485	52,980
E Class non-distributing share	1,001,566	41,375	105,405	937,536
X Class distributing (T) share	320,775	29,618	203,498	146,895
X Class non-distributing share	2,922,864	264,237	141,801	3,045,300
X Class non-distributing share AUD hedged	200,314	31,005	16,340	214,979
<b>World Technology Fund</b>				
A Class distributing (A) share	610,067	707,600	563,253	754,414
A Class distributing (A) UK reporting fund share	417	42,783	-	43,200
A Class distributing (T) share	-	71,709	1,678	70,031
A Class non-distributing share	84,641,888	11,845,615	12,775,256	83,712,247
A Class non-distributing share AUD hedged	4,582,608	1,971,764	1,438,250	5,116,122
A Class non-distributing share CNH hedged	2,927,985	846,823	450,033	3,324,775
A Class non-distributing share JPY hedged	6,099	911	1,893	5,117
A Class non-distributing share SGD hedged	16,364,558	2,415,356	1,542,088	17,237,826
A Class non-distributing UK reporting fund share EUR hedged	2,719,365	563,440	695,847	2,586,958
AI Class non-distributing share	2,645,527	307,614	377,730	2,575,411
C Class non-distributing share	3,938,939	413,023	232,119	4,119,843
D Class non-distributing share	20,342,089	2,431,756	2,666,893	20,106,952
D Class non-distributing share EUR hedged	921,747	388,835	425,342	885,240
E Class non-distributing share	25,824,106	2,133,450	1,755,757	26,201,799
E Class non-distributing share EUR hedged	867,895	711,846	89,740	1,490,001
I Class distributing (A) UK reporting fund share	125,840	-	1,204	124,636
I Class distributing (Q) UK reporting fund share GBP hedged	173,282	20,550	45,100	148,732
I Class non-distributing share	23,624,496	848,584	7,463,249	17,009,831
I Class non-distributing share BRL hedged	25,670	7,665	8,732	24,603
I Class non-distributing share EUR hedged	4,260,169	491,608	407,158	4,344,619
I Class non-distributing UK reporting fund share	11,201,730	1,396,392	3,024,339	9,573,783
X Class distributing (T) share	1,017,732	112,595	627,390	502,937
X Class non-distributing share	265,332	30,351	14,904	280,779

The notes on pages 986 to 999 form an integral part of these financial statements.

# Asia Pacific Equity Income Fund

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets
<b>Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market</b>			
<b>FUNDS</b>			
	<b>Ireland</b>		
29,068	BlackRock ICS US Dollar Liquid Environmentally Aware Fund <sup>†</sup>	2,907,690	3.35
Total Funds		2,907,690	3.35
Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market		2,907,690	3.35
<b>Other Transferable Securities</b>			
<b>COMMON STOCKS (SHARES)</b>			
	<b>Cayman Islands</b>		
13,520	Meituan <sup>**</sup>	-	0.00
Total Common Stocks (Shares)		-	0.00
Total Other Transferable Securities		-	0.00
Total Portfolio		2,907,690	3.35
Other Net Assets		83,869,480	96.65
Total Net Assets (USD)		86,777,170	100.00

<sup>†</sup>Investment in connected party fund, see further information in Note 10.

<sup>\*\*</sup>Security subject to a fair value adjustment as detailed in Note 2(j).

## Open Forward Foreign Exchange Contracts as at 28 February 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ Maturity(depreciation) USD
<b>AUD Hedged Share Class</b>						
AUD	6,562,148	USD	4,583,476	BNY Mellon	15/3/2023	(155,594)
USD	616,361	AUD	898,563	BNY Mellon	15/3/2023	10,051
Net unrealised depreciation						(145,543)
<b>CNH Hedged Share Class</b>						
CNY	177,274	USD	26,177	BNY Mellon	15/3/2023	(646)
USD	1,406	CNY	9,648	BNY Mellon	15/3/2023	16
Net unrealised depreciation						(630)
<b>EUR Hedged Share Class</b>						
EUR	4,531,392	USD	4,886,046	BNY Mellon	15/3/2023	(61,933)
USD	412,092	EUR	384,848	BNY Mellon	15/3/2023	2,385
Net unrealised depreciation						(59,548)
<b>HKD Hedged Share Class</b>						
HKD	22,011,751	USD	2,810,536	BNY Mellon	15/3/2023	(4,243)
USD	326,570	HKD	2,558,581	BNY Mellon	15/3/2023	375
Net unrealised depreciation						(3,868)

## Open Forward Foreign Exchange Contracts as at 28 February 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ Maturity(depreciation) USD
<b>SGD Hedged Share Class</b>						
SGD	47,010,242	USD	35,568,706	BNY Mellon	15/3/2023	(662,951)
USD	4,668,301	SGD	6,245,911	BNY Mellon	15/3/2023	30,646
Net unrealised depreciation						(632,305)
<b>ZAR Hedged Share Class</b>						
USD	81,798	ZAR	1,494,831	BNY Mellon	15/3/2023	477
ZAR	13,515,492	USD	762,051	BNY Mellon	15/3/2023	(26,812)
Net unrealised depreciation						(26,335)
Total net unrealised depreciation						(868,229)

The notes on pages 986 to 999 form an integral part of these financial statements.

# Asian Dragon Fund

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets	
<b>Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market</b>				4,762,749	Mahindra & Mahindra Financial Services	14,507,031	1.76	
				398,862	Reliance Industries	11,206,057	1.36	
				2,205,029	Zee Entertainment Enterprises	5,217,330	0.64	
						75,327,262	9.17	
<b>FUNDS</b>				<b>Indonesia</b>				
<b>Ireland</b>				26,464,400	Bank Central Asia	15,184,491	1.85	
310,685	BlackRock ICS US Dollar Liquid Environmentally Aware Fund <sup>†</sup>	31,077,733	3.78	17,271,500	Bank Mandiri Persero	11,325,573	1.38	
Total Funds				26,510,064				3.23
<b>COMMON / PREFERRED STOCKS (SHARES)</b>				<b>Malaysia</b>				
<b>Cayman Islands</b>				4,304,100	Malayan Banking	8,440,393	1.03	
2,576,492	Alibaba	28,394,265	3.46	7,852,000	Public Bank	7,226,499	0.88	
41,386	Alibaba	3,683,354	0.45	15,666,892				1.91
4,385,000	China Mengniu Dairy	19,274,114	2.35	<b>Singapore</b>				
3,290,666	China Resources Land	14,589,781	1.78	1,871,400	Oversea-Chinese Banking <sup>*</sup>	17,599,574	2.14	
2,862,500	CK Hutchison	17,067,781	2.08	5,730,100	Singapore Telecommunications <sup>*</sup>	10,080,207	1.23	
1,006,300	ENN Energy	14,295,128	1.74	27,679,781				3.37
1,676,000	Li Ning	14,253,155	1.73	<b>South Korea</b>				
1,105,608	Meituan	19,171,011	2.33	979,762	Samsung Electronics	44,869,507	5.47	
1,015,300	NetEase	15,664,778	1.91	283,933	Samsung Electronics	11,458,169	1.40	
779,880	Tencent	34,140,247	4.16	25,522	Samsung SDI	13,424,002	1.63	
375,258	ZTO Express Cayman <sup>*</sup>	9,152,543	1.11	126,716	SK Hynix	8,561,050	1.04	
189,686,157				23.10	70,531	SK Innovation	8,000,531	0.97
				86,313,259				10.51
<b>China</b>				<b>Taiwan</b>				
37,742,000	Bank of China	13,848,512	1.69	1,391,000	Accton Technology	12,919,567	1.58	
2,140,000	China Merchants Bank	11,587,465	1.41	1,221,000	Delta Electronics	11,480,867	1.40	
2,333,464	China Yangtze Power	7,104,563	0.86	1,195,420	Hiwin Technologies	9,847,560	1.20	
6,237,000	CMOC	3,504,290	0.42	183,600	momo.com	4,784,401	0.58	
8,006,900	CMOC	6,797,309	0.83	4,699,952	Taiwan Semiconductor Manufacturing	78,822,229	9.60	
2,731,600	Haier Smart Home	10,340,905	1.26	557,147	Yageo	9,837,539	1.19	
2,033,768	Han's Laser Technology Industry	8,588,753	1.05	127,692,163				15.55
358,700	Jiangsu Yanghe Brewery Joint-Stock	8,774,582	1.07	<b>Thailand</b>				
1,350,594	LONGi Green Energy Technology	8,597,270	1.05	5,575,400	CP ALL	9,781,056	1.19	
34,682,000	PetroChina	17,762,983	2.16	<b>United Kingdom</b>				
1,013,300	Shanghai International Airport	8,549,734	1.04	544,213	Prudential	8,310,602	1.01	
199,200	Shenzhen Mindray Bio-Medical Electronics	9,000,513	1.09	<b>United States</b>				
4,338,000	Zijin Mining <sup>*</sup>	6,543,754	0.80	287,170	Air Lease <sup>*</sup>	12,428,717	1.51	
3,503,142	Zijin Mining	5,751,273	0.70	177,282	Cognizant Technology Solutions	11,151,038	1.36	
126,751,906				15.43	214,358	Yum China	12,644,978	1.54
				36,224,733				4.41
				778,230,898				94.75
<b>Hong Kong</b>				Total Common / Preferred Stocks (Shares)				
1,363,600	AIA	14,462,952	1.76	Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market				
4,278,000	BOC Hong Kong	14,470,750	1.76	809,308,631				98.53
9,770,000	Guangdong Investment <sup>*</sup>	9,870,826	1.20					
1,442,405	Link REIT	9,482,495	1.15	<b>Other Transferable Securities</b>				
48,287,023				5.87	<b>COMMON STOCKS (SHARES)</b>			
<b>India</b>				<b>Hong Kong</b>				
1,695,776	Axis Bank	17,315,199	2.11	9,828,600	Euro-Asia Agricultural <sup>**</sup>	-	0.00	
3,387,454	Bandhan Bank	9,461,553	1.15					
467,513	Godrej Properties	6,223,137	0.76					
588,996	HDFC Bank	11,396,955	1.39					

<sup>†</sup>Investment in connected party fund, see further information in Note 10.

<sup>\*</sup>All or a portion of this security represents a security on loan.

<sup>\*\*</sup>Security subject to a fair value adjustment as detailed in Note 2(j).

The notes on pages 986 to 999 form an integral part of these financial statements.

# Asian Dragon Fund continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets
<b>South Korea</b>			
313,592	Hanwha Solutions**	9,858,626	1.20
Total Common Stocks (Shares)		9,858,626	1.20
<b>RIGHTS</b>			
<b>Hong Kong</b>			
288,481	Link REIT (23/3/2023)**	271,979	0.03
Total Rights		271,979	0.03
Total Other Transferable Securities		10,130,605	1.23
Total Portfolio		819,439,236	99.76
Other Net Assets		1,961,332	0.24
Total Net Assets (USD)		821,400,568	100.00

\*\*Security subject to a fair value adjustment as detailed in Note 2(j).

## Open Forward Foreign Exchange Contracts as at 28 February 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity(depreciation) date	Unrealised appreciation/ USD
<b>AUD Hedged Share Class</b>						
AUD	3,580,373	USD	2,500,262	BNY Mellon	15/3/2023	(84,365)
USD	209,564	AUD	306,310	BNY Mellon	15/3/2023	2,880
Net unrealised depreciation						(81,485)
<b>CHF Hedged Share Class</b>						
CHF	2,845,354	USD	3,101,596	BNY Mellon	15/3/2023	(55,024)
USD	257,404	CHF	238,768	BNY Mellon	15/3/2023	1,756
Net unrealised depreciation						(53,268)
<b>EUR Hedged Share Class</b>						
EUR	23,192,568	USD	25,002,696	BNY Mellon	15/3/2023	(311,926)
USD	2,711,332	EUR	2,546,527	BNY Mellon	15/3/2023	330
Net unrealised depreciation						(311,596)
<b>PLN Hedged Share Class</b>						
PLN	27,836,604	USD	6,300,375	BNY Mellon	15/3/2023	(18,942)
USD	571,816	PLN	2,559,035	BNY Mellon	15/3/2023	(5,647)
Net unrealised depreciation						(24,589)
<b>SGD Hedged Share Class</b>						
SGD	116,634,008	USD	88,240,787	BNY Mellon	15/3/2023	(1,638,423)
USD	8,222,600	SGD	11,010,054	BNY Mellon	15/3/2023	47,517
Net unrealised depreciation						(1,590,906)
Total net unrealised depreciation						(2,061,844)

## Sector Breakdown as at 28 February 2023

	% of Net Assets
Financials	26.55
Technology	20.78
Communications	16.06
Industrial	6.99
Consumer Cyclical	5.72
Energy	5.54
Consumer Non-cyclical	4.51
Basic Materials	3.95
Utilities	3.80
Investment Funds	3.78
Diversified	2.08
Other Net Assets	0.24
	100.00

# Asian Growth Leaders Fund

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets	
<b>Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market</b>				621,462	Housing Development Finance	19,616,823	2.80	
				775,351	ICICI Bank	8,017,766	1.15	
				357,721	InterGlobe Aviation	8,032,845	1.15	
				354,691	Larsen & Toubro	9,049,462	1.29	
				1,636,616	Mahindra & Mahindra Financial Services	4,985,028	0.71	
						75,944,109	10.85	
<b>FUNDS</b>				<b>Indonesia</b>				
<b>Ireland</b>				48,641,600	Bank Central Asia	27,909,113	3.99	
313,904	BlackRock ICS US Dollar Liquid Environmentally Aware Fund <sup>†</sup>	31,399,736	4.48	11,254,600	Semen Indonesia Persero	5,332,097	0.76	
Total Funds				33,241,210				
<b>COMMON STOCKS (SHARES)</b>				<b>Singapore</b>				
<b>Cayman Islands</b>				1,356,900	Oversea-Chinese Banking <sup>*</sup>	12,760,961	1.82	
1,394,100	Alibaba	15,363,698	2.20	4,322,800	Singapore Telecommunications	7,604,530	1.08	
154,723	Alibaba <sup>*</sup>	13,770,347	1.97	342,300	United Overseas Bank <sup>*</sup>	7,601,992	1.09	
2,026,000	China Mengniu Dairy	8,905,212	1.27	27,967,483				
246,000	CK Hutchison	1,466,786	0.21	<b>South Korea</b>				
1,159,500	ENN Energy	16,471,431	2.35	70,442	Hansol Chemical	10,886,370	1.56	
1,683,500	Li Ning	14,316,937	2.04	1,291,465	Samsung Electronics	59,144,361	8.45	
106,430	Meituan	1,845,474	0.26	143,408	SK Hynix	9,688,777	1.38	
949,300	NetEase	14,646,483	2.09	57,794	SK Innovation	6,555,737	0.94	
216,231	Pinduoduo	19,413,219	2.77	86,275,245				
451,600	Shenzhen International	4,930,835	0.70	<b>Taiwan</b>				
1,117,000	Tencent	48,898,107	6.99	1,686,000	Accton Technology	15,659,518	2.24	
320,819	ZTO Express Cayman	7,824,776	1.12	820,000	Delta Electronics	7,710,328	1.10	
167,853,305				23.97	4,211,000	Taiwan Semiconductor Manufacturing	70,622,085	10.09
<b>China</b>				93,991,931				
2,423,239	China Merchants Bank	13,008,946	1.86	<b>Thailand</b>				
8,420,000	China National Building Material	7,455,600	1.06	9,250,900	CP ALL	16,229,073	2.32	
2,113,624	China Yangtze Power	6,435,229	0.92	<b>United Kingdom</b>				
3,634,516	Haier Smart Home	13,759,037	1.97	682,297	Prudential	10,419,263	1.49	
7,028,437	Inner Mongolia Yili Industrial	30,804,152	4.40	<b>United States</b>				
474,309	Jiangsu Yanghe Brewery Joint-Stock	11,602,629	1.66	348,710	Air Lease	15,092,169	2.16	
5,056,426	Poly Developments and	10,978,765	1.57	Total Common Stocks (Shares)				
1,750,299	Shanghai International Airport	14,768,174	2.11	676,316,865				
108,812,532				15.55	Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market			
<b>Hong Kong</b>				707,716,601				
2,844,200	AIA	30,166,859	4.31	101.11				
3,052,000	BOC Hong Kong	10,323,686	1.48	Total Portfolio				
40,490,545				5.79	707,716,601			
<b>India</b>				Other Net Liabilities				
1,161,747	Godrej Consumer Products	12,975,362	1.85	(7,788,909)				
685,631	HDFC Bank	13,266,823	1.90	Total Net Assets (USD)				
				699,927,692				
				100.00				

<sup>†</sup>Investment in connected party fund, see further information in Note 10.  
<sup>\*</sup>All or a portion of this security represents a security on loan.



# Asian Growth Leaders Fund continued

## Open Forward Foreign Exchange Contracts as at 28 February 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ Maturity(depreciation) USD
<b>AUD Hedged Share Class</b>						
AUD	13,402,736	USD	9,355,115	BNY Mellon	15/3/2023	(311,474)
USD	1,269,830	AUD	1,848,824	BNY Mellon	15/3/2023	22,326
Net unrealised depreciation						(289,148)
<b>CHF Hedged Share Class</b>						
CHF	18,769,887	USD	20,478,419	BNY Mellon	15/3/2023	(381,133)
USD	1,640,548	CHF	1,520,509	BNY Mellon	15/3/2023	12,538
Net unrealised depreciation						(368,595)
<b>EUR Hedged Share Class</b>						
EUR	49,995,438	USD	53,904,224	BNY Mellon	15/3/2023	(679,158)
USD	25,257,455	EUR	23,737,181	BNY Mellon	15/3/2023	(12,833)
Net unrealised depreciation						(691,991)
<b>GBP Hedged Share Class</b>						
GBP	3,144,913	USD	3,820,708	BNY Mellon	15/3/2023	(2,146)
USD	244,199	GBP	202,988	BNY Mellon	15/3/2023	(2,270)
Net unrealised depreciation						(4,416)
<b>SGD Hedged Share Class</b>						
SGD	29,648,911	USD	22,431,024	BNY Mellon	15/3/2023	(416,297)
USD	1,960,907	SGD	2,619,362	BNY Mellon	15/3/2023	16,001
Net unrealised depreciation						(400,296)
Total net unrealised depreciation						(1,754,446)

## Sector Breakdown as at 28 February 2023

	% of Net Assets
Financials	26.33
Technology	22.01
Communications	17.51
Consumer Non-cyclical	9.18
Consumer Cyclical	8.18
Industrial	7.44
Investment Funds	4.48
Utilities	3.27
Basic Materials	1.56
Energy	0.94
Diversified	0.21
Other Net Liabilities	(1.11)
	100.00

# Asian High Yield Bond Fund

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
<b>Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market</b>				USD 10,834,000	Fortune Star BVI 5.95% 19/10/2025*	9,027,918	0.40
<b>FUNDS</b>				USD 1,900,000	Fortune Star BVI 6.75% 2/7/2023*	1,864,375	0.08
<b>Ireland</b>				USD 9,081,000	Fortune Star BVI 6.85% 2/7/2024*	8,377,222	0.37
136,282	BlackRock ICS US Dollar Liquid Environmentally Aware Fund <sup>†</sup>	13,632,241	0.60	USD 1,000,000	Fuqing Investment Management 3.25% 23/6/2025	854,073	0.04
<b>Total Funds</b>		<b>13,632,241</b>	<b>0.60</b>	USD 8,421,000	Greenland Global Investment 5.875% 3/7/2026	3,789,450	0.17
<b>BONDS</b>				USD 8,586,000	Greenland Global Investment 6.125% 22/4/2025	4,164,210	0.18
<b>Bermuda</b>				USD 11,783,000	Greenland Global Investment 6.75% 26/9/2025	5,538,010	0.24
USD 12,750,000	China Oil & Gas 4.7% 30/6/2026*	11,389,575	0.50	USD 1,850,000	Guojing Capital BVI 6.3% 2/12/2025*	1,868,500	0.08
USD 5,400,000	China Water Affairs 4.85% 18/5/2026	4,867,682	0.22	USD 4,000,000	Hejun Shunze Investment 8.85% 10/1/2022***	80,000	0.00
USD 742,000	Hopson Development 6.8% 28/12/2023	698,799	0.03	USD 3,300,000	Huantaihu International Investment 7.3% 16/2/2026	3,299,654	0.14
USD 11,582,000	Hopson Development 7% 18/5/2024*	10,607,533	0.47	USD 9,359,000	Huarong Finance 2019 3.375% 24/2/2030	6,908,861	0.30
		<b>27,563,589</b>	<b>1.22</b>	USD 4,141,000	Huarong Finance 2019 3.625% 30/9/2030	3,074,692	0.14
<b>British Virgin Islands</b>				USD 4,300,000	Huarong Finance II 4.625% 3/6/2026	3,825,817	0.17
USD 15,900,000	1MDB Global Investments 4.4% 9/3/2023	15,802,215	0.70	USD 11,412,000	Huarong Finance II 5% 19/11/2025*	10,541,835	0.46
USD 24,795,000	Celestial Miles 5.75% 31/7/2171*	24,321,849	1.07	USD 1,600,000	Knight Castle Investments 0% 23/1/2023***	1,153,688	0.05
USD 1,125,000	Central Plaza Development 3.85% 14/7/2025*	999,492	0.04	HKD 3,000,000	Link CB 1.6% 3/4/2024	363,581	0.02
USD 8,100,000	Central Plaza Development 5.75% 14/5/2171	7,214,650	0.32	USD 4,100,000	LS Finance 2017 4.8% 18/6/2026	3,525,344	0.15
USD 10,117,000	Champion Path 4.5% 27/1/2026	8,978,838	0.40	USD 5,030,000	LS Finance 2025 4.5% 26/6/2025	4,440,773	0.20
USD 8,730,000	Champion Path 4.85% 27/1/2028*	7,298,629	0.32	USD 2,600,000	New Metro Global 4.5% 2/5/2026	1,943,500	0.09
USD 200,000	China Great Wall International III 3.875% 31/8/2027	179,633	0.01	USD 8,574,000	New Metro Global 4.625% 15/10/2025	6,600,351	0.29
USD 683,000	China Great Wall International IV 3.125% 31/7/2024*	658,241	0.03	USD 9,599,000	New Metro Global 4.8% 15/12/2024*	7,991,167	0.35
USD 400,000	China Great Wall International V 2.875% 23/11/2026*	353,794	0.02	USD 4,550,000	New Metro Global 6.8% 5/8/2023*	4,322,500	0.19
USD 560,000	China Great Wall International VI 4.25% 28/4/2025	532,000	0.02	USD 31,549,000	NWD Finance BVI 4.125% 10/12/2171	24,018,964	1.06
USD 4,548,000	CLP Power HK Finance 3.55% 6/2/2172	4,332,857	0.19	USD 21,400,000	NWD Finance BVI 4.8% 9/6/2171	14,089,974	0.62
USD 1,907,000	Coastal Emerald 4.3% 1/2/2172	1,836,536	0.08	USD 12,840,000	NWD Finance BVI 5.25% 22/12/2171	11,382,981	0.50
USD 9,228,915	Easy Tactic 7.5% 11/7/2025*	2,831,616	0.13	USD 5,560,000	NWD Finance BVI 6.15% 16/12/2171*	5,279,470	0.23
USD 13,808,699	Easy Tactic 7.5% 11/7/2027	3,790,902	0.17	USD 3,900,000	NWD MTN 4.125% 18/7/2029	3,278,613	0.14
USD 6,886,850	Easy Tactic 7.5% 11/7/2028	1,819,678	0.08	USD 700,000	NWD MTN 4.5% 19/5/2030	590,149	0.03
USD 6,618,000	Elect Global Investments 4.1% 3/9/2171	6,012,420	0.27	USD 4,755,000	NWD MTN 5.875% 16/6/2027*	4,578,899	0.20
USD 12,500,000	ENN Clean Energy International Investment 3.375% 12/5/2026	11,293,031	0.50	USD 7,560,000	Peak RE Bvi 5.35% 28/4/2171	6,550,286	0.29
USD 10,205,000	Estate Sky 5.45% 21/7/2025*	9,338,391	0.41	USD 5,528,000	RKPF Overseas 2019 A 5.9% 5/3/2025*	4,878,460	0.22
HKD 48,000,000	Farsail Goldman International 7% 24/11/2026	4,181,425	0.18	USD 11,975,000	RKPF Overseas 2019 A 6% 4/9/2025*	10,216,202	0.45
EUR 7,737,000	Fortune Star BVI 4.35% 6/5/2023*	8,022,852	0.35				
USD 6,980,000	Fortune Star BVI 5% 18/5/2026	5,298,553	0.23				
USD 6,580,000	Fortune Star BVI 5.05% 27/1/2027	4,912,694	0.22				

<sup>†</sup>Investment in connected party fund, see further information in Note 10.

<sup>\*</sup>All or a portion of this security represents a security on loan.

<sup>\*\*\*</sup>This security is in default, see Note 2(b)

The notes on pages 986 to 999 form an integral part of these financial statements.

# Asian High Yield Bond Fund continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 11,740,000	RKPF Overseas 2019 A 6.7% 30/9/2024*	10,976,900	0.48	USD 9,173,000	China Aoyuan 0% 13/9/2022***	940,233	0.04
USD 2,900,000	RKPF Overseas 2020 A 5.125% 26/7/2026	2,246,284	0.10	USD 4,087,000	China Aoyuan 0% 19/2/2023***	408,700	0.02
USD 6,189,000	RKPF Overseas 2020 A 5.2% 12/1/2026*	4,954,635	0.22	USD 4,000,000	China Aoyuan 4.2% 20/1/2022*,***	410,000	0.02
USD 3,705,000	Sino-Ocean Land Treasure Finance I 6% 30/7/2024*	3,153,085	0.14	USD 2,552,000	China Aoyuan 7.95% 21/6/2024	255,200	0.01
USD 12,000,000	Sino-Ocean Land Treasure Finance II 5.95% 4/2/2027*	8,616,060	0.38	USD 1,073,000	China Aoyuan 8.5% 23/1/2022***	109,983	0.01
USD 2,000,000	Sino-Ocean Land Treasure III 6.876% 21/9/2027	1,025,355	0.04	USD 8,374,000	China Evergrande 0% 22/1/2023***	769,068	0.03
USD 10,800,000	Sino-Ocean Land Treasure IV 2.7% 13/1/2025*	8,112,042	0.36	USD 27,500,000	China Evergrande 10% 11/4/2023	2,476,346	0.11
USD 6,100,000	Sino-Ocean Land Treasure IV 4.75% 14/1/2030	3,739,437	0.16	USD 6,073,000	China Hongqiao 6.25% 8/6/2024*	5,972,613	0.26
HKD 30,000,000	Smart Insight International 4.5% 5/12/2023	3,350,720	0.15	USD 8,300,000	China Modern Dairy 2.125% 14/7/2026*	7,035,287	0.31
USD 15,215,473	Star Energy Geothermal Wayang Windu 6.75% 24/4/2033*	14,748,358	0.65	USD 3,992,000	China SCE 5.95% 29/9/2024	1,936,120	0.09
USD 4,131,000	Studio City Finance 5% 15/1/2029	3,194,151	0.14	USD 5,700,000	China SCE 6% 4/2/2026	2,451,000	0.11
USD 12,600,000	Studio City Finance 5% 15/1/2029	9,742,509	0.43	USD 4,689,000	China SCE 7% 2/5/2025	2,146,835	0.09
USD 11,120,000	Studio City Finance 6% 15/7/2025*	10,095,681	0.44	USD 5,175,000	China SCE 7.375% 9/4/2024	3,027,375	0.13
USD 4,400,000	Studio City Finance 6.5% 15/1/2028*	3,741,430	0.16	USD 4,015,000	CIFI 6.45% 7/11/2024*	1,033,862	0.05
USD 5,910,000	Sun Hung Kai BVI 5% 7/9/2026	5,134,874	0.23	USD 8,675,000	CIFI 6.55% 28/3/2024	2,255,500	0.10
USD 1,210,426	Tsinghua Unic 5.375% 31/1/2023***	559,822	0.02	USD 3,000,000	CIFI 11.581% 24/2/2172	479,040	0.02
USD 7,900,000	Viva Biotech Investment Management 1% 30/12/2025	5,656,400	0.25	USD 11,700,000	Country Garden 2.7% 12/7/2026*	7,078,500	0.31
USD 9,960,000	Wanda Properties Global 11% 20/1/2025	9,436,113	0.42	USD 9,900,000	Country Garden 3.125% 22/10/2025	6,435,000	0.28
USD 8,000,000	Wanda Properties Global 11% 13/2/2026	7,361,893	0.32	USD 7,300,000	Country Garden 3.3% 12/1/2031*	3,895,097	0.17
USD 3,400,000	Wanda Properties International 7.25% 29/1/2024	3,215,424	0.14	USD 11,640,000	Country Garden 3.875% 22/10/2030	6,285,600	0.28
USD 12,213,000	Wanda Properties Overseas 6.875% 23/7/2023	11,985,838	0.53	USD 10,980,000	Country Garden 4.2% 6/2/2026	7,109,550	0.31
		439,476,826	19.35	USD 6,800,000	Country Garden 4.8% 6/8/2030*	3,757,000	0.17
	<b>Cayman Islands</b>			USD 26,960,000	Country Garden 5.125% 17/1/2025*	19,478,600	0.86
USD 3,720,000	AC Energy Finance International 5.1% 25/5/2171	2,936,196	0.13	USD 18,520,000	Country Garden 5.4% 27/5/2025	13,102,900	0.58
USD 5,579,000	ACEN Finance 4% 8/3/2171*	4,137,093	0.18	USD 9,890,000	Country Garden 5.625% 15/12/2026*	6,469,791	0.29
USD 10,495,000	Agile 5.5% 21/4/2025*	6,340,311	0.28	USD 5,900,000	Country Garden 5.625% 14/1/2030*	3,702,250	0.16
USD 12,002,000	Agile 5.75% 2/1/2025	7,561,260	0.33	USD 15,570,000	Country Garden 6.15% 17/9/2025	10,976,850	0.48
USD 11,558,000	Agile 6.05% 13/10/2025	6,394,637	0.28	USD 6,300,000	Country Garden 6.5% 8/4/2024*	5,166,000	0.23
USD 8,910,000	Agile 8.375% 4/12/2171	3,177,796	0.14	USD 11,930,000	Country Garden 7.25% 8/4/2026*	8,231,700	0.36
USD 16,530,000	AYC Finance 3.9% 23/3/2171	11,289,122	0.50	USD 4,350,000	eHi Car Services 7% 21/9/2026	3,088,500	0.14
HKD 114,000,000	Cathay Pacific Finance III 2.75% 5/2/2026	14,936,050	0.66	USD 6,570,000	eHi Car Services 7.75% 14/11/2024*	5,281,262	0.23
USD 4,383,000	Central China Real Estate 7.25% 13/8/2024	1,402,560	0.06	USD 6,900,000	ESR 1.5% 30/9/2025	6,663,054	0.29
USD 2,229,000	Central China Real Estate 7.75% 24/5/2024	730,271	0.03	SGD 1,250,000	ESR 5.1% 26/2/2025	886,661	0.04
				SGD 4,500,000	ESR 5.65% 2/9/2171	3,286,323	0.15
				USD 5,000,000	Fantasia 0% 5/7/2022***	734,075	0.03
				USD 5,800,000	Fantasia 0% 18/10/2022***	826,500	0.04
				USD 4,000,000	Fantasia 6.95% 17/12/2021***	590,480	0.03
				USD 5,600,000	Fantasia 9.25% 28/7/2023	798,000	0.04
				USD 9,860,000	Fantasia 9.875% 19/10/2023	1,405,050	0.06
				USD 3,400,000	Fantasia 10.875% 2/3/2024	484,500	0.02
				USD 4,500,000	Fantasia 11.75% 17/4/2022***	641,250	0.03
				USD 6,440,000	Fantasia 11.875% 1/6/2023	917,700	0.04
				USD 1,800,000	FWD 6.375% 13/3/2171*	1,684,287	0.08
				USD 1,287,000	FWD 6.675% 1/8/2171	1,229,085	0.05

\*All or a portion of this security represents a security on loan.  
 \*\*\*This security is in default, see Note 2(b)

The notes on pages 986 to 999 form an integral part of these financial statements.

# Asian High Yield Bond Fund continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 3,550,000	FWD 8.045% 15/12/2171*	3,450,183	0.15	USD 11,869,097	Modern Land China 9% 30/12/2026	1,005,758	0.04
USD 10,650,000	Gaci First Investment 4.75% 14/2/2030	10,423,688	0.46	USD 17,322,284	Modern Land China 9% 30/12/2027	1,455,288	0.06
USD 12,350,000	Gaci First Investment 4.875% 14/2/2035	11,761,769	0.52	USD 7,421,000	PCGI Intermediate III 4.5% 23/8/2026	6,616,935	0.29
USD 17,675,000	Gaci First Investment 5.125% 14/2/2053	15,929,594	0.70	USD 9,000,000	PCPD Capital 5.125% 18/6/2026	7,892,617	0.35
USD 800,000	Geely Automobile 4% 9/6/2171	759,728	0.03	USD 1,839,862	Pearl II 6% 29/12/2049	65,260	0.00
USD 10,279,000	Golden Eagle Retail 4.625% 21/5/2023	10,083,673	0.44	USD 1,465,280	Pearl III 9% 22/10/2025	520,174	0.03
USD 7,738,000	Greentown China 4.7% 29/4/2025*	7,196,340	0.32	USD 3,000,000	PineBridge Investments 6% 12/9/2024	2,835,000	0.12
USD 10,133,000	Haidilao International 2.15% 14/1/2026*	8,967,705	0.40	USD 6,790,000	Powerlong Real Estate 4.9% 13/5/2026	1,884,225	0.08
USD 4,700,000	Hansoh Pharmaceutical 0% 22/1/2026	4,406,250	0.19	USD 6,745,000	Powerlong Real Estate 5.95% 30/4/2025*	1,864,453	0.08
USD 1,846,000	Health & Happiness H&H International 5.625% 24/10/2024	1,692,067	0.07	USD 19,000,000	Powerlong Real Estate 6.25% 10/8/2024	5,404,027	0.24
USD 4,857,000	Hilong 9.75% 18/11/2024	2,452,785	0.11	USD 2,169,801	Redco Properties 11% 6/8/2023	299,948	0.01
USD 2,533,000	Hilong 9.75% 18/11/2024	1,276,790	0.05	USD 4,679,000	Redsun Properties 9.7% 16/4/2023	795,126	0.04
USD 1,152,000	Kaisa 0% 22/10/2022***	195,840	0.01	USD 5,539,000	Ronshine China 0% 22/1/2023***	498,510	0.02
USD 4,200,000	Kaisa 0% 30/1/2023***	714,000	0.03	USD 5,405,000	Ronshine China 7.35% 15/12/2023	526,988	0.02
USD 3,000,000	Kaisa 9.75% 28/9/2023	510,000	0.02	USD 7,000,000	Sands China 2.8% 8/3/2027	5,972,085	0.27
USD 4,230,000	Kaisa 10.875% 23/7/2023	719,100	0.03	USD 3,800,000	Sands China 3.35% 8/3/2029*	3,119,040	0.14
USD 13,105,000	KWG 5.875% 10/11/2024	4,392,862	0.19	USD 4,800,000	Sands China 3.75% 8/8/2031	3,810,576	0.16
USD 3,400,000	KWG 5.95% 10/8/2025	1,096,296	0.05	USD 14,540,000	Sands China 4.3% 8/1/2026	13,467,675	0.59
USD 12,550,000	KWG 6% 14/1/2024	6,719,963	0.30	USD 9,310,000	Sands China 4.875% 18/6/2030	8,122,975	0.36
USD 6,454,000	KWG 6.3% 13/2/2026	2,054,854	0.09	USD 29,160,000	Sands China 5.625% 8/8/2025*	28,323,545	1.25
USD 9,948,000	KWG 7.875% 30/8/2024	4,078,680	0.18	USD 17,780,000	Sands China 5.9% 8/8/2028*	16,846,550	0.74
USD 2,543,000	Logan 0% 1/3/2023	699,325	0.03	USD 2,500,000	Seazen 4.45% 13/7/2025	1,901,075	0.08
USD 847,000	Logan 4.25% 17/9/2024*	239,610	0.01	USD 9,707,000	Seazen 6% 12/8/2024*	8,129,612	0.36
USD 399,000	Logan 4.25% 12/7/2025	116,708	0.01	USD 4,160,000	Shimao 5.2% 30/1/2025	728,000	0.03
USD 846,000	Logan 4.7% 6/7/2026	247,455	0.01	USD 4,900,000	Shimao 6.125% 21/2/2024	857,500	0.04
USD 1,500,000	Longfor 3.375% 13/4/2027	1,262,152	0.06	USD 7,100,000	Shui On Development 5.5% 3/3/2025*	6,293,387	0.28
USD 6,927,000	Maldives Sukuk Issuance 9.875% 8/4/2026	5,870,633	0.26	USD 5,700,000	Shui On Development 5.5% 29/6/2026*	4,689,347	0.21
USD 16,760,000	Melco Resorts Finance 4.875% 6/6/2025	15,634,985	0.69	USD 7,734,000	Shui On Development 5.75% 12/11/2023*	7,579,320	0.33
USD 7,700,000	Melco Resorts Finance 5.25% 26/4/2026*	6,978,703	0.31	USD 8,280,000	Shui On Development 6.15% 24/8/2024*	7,596,031	0.34
USD 7,300,000	Melco Resorts Finance 5.375% 4/12/2029	6,113,750	0.27	USD 3,197,000	Sinic 0% 18/6/2022***	63,940	0.00
USD 20,115,000	Melco Resorts Finance 5.625% 17/7/2027*	17,855,130	0.79	USD 4,767,000	Sinic 8.5% 24/1/2022***	107,448	0.00
USD 15,833,000	Melco Resorts Finance 5.75% 21/7/2028*	13,735,128	0.61	USD 2,000,000	Sinic 9.5% 18/10/2021***	20,000	0.00
USD 7,896,000	MGM China 4.75% 1/2/2027*	6,909,276	0.30	USD 4,028,000	Sunac China 5.95% 26/4/2024	1,067,420	0.05
USD 9,760,000	MGM China 5.25% 18/6/2025*	9,184,916	0.41	USD 3,113,000	Sunac China 6.5% 9/7/2023	824,945	0.04
USD 11,210,000	MGM China 5.375% 15/5/2024*	10,919,689	0.48	USD 3,894,000	Sunac China 6.65% 3/8/2024	1,031,910	0.05
USD 19,480,000	MGM China 5.875% 15/5/2026*	18,127,406	0.80	USD 2,153,000	Sunac China 6.8% 20/10/2024*	570,545	0.03
USD 2,373,818	Modern Land China 7% 30/12/2023	198,991	0.01	USD 1,003,000	Sunac China 7.5% 1/2/2024	265,795	0.01
USD 5,341,093	Modern Land China 8% 30/12/2024	452,591	0.02	USD 1,500,000	Sunac China 7.95% 11/10/2023	397,500	0.02
USD 8,901,823	Modern Land China 9% 30/12/2025	787,233	0.03	USD 1,000,000	Sunac China 7.95% 31/12/2049	267,500	0.01
				USD 5,820,000	Times China 5.55% 4/6/2024	968,142	0.04
				USD 1,115,000	Times China 6.2% 22/3/2026	181,107	0.01
				USD 2,102,000	Times China 6.6% 2/3/2023	382,002	0.02
				USD 3,868,000	Times China 6.75% 16/7/2023	713,984	0.03

\*All or a portion of this security represents a security on loan.

\*\*\*This security is in default, see Note 2(b)

The notes on pages 986 to 999 form an integral part of these financial statements.

# Asian High Yield Bond Fund continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 5,270,000	Times China 6.75% 8/7/2025	856,375	0.04	USD 11,259,000	Chong Hing Bank 5.5% 3/2/2172	10,805,347	0.48
USD 3,087,000	Vnet 0% 1/2/2026	2,469,600	0.11	USD 6,000,000	CMB Wing Lung Bank 6.5% 24/10/2024*	6,033,015	0.27
USD 16,300,000	Wynn Macau 4.875% 1/10/2024*	15,664,219	0.69	USD 6,130,000	Far East Horizon 3.375% 18/2/2025*	5,636,979	0.25
USD 8,900,000	Wynn Macau 5.125% 15/12/2029*	7,250,430	0.32	USD 3,600,000	Far East Horizon 4.25% 26/10/2026*	3,145,725	0.14
USD 13,780,000	Wynn Macau 5.5% 15/1/2026	12,584,103	0.55	USD 9,130,000	Gemdale Ever Prosperity Investment 4.95% 12/8/2024*	8,583,627	0.38
USD 11,350,000	Wynn Macau 5.5% 1/10/2027*	9,902,875	0.44	USD 8,762,000	Lai Sun MTN 5% 28/7/2026	7,361,526	0.32
USD 16,330,000	Wynn Macau 5.625% 26/8/2028*	13,954,312	0.62	USD 4,300,000	Nanyang Commercial Bank 3.8% 20/11/2029	4,119,443	0.18
USD 3,200,000	Yuzhou 7.375% 13/1/2026	424,000	0.02	USD 5,685,000	Nanyang Commercial Bank 6.5% 28/10/2171	5,545,064	0.24
USD 5,900,000	Yuzhou 7.85% 12/8/2026	815,557	0.04	USD 3,685,000	New World China Land 4.75% 23/1/2027	3,384,608	0.15
USD 8,946,000	Yuzhou 8.5% 26/2/2024	1,185,345	0.05	USD 886,000	Shanghai Hong Kong International Investments 5% 16/6/2025	807,296	0.04
USD 789,000	Zhenro Properties 6.63% 7/1/2026	67,065	0.00	USD 9,000,000	Sino-Ocean Land Treasure IV 3.25% 5/5/2026*	6,579,180	0.29
USD 6,315,000	Zhenro Properties 7.1% 10/9/2024	536,775	0.02	USD 14,760,000	Sino-Ocean Land Treasure IV 4.75% 5/8/2029	9,196,698	0.41
USD 1,895,000	Zhenro Properties 7.35% 5/2/2025	163,452	0.01	USD 1,130,000	Studio City Finance 6.5% 15/1/2028	960,867	0.04
USD 3,000,000	Zhenro Properties 7.875% 14/4/2024*	255,000	0.01	USD 4,000,000	Yango Justice International 7.5% 17/2/2025	130,000	0.01
USD 7,740,000	Zhenro Properties 8% 6/3/2023	661,480	0.03	USD 6,916,000	Yango Justice International 7.875% 4/9/2024	224,770	0.01
		657,787,724	29.00	USD 11,900,000	Yango Justice International 8.25% 25/11/2023	386,750	0.02
	<b>China</b>			USD 2,025,000	Yango Justice International 9.25% 15/4/2023	65,813	0.00
USD 6,600,000	Agile 6.875% 4/3/2023*	2,593,371	0.11	USD 7,150,000	Yanlord Land HK 5.125% 20/5/2026*	6,258,681	0.28
USD 5,600,000	Country Garden 5.125% 14/1/2027*	3,598,000	0.16	USD 400,000	Yanlord Land HK 6.75% 23/4/2023*	399,000	0.02
USD 1,068,000	Gansu Provincial Highway Aviation Tourism Investment 3.25% 3/11/2023	1,021,433	0.05	USD 10,400,000	Yanlord Land HK 6.8% 27/2/2024*	10,140,000	0.45
USD 2,000,000	Kunming Rail Transit 8.5% 7/12/2025	1,962,500	0.09			123,170,947	5.45
USD 848,000	Logan 5.75% 14/1/2025	248,040	0.01		<b>India</b>		
CNH 16,000,000	Pharmaron Beijing 0% 18/6/2026	2,181,322	0.10	USD 11,550,000	Adani Green Energy 4.375% 8/9/2024*	9,419,112	0.42
USD 1,900,000	Pharmaron Beijing 0% 18/6/2026	1,711,916	0.07	USD 3,850,000	Adani Green Energy UP / Prayatna Developers Pvt / Parampujya Solar Energy 6.25% 10/12/2024	3,567,930	0.16
USD 1,600,000	Radiance Capital Investments 8.8% 17/9/2023*	1,495,264	0.07	USD 10,403,000	Axis Bank /Gift City 4.1% 8/3/2171*	8,909,285	0.39
USD 5,400,000	Sunshine Life Insurance 4.5% 20/4/2026	4,841,613	0.21	USD 7,500,000	Delhi International Airport 6.125% 31/10/2026*	7,229,719	0.32
USD 2,000,000	Tianjin Rail Transit Urban Development 6.2% 25/9/2023	1,998,770	0.09	USD 7,800,000	Delhi International Airport 6.45% 4/6/2029*	7,238,283	0.32
USD 212,000	Yangzhou Urban Construction State-owned Asset 3.02% 24/8/2023	208,736	0.01	USD 8,887,000	GMR Hyderabad International Airport 4.25% 27/10/2027*	7,791,322	0.34
USD 2,550,000	ZhongAn Online P&C Insurance 3.125% 16/7/2025*	2,256,431	0.10	USD 4,140,000	GMR Hyderabad International Airport 4.75% 2/2/2026*	3,884,676	0.17
USD 9,818,000	ZhongAn Online P&C Insurance 3.5% 8/3/2026	8,557,811	0.38	USD 3,550,000	Greeno Investment 4.875% 16/8/2023*	3,532,747	0.16
		32,675,207	1.45	USD 19,321,000	HDFC Bank 3.7% 25/2/2172*	16,495,304	0.73
	<b>France</b>						
SGD 8,000,000	Credit Agricole 4.85% 27/2/2033	5,893,583	0.26				
	<b>Hong Kong</b>						
USD 6,232,000	AIA 2.7% 7/10/2171*	5,448,575	0.24				
USD 5,135,000	Bank of East Asia 4.875% 22/4/2032	4,723,597	0.21				
USD 7,855,000	Bank of East Asia 5.825% 21/4/2171*	7,344,425	0.32				
USD 16,576,000	Bank of East Asia 5.875% 19/3/2171*	15,889,961	0.70				

\*All or a portion of this security represents a security on loan.

The notes on pages 986 to 999 form an integral part of these financial statements.

# Asian High Yield Bond Fund continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 9,111,960	JSW Hydro Energy 4.125% 18/5/2031 <sup>*</sup>	7,502,605	0.33	USD 11,100,000	Greenko Wind Projects Mauritius 5.5% 6/4/2025 <sup>*</sup>	10,496,021	0.46
USD 5,500,000	JSW Infrastructure 4.95% 21/1/2029	4,736,201	0.21	USD 12,523,000	India Airport Infra 6.25% 25/10/2025	11,959,465	0.53
USD 4,600,000	JSW Steel 3.95% 5/4/2027	4,071,000	0.18	USD 16,809,000	India Clean Energy 4.5% 18/4/2027 <sup>*</sup>	13,171,364	0.58
USD 7,358,000	JSW Steel 5.05% 5/4/2032 <sup>*</sup>	5,967,577	0.26	USD 12,267,700	India Cleantech Energy 4.7% 10/8/2026	10,856,914	0.48
USD 3,400,000	JSW Steel 5.95% 18/4/2024	3,367,224	0.15	USD 5,025,000	India Green Energy 5.375% 29/4/2024 <sup>*</sup>	4,886,813	0.22
USD 8,611,000	Muthoot Finance 4.4% 2/9/2023	8,481,835	0.38	USD 14,766,000	India Green Power 4% 22/2/2027	12,588,015	0.56
USD 13,536,000	ReNew Power Pvt 5.875% 5/3/2027 <sup>*</sup>	12,928,504	0.57	USD 10,992,000	Network i2i 3.975% 3/6/2171 <sup>*</sup>	9,731,658	0.43
USD 7,400,000	ReNew Wind Energy AP2 / ReNew Power Pvt other 9 Subsidiaries 4.5% 14/7/2028 <sup>*</sup>	6,142,000	0.27	USD 22,164,000	Network i2i 5.65% 15/4/2171	21,147,448	0.93
USD 4,656,000	Shriram Transport Finance 4.15% 18/7/2025 <sup>*</sup>	4,324,167	0.19			157,893,887	6.96
USD 13,860,000	Shriram Transport Finance 4.4% 13/3/2024 <sup>*</sup>	13,444,200	0.59		<b>Mongolia</b>		
		139,033,691	6.14	USD 3,722,000	Mongolia Government International Bond 8.65% 19/1/2028 <sup>*</sup>	3,796,440	0.17
	<b>Indonesia</b>			USD 4,361,000	Mongolian Mining Energy Resources 9.25% 15/4/2024 <sup>*</sup>	3,929,643	0.17
USD 2,434,000	Bank Negara Indonesia Persero 3.75% 30/3/2026	2,251,450	0.10			7,726,083	0.34
USD 16,249,000	Bank Negara Indonesia Persero 4.3% 24/3/2171	13,933,518	0.62		<b>Netherlands</b>		
USD 750,000	Bank Tabungan Negara Persero 4.2% 23/1/2025 <sup>*</sup>	712,500	0.03	USD 16,374,430	Greenko Dutch 3.85% 29/3/2026 <sup>*</sup>	14,521,049	0.64
USD 5,300,000	Japfa Comfeed Indonesia 5.375% 23/3/2026 <sup>*</sup>	4,726,447	0.21	USD 7,206,000	Minejesa Capital 4.625% 10/8/2030	6,467,385	0.29
USD 15,140,000	Pakuwon Jati 4.875% 29/4/2028 <sup>*</sup>	13,406,356	0.59	USD 18,204,000	Mong Duong Finance 5.125% 7/5/2029	15,652,300	0.69
USD 4,100,000	Saka Energi Indonesia 4.45% 5/5/2024 <sup>*</sup>	3,941,125	0.17	USD 5,370,000	Royal Capital 5% 5/5/2171 <sup>*</sup>	5,199,556	0.23
		38,971,396	1.72			41,840,290	1.85
	<b>Japan</b>				<b>Pakistan</b>		
USD 5,455,000	Asahi Mutual Life Insurance 6.9% 26/1/2028	5,510,015	0.24	USD 7,914,000	Pakistan Water & Power Development Authority 7.5% 4/6/2031	2,532,480	0.11
USD 5,270,000	Rakuten 10.25% 30/11/2024 <sup>*</sup>	5,289,110	0.24		<b>Philippines</b>		
		10,799,125	0.48	USD 19,245,000	Globe Telecom 4.2% 2/5/2171	17,825,585	0.79
	<b>Luxembourg</b>			USD 200,000	Manila Water 4.375% 30/7/2030	175,500	0.01
USD 15,000,000	Greensaif Pipelines Bidco Sarl 6.129% 23/2/2038	15,086,250	0.67	USD 10,624,000	Rizal Commercial Banking 6.5% 27/2/2172	9,895,034	0.43
USD 11,200,000	TMS Issuer 5.78% 23/8/2032 <sup>*</sup>	11,408,096	0.50	USD 1,080,000	SMC Global Power 5.7% 21/1/2026	911,858	0.04
		26,494,346	1.17	USD 1,000,000	SMC Global Power 5.95% 5/5/2025	889,303	0.04
	<b>Macau</b>			USD 4,910,000	SMC Global Power 6.5% 25/4/2024 <sup>*</sup>	4,497,155	0.20
USD 400,000	Luso International Banking 5.375% 28/12/2027	396,540	0.02	USD 1,188,000	SMC Global Power 7% 21/10/2025	1,054,210	0.05
	<b>Mauritius</b>					35,248,645	1.56
USD 6,343,911	Azure Power Energy 3.575% 19/8/2026 <sup>*</sup>	4,853,092	0.21		<b>Saudi Arabia</b>		
USD 3,500,000	Azure Power Solar Energy Pvt 5.65% 24/12/2024 <sup>*</sup>	3,006,238	0.13	USD 11,550,000	Saudi Government International Bond 4.75% 18/1/2028	11,448,937	0.51
USD 22,205,000	CA Magnum 5.375% 31/10/2026 <sup>*</sup>	20,594,027	0.91	USD 12,700,000	Saudi Government International Bond 4.875% 18/7/2033	12,541,250	0.55
USD 5,274,465	Clean Renewable Power Mauritius 4.25% 25/3/2027	4,552,527	0.20			23,990,187	1.06
USD 21,360,485	Greenko Power II 4.3% 13/12/2028 <sup>*</sup>	18,179,789	0.80		<b>Singapore</b>		
USD 5,815,000	Greenko Solar Mauritius 5.55% 29/1/2025	5,553,325	0.24	USD 4,231,500	Continuum Energy Levanter 4.5% 9/2/2027	3,734,299	0.17
USD 6,814,000	Greenko Solar Mauritius 5.95% 29/7/2026 <sup>*</sup>	6,317,191	0.28				

<sup>\*</sup>All or a portion of this security represents a security on loan.

The notes on pages 986 to 999 form an integral part of these financial statements.

# Asian High Yield Bond Fund continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 14,387,100	Continuum Energy Levanter 4.5% 9/2/2027*	12,696,616	0.56	USD 11,055,000	Muang Thai Life Assurance 3.552% 27/1/2037	9,751,284	0.43
SGD 2,500,000	GLL IHT 4.6% 23/7/2171	1,809,261	0.08	USD 7,085,000	TMBThanachart Bank 4.9% 2/6/2171*	6,713,037	0.30
USD 9,648,000	Global Prime Capital 5.95% 23/1/2025*	9,312,467	0.41			89,806,656	3.96
USD 11,909,000	GLP 4.5% 17/11/2171	6,989,600	0.31		<b>United Arab Emirates</b>		
USD 7,252,000	GLP 4.6% 29/12/2171	4,182,954	0.18	USD 4,075,000	Finance Department Government of Sharjah 6.5% 23/11/2032	4,125,530	0.18
USD 338,766	JGC Ventures 0% 30/6/2025	74,356	0.00		<b>United Kingdom</b>		
USD 7,081,119	JGC Ventures 3% 30/6/2025	2,430,474	0.11	USD 9,200,000	Standard Chartered 4.644% 1/4/2031	8,645,746	0.38
USD 19,940,000	Jollibee Worldwide 3.9% 23/7/2171*	19,042,700	0.84	USD 27,000,000	Standard Chartered 6.17% 9/1/2027*	27,251,370	1.20
USD 600,000	LMIRT Capital 7.25% 19/6/2024	426,864	0.02	USD 27,000,000	Standard Chartered 6.301% 9/1/2029	27,574,830	1.22
USD 3,746,000	LMIRT Capital 7.5% 9/2/2026	2,374,683	0.10	USD 10,970,000	Vedanta Resources 6.125% 9/8/2024*	7,230,217	0.32
USD 16,790,000	Medco Bell 6.375% 30/1/2027*	15,412,397	0.68	USD 5,763,000	Vedanta Resources 7.125% 31/5/2023*	5,319,840	0.23
USD 14,840,000	Medco Laurel Tree 6.95% 12/11/2028*	13,538,087	0.60	USD 2,875,000	Vedanta Resources Finance II 8% 23/4/2023*	2,679,155	0.12
USD 3,111,000	Medco Oak Tree 7.375% 14/5/2026	3,041,002	0.13	USD 18,783,000	Vedanta Resources Finance II 8.95% 11/3/2025	12,749,337	0.56
USD 7,477,186	Modernland Overseas 3% 30/4/2027	2,043,014	0.09	USD 20,111,000	Vedanta Resources Finance II 13.875% 21/1/2024*	16,640,394	0.73
USD 196,269	Modernland Overseas 3% 30/4/2027	48,431	0.00			108,090,889	4.76
SGD 11,000,000	Straits Trading 3.25% 13/2/2028	7,733,480	0.34		<b>United States</b>		
USD 6,400,000	Theta Capital 6.75% 31/10/2026*	4,697,008	0.21	USD 11,000,000	Mitsubishi HC Finance America 5.658% 28/2/2033	10,905,212	0.48
USD 6,445,000	Theta Capital 8.125% 22/1/2025*	5,404,471	0.24	USD 30,033,000	Periama 5.95% 19/4/2026	28,335,835	1.25
USD 12,484,000	TML 4.35% 9/6/2026	11,489,244	0.51	USD 1,700,000	Resorts World Las Vegas / RWLV Capital 4.625% 16/4/2029*	1,338,750	0.06
USD 500,000	TML 5.5% 3/6/2024*	490,967	0.02			40,579,797	1.79
		126,972,375	5.60		<b>Vietnam</b>		
	<b>South Korea</b>			USD 16,400,000	BIM Land JSC 7.375% 7/5/2026	8,671,500	0.38
USD 7,750,000	KDB Life Insurance 7.5% 21/11/2171	7,168,750	0.32	USD 2,000,000	Vingroup JSC 3% 20/4/2026	1,522,740	0.07
USD 7,370,000	Shinhan Financial 2.875% 12/11/2171	6,429,938	0.28	USD 8,600,000	Vinpearl JSC 3.25% 21/9/2026	6,342,500	0.28
		13,598,688	0.60			16,536,740	0.73
	<b>Sri Lanka</b>				<b>Total Bonds</b>	2,176,635,286	96.00
USD 14,260,000	Sri Lanka Government International Bond 6.825% 18/7/2026	5,430,065	0.24		<b>Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market</b>	2,190,267,527	96.60
	<b>Thailand</b>				<b>Total Portfolio</b>	2,190,267,527	96.60
USD 13,300,000	Bangkok Bank Hong Kong 3.733% 25/9/2034*	11,288,807	0.50		<b>Other Net Assets</b>	77,170,969	3.40
USD 16,000,000	Bangkok Bank Hong Kong 5% 23/3/2171*	15,199,720	0.67		<b>Total Net Assets (USD)</b>	2,267,438,496	100.00
USD 2,084,000	Kasikornbank Hong Kong 3.343% 2/10/2031	1,843,725	0.08				
USD 27,872,000	Kasikornbank Hong Kong 4% 10/2/2172	24,074,791	1.06				
USD 16,378,000	Krung Thai Bank 4.4% 25/9/2171*	14,760,672	0.65				
USD 6,906,000	Minor International 2.7% 19/1/2172	6,174,620	0.27				

\*All or a portion of this security represents a security on loan.

# Asian High Yield Bond Fund continued

## Open Forward Foreign Exchange Contracts as at 28 February 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity(depreciation) date	Unrealised appreciation/ (depreciation) USD
THB	182,000,000	USD	5,448,123	Goldman Sachs	15/3/2023	(291,369)
USD	7,158,122	SGD	9,467,254	HSBC Bank	15/3/2023	128,599
USD	7,164,737	EUR	6,622,565	Citigroup	15/3/2023	114,439
USD	6,928,949	HKD	54,278,272	Citigroup	15/3/2023	8,985
USD	7,569,128	SGD	10,000,000	State Street	15/3/2023	144,036
				Royal Bank of		
USD	6,675,298	HKD	52,300,000	Canada	15/3/2023	7,545
USD	4,978,427	HKD	39,000,000	UBS	15/3/2023	6,297
USD	2,370,135	THB	81,900,000	Citigroup	15/3/2023	49,595
USD	2,897,418	THB	100,100,000	Goldman Sachs	15/3/2023	61,203
				Royal Bank of		
USD	5,985,215	SGD	8,000,000	Canada	15/3/2023	45,141
USD	2,040,572	HKD	16,000,000	HSBC Bank	15/3/2023	724
Net unrealised appreciation						275,195
<b>AUD Hedged Share Class</b>						
AUD	25,721,794	USD	17,959,461	BNY Mellon	15/3/2023	(603,397)
USD	1,152,696	AUD	1,684,756	BNY Mellon	15/3/2023	15,899
Net unrealised depreciation						(587,498)
<b>CNH Hedged Share Class</b>						
CNY	110,879,644	USD	16,367,834	BNY Mellon	15/3/2023	(399,416)
USD	732,121	CNY	5,011,320	BNY Mellon	15/3/2023	10,418
Net unrealised depreciation						(388,998)

## Open Forward Foreign Exchange Contracts as at 28 February 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity(depreciation) date	Unrealised appreciation/ (depreciation) USD
<b>EUR Hedged Share Class</b>						
EUR	254,925,068	USD	274,097,238	BNY Mellon	15/3/2023	(2,705,037)
USD	13,438,693	EUR	12,566,012	BNY Mellon	15/3/2023	61,026
Net unrealised depreciation						(2,644,011)
<b>GBP Hedged Share Class</b>						
GBP	17,900,982	USD	21,755,387	BNY Mellon	15/3/2023	(19,967)
USD	973,282	GBP	808,028	BNY Mellon	15/3/2023	(7,826)
Net unrealised depreciation						(27,793)
<b>HKD Hedged Share Class</b>						
HKD	197,840,338	USD	25,259,580	BNY Mellon	15/3/2023	(36,790)
USD	1,096,316	HKD	8,588,481	BNY Mellon	15/3/2023	1,365
Net unrealised depreciation						(35,425)
<b>SGD Hedged Share Class</b>						
SGD	147,454,245	USD	111,533,703	BNY Mellon	15/3/2023	(2,046,896)
USD	4,715,321	SGD	6,290,501	BNY Mellon	15/3/2023	44,551
Net unrealised depreciation						(2,002,345)
Total net unrealised depreciation						(5,410,875)

## Open Exchange Traded Futures Contracts as at 28 February 2023

Number of contracts	Currency	Contract/ Description	Expiration date	Unrealised appreciation/ (depreciation) USD
(393)	USD	US Treasury 10 Year Note (CBT)	June 2023	260,977
355	USD	US Ultra 10 Year Note	June 2023	(92,906)
(101)	USD	US Ultra Bond (CBT)	June 2023	148,594
460	USD	US Treasury 2 Year Note (CBT)	June 2023	(25,782)
489	USD	US Treasury 5 Year Note (CBT)	June 2023	9,861
Total				300,744

## Swaps as at 28 February 2023

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
CDS	EUR (12,400,000)	Fund provides default protection on Jaguar Land Rover Automotive; and receives Fixed 5%	Bank of America	20/12/2025	146,709	(302,482)
CDS	USD 266,721,909	Fund receives default protection on ITRAXX.ASIA.XJ.IG.38.V1; and pays Fixed 1%	Bank of America	20/12/2027	(2,004,374)	1,619,486
CDS	JPY 3,282,352,941	Fund receives default protection on ITRAXX.JPN.38.V1; and pays Fixed 1%	Barclays	20/12/2027	(70,636)	(222,562)
CDS	JPY 705,882,353	Fund receives default protection on ITRAXX.JPN.38.V1; and pays Fixed 1%	Barclays	20/12/2027	(12,818)	(47,863)
CDS	JPY 1,764,705,882	Fund receives default protection on ITRAXX.JPN.38.V1; and pays Fixed 1%	Barclays	20/12/2027	(22,161)	(119,657)
CDS	JPY 2,396,470,588	Fund receives default protection on ITRAXX.JPN.38.V1; and pays Fixed 1%	Deutsche Bank	20/12/2027	(59,664)	(162,494)

The notes on pages 986 to 999 form an integral part of these financial statements.



# Asian High Yield Bond Fund continued

## Swaps as at 28 February 2023

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
CDS	JPY 1,027,058,824	Fund receives default protection on ITRAXX.JPN.38.V1; and pays Fixed 1%	Deutsche Bank	20/12/2027	(23,837)	(69,641)
CDS	JPY 2,823,529,412	Fund receives default protection on ITRAXX.JPN.38.V1; and pays Fixed 1%	Deutsche Bank	20/12/2027	(49,819)	(191,451)
Total					(2,096,600)	503,336

CDS: Credit Default Swap

## Purchased Options as at 28 February 2023

Number of contracts	Call/ Put	Description	Counterparty	Strike Price	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
77,100,000	Call	OTC USD/CNH	Citibank	USD 6.945	12/5/2023	343,829	774,047
77,100,000	Call	OTC USD/CNH	HSBC Bank	USD 6.944	12/5/2023	346,528	774,047
88	Put	S&P 500 E-Mini Index	Exchange Traded	USD 3,800	17/3/2023	(252,146)	75,900
127	Put	S&P 500 E-Mini Index	Exchange Traded	USD 3,700	16/6/2023	(279,756)	438,150
Total						158,455	2,062,144

## Written Options as at 28 February 2023

Number of contracts	Call/ Put	Description	Counterparty	Strike Price	Expiration date	Unrealised appreciation USD	Market Value USD
(88)	Put	S&P 500 E-Mini Index	Exchange Traded	USD 3,500	17/3/2023	89,294	(7,260)
(127)	Put	S&P 500 E-Mini Index	Exchange Traded	USD 3,300	16/6/2023	136,963	(142,081)
Total						226,257	(149,341)

# Asian Multi-Asset Income Fund

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
<b>Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market</b>				8,500	CK Hutchison*	50,682	0.07
				8,000	Country Garden*	2,446	0.00
				7,000	Country Garden Services	12,967	0.02
				175	Dada Nexus	1,572	0.00
				86	Daqo New Energy	3,850	0.01
				1,493	DiDi Global	5,972	0.01
				493	DingDong Cayman	2,361	0.00
				900	ENN Energy	12,785	0.02
				5,400	ESR	9,178	0.01
				20,000	Fufeng	12,817	0.02
				752	Full Truck Alliance	5,294	0.01
				170	Futu	8,060	0.01
				29,000	Geely Automobile	37,612	0.06
				3,526	Grab	11,354	0.02
				6,500	Greentown China	8,878	0.01
				359	H World	17,286	0.02
				2,000	Haidilao International*	5,529	0.01
				1,000	Health & Happiness H&H International	1,684	0.00
				690	Hello	6,072	0.01
				1,260	Himax Technologies	9,469	0.01
				54,500	HKBN	38,815	0.06
				224	HUTCHMED China	3,712	0.01
				1,239	HUYA	5,464	0.01
				20,000	IGG	7,313	0.01
				779	I-Mab	3,252	0.00
				3,000	InnoCare Pharma	3,291	0.00
				1,183	iQIYI	9,127	0.01
				350	JD Health International	2,441	0.00
				18,595	JD.com	411,511	0.59
				1,000	Jinan Acetate Chemical	11,126	0.02
				9	JinkoSolar	478	0.00
				176	JOYY	5,528	0.01
				689	Kanzhun	14,104	0.02
				1,620	KE	29,808	0.04
				5,000	Kingdee International Software	9,313	0.01
				1,408	Kingsoft Cloud	5,364	0.01
				4,400	Kuaishou Technology	29,431	0.04
				3,500	Longfor	9,988	0.01
				3,281	Lufax	7,202	0.01
				36,880	Meituan	639,491	0.92
				14	Melco Resorts & Entertainment	174	0.00
				36,340	NagaCorp	28,705	0.04
				3,955	NetEase	61,021	0.09
				2,576	New Oriental Education & Technology	9,813	0.01
				3,377	NIO	31,085	0.04
				45	Noah	845	0.00
				985	Pinduoduo	88,433	0.13
				12,500	Powerlong Commercial Management	9,173	0.01
				3,076	RLX Technology	6,152	0.01
				3,200	Sands China	11,089	0.02
				910	Sea	55,501	0.08
<b>FUNDS</b>							
<b>Luxembourg</b>							
352,365	BlackRock Global Funds - China Bond Fund <sup>o</sup>	3,291,093	4.74				
<b>Total Funds</b>		<b>3,291,093</b>	<b>4.74</b>				
<b>COMMON / PREFERRED STOCKS (SHARES) &amp; WARRANTS</b>							
<b>Australia</b>							
103,999	Centuria Office REIT	112,220	0.16				
41,682	Dexus	236,973	0.34				
352,272	GDI Property Partnership	185,308	0.27				
29,829	Goodman	399,522	0.58				
173,546	National Storage REIT	294,943	0.42				
49,247	NEXTDC*	341,093	0.49				
90,999	Transurban	870,233	1.26				
		<b>2,440,292</b>	<b>3.52</b>				
<b>Bermuda</b>							
1,400	China Gas	1,955	0.00				
20,000	China Youzan	540	0.00				
5,000	CK Infrastructure	26,373	0.03				
510	Hopson Development	520	0.00				
900	Jardine Matheson	44,568	0.07				
1,500	Yue Yuen Industrial	2,217	0.00				
		<b>76,173</b>	<b>0.10</b>				
<b>Cayman Islands</b>							
216	360 DigiTech	4,547	0.01				
2,000	3SBio	1,982	0.00				
1,000	AAC Technologies	2,232	0.00				
1,120	Agora	3,696	0.00				
1,000	Akeso	5,096	0.01				
96,056	Alibaba	1,058,586	1.53				
2,400	ANTA Sports Products	31,617	0.05				
235	Autohome	7,301	0.01				
4,728	Baidu*	81,199	0.12				
212	Baozun	1,336	0.00				
37	BeiGene	8,359	0.01				
200	BeiGene	3,402	0.01				
540	Bilibili*	10,657	0.01				
20,000	Bosideng International	11,084	0.02				
2,350	Chailease	17,392	0.03				
15,000	China Hongqiao	16,034	0.02				
4,000	China Medical System	6,013	0.01				
4,000	China Resources Land	17,735	0.03				
14,000	China Yongda Automobiles Services	10,809	0.02				
6,000	Chinasoft International	4,304	0.01				
183	Chindata	1,283	0.00				
12,000	CIFI Ever Sunshine Services	4,831	0.01				
4,000	CIMC Enric	4,102	0.00				
70,000	CK Asset	438,782	0.63				

<sup>o</sup>Cross umbrella holding and investment in connected party fund, see further information in Note 10.  
\*All or a portion of this security represents a security on loan.

The notes on pages 986 to 999 form an integral part of these financial statements.

# Asian Multi-Asset Income Fund continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
6,000	S-Enjoy Service	4,839	0.01	1,000	CMOC	849	0.00
582,000	SUNeVision	342,571	0.49	816	Contemporary Amperex Technology	47,422	0.07
600	Sunny Optical Technology	6,803	0.01	12,000	COSCO SHIPPING Energy Transportation*	11,497	0.02
846	TAL Education	5,943	0.01	2,700	CRRC	2,214	0.00
2,000	TCL Electronics	864	0.00	8,000	CRRC Corp Ltd 'H'	3,659	0.01
33,300	Tencent	1,457,750	2.10	13,500	CSC Financial	13,261	0.02
1,450	Tencent Music Entertainment	11,194	0.02	13,900	Daqin Railway	13,580	0.02
4,000	Tingyi Cayman Islands	6,462	0.01	1,500	DaShenLin Pharmaceutical	8,331	0.01
11,481	Trip.com	414,120	0.60	800	Fuyao Glass Industry	3,583	0.01
42,000	Truly International	5,886	0.01	4,200	Gemdale	5,844	0.01
549	Vipshop	8,114	0.01	6,500	Great Wall Motor*	8,613	0.01
73	Vnet	297	0.00	2,900	Gree Electric Appliances of Zhuhai	14,821	0.02
13,000	Want Want China	8,182	0.01	28,000	Guangzhou Automobile	17,837	0.03
427	Weibo	9,057	0.01	3,600	Guangzhou R&F Properties	885	0.00
5,000	Wuxi Biologics Cayman	34,845	0.05	7,500	Haier Smart Home	28,392	0.04
340	Youdao	2,659	0.00	17,500	HK Electric Investments & HK Electric Investments	11,193	0.02
302	Zai Lab	10,978	0.02	9,400	Huayu Automotive Systems	25,563	0.04
469	ZTO Express Cayman	11,439	0.02	800	Hubei Jumpcan Pharmaceutical	3,367	0.01
		5,869,000	8.45	1,290	Hundsun Technologies	8,241	0.01
	<b>China</b>			107,000	Industrial & Commercial Bank of China	53,439	0.08
22,000	Agricultural Bank of China	7,624	0.01	500	Industrial Bank	1,216	0.00
22,000	Angang Steel	7,203	0.01	200	JA Solar Technology	1,759	0.00
5,850	Avary Shenzhen	23,939	0.03	102	Jiangsu Yanghe Brewery Joint-Stock	2,495	0.00
9,500	BAIC Motor	2,578	0.00	1,000	Jiangxi Copper	2,823	0.00
130,000	Bank of China	47,700	0.07	3,000	Jiangxi Copper Co Ltd 'H'	4,724	0.01
17,000	Bank of Communications	10,050	0.01	4,243	Joincare Pharmaceutical Industry	8,053	0.01
4,400	Bank of Communications	3,102	0.00	1,500	Joinn Laboratories China*	6,498	0.01
37,000	BBMG	4,902	0.01	200	Kweichow Moutai	52,195	0.08
2,000	BYD*	53,816	0.08	6,000	Lens Technology	11,007	0.02
2,300	BYD	86,309	0.12	3,300	Livzon Pharmaceutical	11,457	0.02
2,000	CGN Power	449	0.00	5,244	LONGi Green Energy Technology	33,381	0.05
4,000	China Communications Services	1,554	0.00	2,909	Luxshare Precision Industry	12,532	0.02
538,000	China Construction Bank	329,010	0.47	66,000	Maanshan Iron & Steel	15,388	0.02
28,500	China Galaxy	14,197	0.02	17,000	Metallurgical of China	3,704	0.01
2,000	China International Capital	12,061	0.02	8,100	New China Life Insurance	19,608	0.03
6,000	China Life Insurance	10,167	0.01	400	Onewo	2,005	0.00
12,500	China Merchants Bank	67,684	0.10	287,000	People's Insurance of China	90,682	0.13
2,300	China Merchants Bank	12,347	0.02	124,000	PetroChina	63,509	0.09
2,000	China National Building Material	1,771	0.00	2,500	PetroChina	1,881	0.00
2,000	China Oilfield Services	2,140	0.01	52,000	PICC Property & Casualty	45,647	0.07
5,000	China Pacific Insurance	13,250	0.02	12,000	Ping An Insurance of China*	81,488	0.12
108,000	China Petroleum & Chemical	55,176	0.08	3,700	Ping An Insurance of China	25,661	0.04
2,400	China Petroleum & Chemical	1,609	0.00	25,000	Postal Savings Bank of China*	15,002	0.02
11,000	China Railway	5,732	0.01	400	SAIC Motor	865	0.00
4,700	China State Construction Engineering	3,801	0.01	1,300	SF	10,088	0.01
9,000	China Suntien Green Energy	3,944	0.01	500	Shanghai Fosun Pharmaceutical	1,462	0.00
2,658,000	China Tower	287,846	0.41	1,400	Shanghai Pharmaceuticals	2,469	0.00
3,400	China United Network Communications	2,583	0.01	2,200	Shanghai Pharmaceuticals	6,255	0.01
3,200	China Vanke	5,585	0.01				
1,300	CITIC	3,863	0.01				
24,000	CMOC*	13,485	0.02				

\*All or a portion of this security represents a security on loan.



# Asian Multi-Asset Income Fund continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
38,400	Astra International	15,360	0.02	297,203	CapitaLand China Trust	255,900	0.37
154,600	Bank Central Asia	88,705	0.13	150,504	CapitaLand Integrated Commercial Trust	216,725	0.31
48,500	Bank Mandiri Persero	31,803	0.05	107,600	Capitaland Investment*	297,108	0.43
171,700	Bank Rakyat Indonesia Persero	52,580	0.07	171,820	Cromwell European Real Estate Investment Trust	308,874	0.44
126,600	Mitra Adiperkasa	12,536	0.02	9,400	DBS*	238,414	0.34
250,200	Perusahaan Gas Negara	25,676	0.04	466,513	ESR-LOGOS REIT	116,002	0.17
7,400	Telkom Indonesia Persero	1,883	0.00	270,654	Frasers Centrepoint Trust	452,018	0.65
		256,061	0.37	379,200	Frasers Logistics & Commercial Trust	357,463	0.52
	<b>Italy</b>			21,000	Genting Singapore	15,900	0.02
2,000	PRADA	13,530	0.02	100	Jardine Cycle & Carriage	2,205	0.01
	<b>Japan</b>			146,100	Keppel DC REIT	214,721	0.31
356	Canadian Solar Infrastructure Fund	316,931	0.45	220,900	Mapletree Pan Asia Commercial Trust*	282,022	0.41
35,900	Hulic	284,908	0.41	686,700	NETLINK NBN MANAGEMENT	440,902	0.63
491	Ichigo Office REIT Investment	318,490	0.46	6,400	Oversea-Chinese Banking*	60,189	0.09
5,100	Japan Airport Terminal*	249,045	0.36	7,000	Sembcorp Industries	18,861	0.02
21,900	Keihanshin Building	193,042	0.28	3,700	Singapore Airlines*	15,627	0.02
160	Kenedix Office Investment	374,259	0.54	2,200	United Overseas Bank	48,859	0.07
98	Mitsui Fudosan Logistics Park*	325,734	0.47	1,800	Wilmar International*	5,264	0.01
4,600	West Japan Railway	177,951	0.26			3,628,026	5.22
		2,240,360	3.23		<b>South Korea</b>		
	<b>Malaysia</b>			147	Celltrion	16,130	0.02
37,000	Axiata	26,137	0.04	1,084	Cheil Worldwide	16,384	0.02
12,400	CIMB	15,502	0.02	4	CJ Logistics	247	0.00
10,900	Dayang Enterprise	3,425	0.00	194	DB Insurance	11,289	0.02
27,500	Gamuda	25,738	0.04	46	Doosan Bobcat	1,317	0.00
29,200	Genting Malaysia	17,569	0.03	68,574	ESR Kendall Square REIT	207,290	0.30
5,400	IHH Healthcare	6,967	0.01	4,032	Genexine	44,060	0.06
2,700	Malayan Banking	5,295	0.01	15	Green Cross	1,358	0.00
17,200	Malaysia Airports	26,025	0.04	788	GS Engineering & Construction	13,250	0.02
42,400	MISC	71,431	0.10	503	GS Retail	10,967	0.02
1,400	PPB	5,460	0.01	500	Hana Financial	17,155	0.02
2,600	Press Metal Aluminium	2,990	0.00	1,016	Hanwha	20,692	0.03
28,700	Public Bank	26,413	0.04	460	HD Hyundai	20,649	0.03
20,000	Telekom Malaysia	22,418	0.03	244	Hite Jinro	4,407	0.01
		255,370	0.37	61	Hugel	5,952	0.01
	<b>New Zealand</b>			24	Hyundai Autoever	2,060	0.00
67,649	Vector	170,572	0.25	603	Hyundai Doosan Infracore	3,892	0.01
	<b>Philippines</b>			205	Hyundai Glovis	24,571	0.03
1,510	Aboitiz Equity Ventures	1,473	0.00	39	Hyundai Mobis	6,263	0.01
13,100	Aboitiz Power	8,958	0.01	264	Hyundai Motor	35,173	0.05
107,600	AREIT	69,984	0.10	193	Hyundai Steel	5,105	0.01
290	Bank of the Philippine Islands	575	0.00	6,326	Iljin	19,553	0.03
390	GT Capital	3,657	0.01	698	Industrial Bank of Korea	5,475	0.01
1,780	International Container Terminal Services	6,425	0.01	675	K Car	6,295	0.01
1,460	Jollibee Foods	6,330	0.01	774	KakaoBank	15,588	0.02
4,740	Manila Electric	27,216	0.04	906	KB Financial	35,124	0.05
771,400	MREIT	208,215	0.30	1,249	Kia	71,075	0.10
4,760	SM Investments	73,271	0.11	33	Kolon Industries	1,121	0.00
		406,104	0.59	277	Korea Gas	5,872	0.01
	<b>Singapore</b>						
274,300	AIMS APAC REIT	280,972	0.40				

\* All or a portion of this security represents a security on loan.

# Asian Multi-Asset Income Fund continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
401	Korea Shipbuilding & Offshore Engineering	24,637	0.04	1,000	Sinbon Electronics	9,780	0.01
1,114	KT&G	74,674	0.11	7,000	Sino-American Silicon Products	36,528	0.05
6	LG Chem	3,083	0.00	12,000	Sunonwealth Electric Machine Industry	17,093	0.03
29	LG Energy Solution	11,462	0.02	177,000	Taiwan Semiconductor Manufacturing	2,968,442	4.28
21	LG H&H	10,601	0.01	6,000	Tong Yang Industry	8,595	0.01
4	LG H&H	865	0.00	3,000	Uni-President Enterprises	6,646	0.01
5,481	LG Uplus	45,853	0.07	67,000	United Microelectronics	109,836	0.16
788	Lotte	18,252	0.03	60,000	Wistron	65,278	0.10
156	LS Electric	5,918	0.01	1,000	Wistron NeWeb	2,770	0.00
82	LX INTERNATIONAL	1,943	0.00	2,000	Wowprime	18,281	0.03
43	NAVER	6,775	0.01	3,000	Yuanta Financial	2,240	0.00
64	NCSOFT	21,015	0.03			4,474,591	6.45
59	NHN KCP	608	0.00				
166	POSCO	39,893	0.06		<b>Thailand</b>		
270	S-1	11,508	0.02	200	Advanced Info Service	1,143	0.00
296	Samsung C&T	24,628	0.03	4,700	Airports of Thailand	9,675	0.01
2,510	Samsung Card	58,233	0.08	18,200	Bangkok Dusit Medical Services	14,419	0.02
41,268	Samsung Electronics	1,889,923	2.73	1,400	Bumrungrad Hospital	8,359	0.01
242	Samsung Fire & Marine Insurance	39,228	0.06	5,400	Central Pattana	10,734	0.01
57	Samsung SDI	29,981	0.04	10,000	CP ALL	17,543	0.03
233	Samsung SDS	22,063	0.03	1,200	Delta Electronics Thailand*	30,966	0.05
1,276	Seah Besteel	21,696	0.03	1,113,600	Digital Telecommunications Infrastructure Fund	419,082	0.61
627	Shinhan Financial	18,409	0.03	5,900	Energy Absolute*	13,063	0.02
11	SK Chemicals	651	0.00	16,100	Gulf Energy Development	23,917	0.03
7,283	SK Hynix	492,046	0.71	300	Gulf Energy Development	446	0.00
551	SK Telecom	18,800	0.03	517,800	Jasmine Broadband Internet Infrastructure Fund	120,142	0.17
227	SKC	16,812	0.02	2,000	JMT Network Services	2,631	0.01
224	Woori Financial	2,065	0.00	2,300	Minor International	2,180	0.00
		3,539,936	5.10	184	Minor International (Wts 15/2/2024)*	22	0.00
	<b>Taiwan</b>			1,232	Minor International (Wts 31/7/2023)	411	0.00
2,000	Accton Technology	18,576	0.03	203	Minor International (Wts 5/5/2023)	31	0.00
2,000	Advantech	23,433	0.04	5,000	Muangthai Capital	4,952	0.01
2,000	ASE Technology	6,958	0.01	2,900	Siam Makro	3,303	0.00
5,000	Cathay Financial	7,130	0.01	8,200	Singer Thailand	5,221	0.01
12,000	Chicony Electronics	36,233	0.05	164,100	Thai Beverage*	77,956	0.11
4,000	Chunghwa Telecom	15,163	0.02			766,196	1.10
10,000	Delta Electronics	94,028	0.14		<b>United States</b>		
4,000	Eva Airways	3,715	0.00	1,488	Coupang	23,823	0.03
1,000	Feng TAY Enterprise	6,072	0.01	737	Yum China	43,476	0.06
4,000	Gigabyte Technology	15,622	0.02			67,299	0.09
6,000	Highwealth Construction	8,349	0.01		Total Common / Preferred Stocks (Shares) & Warrants	30,708,483	44.26
114,000	Hon Hai Precision Industry	377,886	0.55		<b>BONDS</b>		
3,000	Makalot Industrial	21,119	0.03		<b>Australia</b>		
15,000	MediaTek	355,930	0.51	USD 200,000	Australia & New Zealand Banking 2.95% 22/7/2030	182,804	0.26
2,000	Novatek Microelectronics	26,748	0.04				
10,000	Pegatron	22,317	0.03				
49,000	Pou Chen	54,034	0.08				
1,000	Poya International	19,462	0.03				
1,000	President Chain Store	8,763	0.01				
14,000	Quanta Computer	36,804	0.05				
1,000	Realtek Semiconductor	12,472	0.02				
6,000	Simplo Technology	58,288	0.08				

\*Wts is an abbreviation for warrants.

\*All or a portion of this security represents a security on loan.

The notes on pages 986 to 999 form an integral part of these financial statements.

# Asian Multi-Asset Income Fund continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 250,000	Commonwealth Bank of Australia 2.688% 11/3/2031	195,991	0.28	USD 200,000	China Modern Dairy 2.125% 14/7/2026	169,525	0.24
USD 200,000	Westpac Banking 2.894% 4/2/2030	185,920	0.27	USD 200,000	CIFI 6.55% 28/3/2024	52,000	0.07
		564,715	0.81	USD 200,000	CK Hutchison International 19 II 3.375% 6/9/2049	146,972	0.21
	<b>Bermuda</b>			USD 200,000	Country Garden 3.125% 22/10/2025	130,000	0.19
USD 225,000	Star Energy Geothermal Darajat II / Star Energy Geothermal Salak 4.85% 14/10/2038 <sup>*</sup>	194,384	0.28	USD 200,000	Country Garden 4.2% 6/2/2026	129,500	0.19
	<b>British Virgin Islands</b>			USD 200,000	Fantasia 0% 18/10/2022 <sup>***</sup>	28,500	0.04
USD 200,000	Celestial Miles 5.75% 31/7/2171	196,183	0.28	USD 200,000	FWD 5.75% 9/7/2024	197,430	0.29
USD 200,000	Champion Path 4.85% 27/1/2028	167,208	0.24	USD 200,000	Gaci First Investment 4.875% 14/2/2035	190,474	0.27
USD 200,000	China Cinda 2020 I Management 1.875% 20/1/2026	178,055	0.26	USD 200,000	Goodman HK Finance 3% 22/7/2030	167,040	0.24
USD 200,000	China Great Wall International V 2.875% 23/11/2026	176,897	0.25	USD 200,000	Haidilao International 2.15% 14/1/2026	177,000	0.26
USD 216,073	Easy Tactic 7.5% 11/7/2025	66,295	0.10	USD 200,000	Kaisa 0% 22/10/2022 <sup>***</sup>	34,000	0.05
USD 200,000	Fortune Star BVI 6.85% 2/7/2024	184,500	0.27	USD 200,000	KWG 7.4% 5/3/2024	81,000	0.12
USD 200,000	HKT Capital No 5 3.25% 30/9/2029	172,804	0.25	USD 200,000	Melco Resorts Finance 5.25% 26/4/2026	181,265	0.26
USD 200,000	Huarong Finance 2019 3.375% 24/2/2030	147,641	0.21	USD 200,000	Melco Resorts Finance 5.75% 21/7/2028	173,500	0.25
USD 200,000	Huarong Finance II 5.5% 16/1/2025	190,009	0.27	USD 200,000	MGM China 5.375% 15/5/2024	194,820	0.28
USD 200,000	Midea Investment Development 2.88% 24/2/2027	179,593	0.26	USD 228,213	Modern Land China 9% 30/12/2026	19,338	0.03
USD 300,000	NWD Finance BVI 5.25% 22/12/2171	265,957	0.38	USD 95,428	Pearl II 6% 29/12/2049	3,385	0.00
USD 200,000	Peak RE Bvi 5.35% 28/4/2171	173,288	0.25	USD 76,000	Pearl III 9% 22/10/2025	26,980	0.04
USD 200,000	RKPF Overseas 2020 A 5.2% 12/1/2026	160,111	0.23	USD 200,000	Powerlong Real Estate 6.25% 10/8/2024	56,885	0.08
USD 200,000	Scenery Journey 0% 24/10/2022 <sup>***</sup>	12,000	0.02	USD 200,000	Riyad Sukuk 3.174% 25/2/2030	191,102	0.28
USD 200,000	SF Investment 2021 3.125% 17/11/2031	168,183	0.24	USD 200,000	Sands China 2.8% 8/3/2027	170,631	0.25
USD 200,000	Sinochem Offshore Capital 2.375% 23/9/2031	156,155	0.23	USD 200,000	Shimao 3.45% 11/1/2031	34,500	0.05
USD 200,000	Sino-Ocean Land Treasure IV 2.7% 13/1/2025	150,223	0.22	USD 200,000	Shui On Development 5.75% 12/11/2023	196,000	0.28
USD 162,160	Star Energy Geothermal Wayang Windu 6.75% 24/4/2033	157,182	0.23	USD 200,000	Sunac China 7% 9/7/2025	53,000	0.08
USD 200,000	Studio City 7% 15/2/2027	189,144	0.27	USD 200,000	Tencent 2.39% 3/6/2030	162,807	0.24
USD 200,000	Studio City Finance 6.5% 15/1/2028	170,065	0.25	USD 200,000	Tencent 3.975% 11/4/2029	183,043	0.26
USD 200,000	Wanda Properties International 7.25% 29/1/2024	189,143	0.27	USD 200,000	Times China 6.75% 8/7/2025	32,500	0.05
		3,450,636	4.98	USD 200,000	Tingyi Cayman Islands 1.625% 24/9/2025	180,516	0.26
	<b>Canada</b>			USD 200,000	Wynn Macau 5.5% 15/1/2026	182,643	0.26
USD 225,000	MEGlobal Canada 5% 18/5/2025	221,240	0.32	USD 200,000	Wynn Macau 5.5% 1/10/2027	174,500	0.25
	<b>Cayman Islands</b>			USD 200,000	Yuzhou 7.85% 12/8/2026	27,646	0.04
USD 200,000	Agile 6.05% 13/10/2025	110,653	0.16			4,394,196	6.34
USD 200,000	Alibaba 2.7% 9/2/2041	131,048	0.19		<b>China</b>		
USD 200,000	Arab National Bank 3.326% 28/10/2030	188,467	0.27	CNY 700,000	Agricultural Development Bank of China 3.63% 19/7/2026	103,316	0.15
USD 200,000	Baidu 1.625% 23/2/2027	173,025	0.25	USD 200,000	China Construction Bank 2.85% 21/1/2032	184,515	0.27
USD 200,000	China Aoyuan 0% 19/2/2023 <sup>***</sup>	20,000	0.03	CNY 1,740,000	China Development Bank 2.89% 22/6/2025	251,442	0.36
USD 245,000	China Evergrande 0% 22/1/2023 <sup>***</sup>	22,501	0.03	CNY 700,000	China Development Bank 3.42% 2/7/2024	101,925	0.15
				CNY 1,200,000	China Development Bank 3.5% 13/8/2026	176,370	0.25
				CNY 380,000	China Development Bank 3.66% 1/3/2031	56,973	0.08

<sup>\*</sup>All or a portion of this security represents a security on loan.  
<sup>\*\*\*</sup>This security is in default, see Note 2(b)

# Asian Multi-Asset Income Fund continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
CNY 1,200,000	China Government Bond 1.99% 9/4/2025	171,162	0.25	IDR 4,900,000,000	Indonesia Treasury Bond 7% 15/2/2033	324,116	0.47
CNY 1,900,000	China Government Bond 2.85% 4/6/2027	275,222	0.40	IDR 1,400,000,000	Indonesia Treasury Bond 7.125% 15/6/2042	92,033	0.13
CNY 170,000	China Government Bond 3.12% 5/12/2026	24,930	0.03	USD 200,000	Pakuwon Jati 4.875% 29/4/2028	177,099	0.26
CNY 950,000	China Government Bond 3.72% 12/4/2051	146,775	0.21	USD 200,000	Pertamina Persero 6.45% 30/5/2044	203,140	0.29
CNY 600,000	Export-Import Bank of China/The 3.38% 16/7/2031	88,208	0.13			1,830,589	2.64
CNY 400,000	Export-Import Bank of China/The 3.86% 20/5/2029	60,331	0.09		<b>International</b>		
USD 200,000	Guoren Property & Casualty Insurance 3.35% 1/6/2026	173,575	0.25	INR 14,000,000	Asian Development Bank 6.15% 25/2/2030	158,785	0.23
USD 200,000	Longfor 4.5% 16/1/2028	168,962	0.24	INR 12,000,000	Asian Infrastructure Investment Bank/The 5.75% 25/1/2027	136,632	0.20
USD 200,000	ZhongAn Online P&C Insurance 3.125% 16/7/2025	176,975	0.25	INR 12,000,000	International Bank for Reconstruction & Development 5.5% 21/1/2027	136,700	0.20
		2,160,681	3.11			432,117	0.63
	<b>Hong Kong</b>				<b>Japan</b>		
USD 250,000	Bank of East Asia 5.825% 21/4/2171	233,750	0.34	USD 200,000	Asahi Mutual Life Insurance 6.5% 5/3/2171	199,840	0.29
USD 250,000	Chong Hing Bank 5.7% 15/1/2172	245,852	0.36	USD 200,000	Mizuho Financial 2.226% 25/5/2026	184,616	0.27
USD 200,000	CITIC 2.875% 17/2/2027	183,593	0.26	USD 200,000	Mizuho Financial 2.564% 13/9/2031	155,390	0.22
USD 200,000	GLP China 2.95% 29/3/2026	155,000	0.22			539,846	0.78
USD 200,000	ICBCIL Finance 2.25% 2/11/2026	178,970	0.26		<b>Jersey</b>		
USD 200,000	Lenovo 5.875% 24/4/2025	198,984	0.29	USD 200,000	Galaxy Pipeline Assets Bidco 2.625% 31/3/2036	159,750	0.23
USD 259,000	Yango Justice International 9.25% 15/4/2023	8,418	0.01		<b>Kuwait</b>		
USD 200,000	Yanlord Land HK 6.8% 27/2/2024	195,000	0.28	USD 200,000	Burgan Bank SAK 5.749% 31/12/2171	185,958	0.27
		1,399,567	2.02		<b>Luxembourg</b>		
	<b>India</b>			USD 200,000	EIG Pearl 3.545% 31/8/2036	167,881	0.24
USD 200,000	Axis Bank /Gift City 4.1% 8/3/2171	171,283	0.25	USD 200,000	Greensaif Pipelines Bidco Sarl 6.129% 23/2/2038	201,150	0.29
USD 200,000	GMR Hyderabad International Airport 4.25% 27/10/2027	175,342	0.25	USD 250,000	TMS Issuer 5.78% 23/8/2032	254,645	0.37
USD 200,000	HDFC Bank 3.7% 25/2/2172	170,750	0.25			623,676	0.90
USD 200,000	JSW Steel 5.95% 18/4/2024	198,072	0.29		<b>Malaysia</b>		
USD 200,000	Power Finance 3.35% 16/5/2031	161,822	0.23	USD 200,000	Dua Capital 2.78% 11/5/2031	164,079	0.23
USD 200,000	Power Finance 3.75% 6/12/2027	181,548	0.26	MYR 16,500	Malaysia Government Bond 2.632% 15/4/2031	334,965	0.48
USD 200,000	REC 2.75% 13/1/2027	177,272	0.25	MYR 7,000	Malaysia Government Bond 3.733% 15/6/2028	155,990	0.23
USD 200,000	REC 4.625% 22/3/2028	187,178	0.27	MYR 4,200	Malaysia Government Bond 3.757% 22/5/2040	88,259	0.13
USD 250,000	Reliance Industries 2.875% 12/1/2032	202,721	0.29	MYR 7,080	Malaysia Government Bond 4.254% 31/5/2035	159,745	0.23
USD 200,000	Shriram Transport Finance 4.15% 18/7/2025	185,746	0.27	MYR 4,000	Malaysia Government Investment Issue 4.128% 15/8/2025	90,603	0.13
		1,811,734	2.61	MYR 3,100	Malaysia Government Investment Issue 4.638% 15/11/2049	71,050	0.10
	<b>Indonesia</b>			USD 200,000	Misc Capital Two Labuan 3.75% 6/4/2027	185,493	0.27
USD 200,000	Hyundai Motor Manufacturing Indonesia 1.75% 6/5/2026	173,973	0.25			1,250,184	1.80
USD 200,000	Indonesia Government International Bond 3.85% 18/7/2027	191,500	0.28		<b>Mauritius</b>		
USD 200,000	Indonesia Government International Bond 4.35% 11/1/2048	175,250	0.25	USD 200,000	CA Magnum 5.375% 31/10/2026	185,490	0.27
IDR 7,400,000,000	Indonesia Treasury Bond 7% 15/9/2030	493,478	0.71	USD 191,000	Clean Renewable Power Mauritius 4.25% 25/3/2027	164,857	0.24

The notes on pages 986 to 999 form an integral part of these financial statements.



# Asian Multi-Asset Income Fund continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 200,000	Greenko Solar Mauritius 5.55% 29/1/2025*	191,000	0.28	SGD 370,000	Singapore Government Bond 2.375% 1/7/2039	243,612	0.35
USD 200,000	Greenko Wind Projects Mauritius 5.5% 6/4/2025	189,118	0.27	SGD 230,000	Singapore Government Bond 2.625% 1/5/2028	164,746	0.24
USD 250,000	India Airport Infra 6.25% 25/10/2025	238,750	0.34	SGD 220,000	Singapore Government Bond 2.75% 1/3/2046	156,766	0.23
USD 250,000	India Green Power 4% 22/2/2027	213,125	0.31	SGD 200,000	Singapore Government Bond 3.5% 1/3/2027	148,376	0.21
USD 200,000	Network i2i 5.65% 15/4/2171	190,827	0.27	USD 200,000	Theta Capital 6.75% 31/10/2026	146,782	0.21
		1,373,167	1.98	USD 200,000	TML 4.35% 9/6/2026	184,063	0.27
	<b>Mongolia</b>					2,461,485	3.55
USD 200,000	Mongolia Government International Bond 3.5% 7/7/2027	167,500	0.24		<b>South Korea</b>		
	<b>Netherlands</b>			USD 200,000	GS Caltex 1.625% 27/7/2025	180,471	0.26
USD 191,000	Greenko Dutch 3.85% 29/3/2026	169,381	0.24	USD 200,000	Hanwha Life Insurance 3.379% 4/2/2032	175,774	0.25
USD 200,000	Minejesa Capital 4.625% 10/8/2030	179,500	0.26	USD 200,000	Kookmin Bank 4.35% 2/1/2172	192,760	0.28
USD 250,000	Mong Duong Finance 5.125% 7/5/2029	214,957	0.31	USD 200,000	Korea Gas 2.25% 18/7/2026	180,672	0.26
		563,838	0.81	KRW 570,000,000	Korea Treasury Bond 1.5% 10/12/2030	365,877	0.53
	<b>Pakistan</b>			KRW 30,000,000	Korea Treasury Bond 1.625% 10/9/2070	13,074	0.02
USD 200,000	Pakistan Government International Bond 6% 8/4/2026	91,000	0.13	KRW 325,000,000	Korea Treasury Bond 1.875% 10/3/2051	172,667	0.25
USD 200,000	Pakistan Government International Bond 6.875% 5/12/2027	90,000	0.13	KRW 75,000,000	Korea Treasury Bond 2% 10/6/2031	49,750	0.07
USD 200,000	Pakistan Government International Bond 7.375% 8/4/2031	88,000	0.13	KRW 206,380,000	Korea Treasury Bond 2.625% 10/6/2028	147,830	0.21
		269,000	0.39	KRW 80,000,000	Korea Treasury Bond 3% 10/12/2042	55,967	0.08
	<b>Philippines</b>			USD 200,000	Shinhan Card 2.5% 27/1/2027	177,695	0.25
PHP 4,400,000	Philippine Government Bond 2.625% 12/8/2025	74,016	0.11	USD 200,000	Shinhan Financial 5.875% 13/2/2172	198,862	0.29
PHP 2,100,000	Philippine Government Bond 4.625% 9/9/2040	30,666	0.04			1,911,399	2.75
PHP 9,000,000	Philippine Government Bond 4.875% 20/1/2032	147,729	0.21		<b>Sri Lanka</b>		
PHP 1,600,000	Philippine Government Bond 5.25% 18/5/2037	25,768	0.04	USD 200,000	Sri Lanka Government International Bond 5.75% 18/4/2023	73,356	0.11
PHP 4,900,000	Philippine Government Bond 6.25% 22/3/2028	89,226	0.13	USD 250,000	Sri Lanka Government International Bond 6.825% 18/7/2026	95,198	0.14
USD 200,000	Rizal Commercial Banking 6.5% 27/2/2172	186,277	0.27	USD 500,000	Sri Lanka Government International Bond 6.85% 3/11/2025	190,147	0.27
USD 200,000	SMC Global Power 7% 21/10/2025	177,477	0.25			358,701	0.52
		731,159	1.05		<b>Thailand</b>		
	<b>Saudi Arabia</b>			USD 200,000	Bangkok Bank Hong Kong 3.466% 23/9/2036	162,047	0.23
USD 200,000	Saudi Government International Bond 4.5% 26/10/2046	172,991	0.25	USD 200,000	Bangkok Bank Hong Kong 5% 23/3/2171	189,997	0.27
	<b>Singapore</b>			USD 200,000	GC Treasury Center 4.4% 30/3/2032	177,125	0.25
USD 200,000	ABJA Investment 5.95% 31/7/2024	199,531	0.29	USD 400,000	Kasikornbank Hong Kong 3.343% 2/10/2031	353,882	0.51
USD 200,000	BOC Aviation 1.75% 21/1/2026	179,234	0.26	USD 200,000	Krung Thai Bank 4.4% 25/9/2171	180,250	0.26
USD 200,000	BPRL International Singapore 4.375% 18/1/2027	187,697	0.27	USD 200,000	Muang Thai Life Assurance 3.552% 27/1/2037	176,414	0.26
USD 372,000	Continuum Energy Levanter 4.5% 9/2/2027	328,290	0.47	THB 800,000	Thailand Government Bond 1.6% 17/6/2035	19,839	0.03
USD 165,420	LLPL Capital 6.875% 4/2/2039	152,786	0.22				
USD 200,000	Medco Laurel Tree 6.95% 12/11/2028	182,454	0.26				
USD 200,000	Singapore Airlines 3% 20/7/2026	187,148	0.27				

\*All or a portion of this security represents a security on loan.

The notes on pages 986 to 999 form an integral part of these financial statements.

# Asian Multi-Asset Income Fund continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
THB 3,300,000	Thailand Government Bond 2% 17/6/2042	78,960	0.11	<b>Other Transferable Securities</b>			
THB 7,500,000	Thailand Government Bond 2.875% 17/12/2028	219,346	0.32	<b>COMMON STOCKS (SHARES)</b>			
THB 2,650,000	Thailand Government Bond 3.4% 17/6/2036	79,283	0.11	<b>China</b>			
THB 1,657,000	Thailand Government Bond 3.6% 17/6/2067	45,376	0.07	2,000	Sunac China**	363	0.00
THB 2,000,000	Thailand Government Bond 3.775% 25/6/2032	62,427	0.09	<b>Russian Federation</b>			
THB 569,000	Thailand Government Bond 4.85% 17/6/2061	19,589	0.03	4,000	United RUSAL International**	2,038	0.00
USD 200,000	TMBThanachart Bank 4.9% 2/6/2171	189,500	0.27	Total Common Stocks (Shares)			
		1,954,035	2.81	11,370 0.02			
<b>United Kingdom</b>				<b>RIGHTS</b>			
USD 200,000	Standard Chartered 2.608% 12/1/2028	178,093	0.26	<b>Hong Kong</b>			
USD 200,000	Standard Chartered 4.866% 15/3/2033	184,993	0.26	12,060	Link REIT (23/3/2023)**	11,370	0.02
USD 298,000	Vedanta Resources Finance II 13.875% 21/1/2024	246,573	0.36	Total Rights			
		609,659	0.88	11,370 0.02			
<b>United States</b>				Total Other Transferable Securities			
USD 200,000	Periama 5.95% 19/4/2026	188,698	0.27	13,771 0.02			
USD 200,000	United States Treasury Note/Bond 2.25% 15/11/2024	191,250	0.27	Total Portfolio			
		379,948	0.54	64,185,502 92.51			
Total Bonds				Other Net Assets			
		30,172,155	43.49	5,197,541 7.49			
Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market				Total Net Assets (USD)			
		64,171,731	92.49	69,383,043 100.00			

\*\*Security subject to a fair value adjustment as detailed in Note 2(j).

## Open Forward Foreign Exchange Contracts as at 28 February 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity(depreciation) date	Unrealised appreciation/ USD
CNH	11,145,626	USD	1,645,236	Goldman Sachs	15/3/2023	(40,126)
HKD	460,000	USD	58,812	BNP Paribas	15/3/2023	(166)
HKD	5,856,002	USD	747,554	Citigroup	15/3/2023	(969)
IDR	2,637,500,000	USD	173,189	Deutsche Bank	15/3/2023	(289)
INR	144,799,465	USD	1,742,630	Goldman Sachs	15/3/2023	7,507
INR	4,774,000	USD	57,304	BNP Paribas	15/3/2023	397
INR	13,842,156	USD	167,527	Deutsche Bank	15/3/2023	(222)
KRW	36,000,000	USD	28,459	HSBC Bank	19/4/2023	(1,125)
KRW	921,000,000	USD	743,401	Citibank	19/4/2023	(44,108)
KRW	182,000,000	USD	148,142	Citigroup	19/4/2023	(9,954)
KRW	40,800,000	USD	32,345	Deutsche Bank	19/4/2023	(1,367)
KRW	380,000,000	USD	297,479	BNP Paribas	19/4/2023	(8,954)
MYR	560,000	USD	129,480	Goldman Sachs	15/3/2023	(4,583)
PHP	1,720,000	USD	31,582	Goldman Sachs	15/3/2023	(518)
PHP	6,700,000	USD	122,981	Deutsche Bank	15/3/2023	(1,975)
SGD	270,000	USD	205,606	BNP Paribas	15/3/2023	(5,128)

## Open Forward Foreign Exchange Contracts as at 28 February 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity(depreciation) date	Unrealised appreciation/ USD
SGD	293,000	USD	221,535	HSBC Bank	15/3/2023	(3,980)
THB	5,700,000	USD	170,628	Goldman Sachs	15/3/2023	(9,125)
THB	1,600,000	USD	47,534	Deutsche Bank	15/3/2023	(2,200)
USD	135,450	KRW	190,800,000	BNP Paribas	19/4/2023	(9,420)
USD	9,060	KRW	12,800,000	Citigroup	19/4/2023	(659)
USD	189,410	KRW	258,000,000	Goldman Sachs	19/4/2023	(6,483)
USD	192,382	KRW	252,400,000	Bank of America	19/4/2023	741
USD	603,415	KRW	781,000,000	Morgan Stanley	19/4/2023	10,420
USD	277,441	INR	22,957,000	Deutsche Bank	15/3/2023	(31)
USD	202,637	PHP	11,128,000	Deutsche Bank	14/4/2023	1,851
USD	564,729	THB	18,680,000	BNP Paribas	17/4/2023	33,723
USD	189,323	IDR	2,830,000,000	Bank of America	15/3/2023	3,803
USD	273,283	MYR	1,170,000	Goldman Sachs	15/3/2023	12,338
USD	74,814	INR	6,131,000	HSBC Bank	15/3/2023	711

The notes on pages 986 to 999 form an integral part of these financial statements.

# Asian Multi-Asset Income Fund continued

## Open Forward Foreign Exchange Contracts as at 28 February 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity(depreciation) date	Unrealised appreciation/(depreciation) USD
USD	1,614,731	INR	133,885,465	BNP Paribas	15/3/2023	(3,491)
USD	18,480	THB	617,295	Deutsche Bank	15/3/2023	990
USD	693,512	CNH	4,700,000	Citigroup	15/3/2023	16,653
USD	12,129	HKD	95,000	BNP Paribas	15/3/2023	17
USD	470,996	HKD	3,690,000	Deutsche Bank	15/3/2023	556
USD	824,042	CNH	5,600,000	JP Morgan	15/3/2023	17,572
USD	297,229	SGD	395,000	Deutsche Bank	15/3/2023	3,938
USD	72,804	IDR	1,107,500,000	BNP Paribas	15/3/2023	202
USD	40,596	THB	1,402,500	Goldman Sachs	15/3/2023	858
USD	33,208	THB	1,147,500	Citigroup	15/3/2023	695
USD	72,690	IDR	1,107,500,000	HSBC Bank	15/3/2023	88
Net unrealised depreciation						(41,813)

## Open Forward Foreign Exchange Contracts as at 28 February 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity(depreciation) date	Unrealised appreciation/(depreciation) USD
<b>HKD Hedged Share Class</b>						
HKD	30,855	USD	3,940	BNY Mellon	15/3/2023	(6)
USD	134	HKD	1,052	BNY Mellon	15/3/2023	-
Net unrealised depreciation						(6)
<b>SGD Hedged Share Class</b>						
SGD	11,357	USD	8,594	BNY Mellon	15/3/2023	(161)
USD	283	SGD	377	BNY Mellon	15/3/2023	2
Net unrealised depreciation						(159)
Total net unrealised depreciation						(41,978)

## Open Exchange Traded Futures Contracts as at 28 February 2023

Number of contracts	Currency	Contract/Description	Expiration date	Unrealised appreciation/(depreciation) USD
(18)	USD	MSCI Emerging Markets Index	March 2023	19,980
10	USD	MSCI India Index	March 2023	(30,450)
2	KRW	Korean 10 Year Bond	March 2023	-
Total				(10,470)

## Swaps as at 28 February 2023

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/(depreciation) USD	Market Value USD
IRS	HKD 600,000	Fund receives Fixed 4.517%, and pays HKD HIBOR 3 Month	Goldman Sachs	15/3/2025	(207)	(207)
IRS	INR 48,820,000	Fund receives Fixed 6.315%; and pays Floating MIBOR 6 Month	Goldman Sachs	15/3/2025	(4,930)	(4,930)
IRS	KRW 321,950,000	Fund receives Fixed 3.023%; and pays Floating KRW KORIBOR 3 Month	Goldman Sachs	21/6/2026	(4,858)	(4,858)
IRS	KRW 1,393,050,000	Fund receives Fixed 3.05%; and pays Floating KRW KORIBOR 3 Month	Goldman Sachs	21/6/2026	(20,226)	(20,226)
IRS	HKD 590,000	Fund receives Fixed 3.9465%, and pays HKD HIBOR 3 Month	Goldman Sachs	15/3/2028	(931)	(931)
IRS	CNY 1,650,000	Fund receives Floating CNRR 3 Month; and pays Fixed 2.9275%	Goldman Sachs	21/6/2028	880	880
IRS	KRW 64,350,000	Fund receives Floating KRW KORIBOR 3 Month; and pays Fixed 2.97%	Goldman Sachs	21/6/2033	2,248	2,248
IRS	KRW 460,650,000	Fund receives Floating KRW KORIBOR 3 Month; and pays Fixed 2.973%	Goldman Sachs	21/6/2033	16,004	16,004
Total					(12,020)	(12,020)

IRS: Interest Rate Swaps

## Written Options as at 28 February 2023

Number of contracts	Call/ Put	Description	Counterparty	Strike Price	Expiration date	Unrealised appreciation/(depreciation) USD	Market Value USD
(26,200)	Call	AIA	Bank of America	HKD 89.88	8/3/2023	6,075	(232)
(3,450)	Call	JD.com	Bank of America	HKD 263.56	8/3/2023	3,699	-
(3,200)	Call	SK Hynix	BNP Paribas	USD 90,300	8/3/2023	4,155	(3,311)

The notes on pages 986 to 999 form an integral part of these financial statements.

# Asian Multi-Asset Income Fund continued

## Written Options as at 28 February 2023

Number of contracts	Call/ Put	Description	Counterparty	Strike Price	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
(89,000)	Call	Taiwan Semiconductor Manufacturing	BNP Paribas	USD 533.54	13/4/2023	5,175	(33,786)
(147,000)	Call	China Construction Bank	Goldman Sachs	HKD 5.151	8/3/2023	1,901	(16)
(8,700)	Call	ICICI Bank	Goldman Sachs	USD 21.606	8/3/2023	5,777	(294)
(8,500)	Call	Infosys	Goldman Sachs	USD 19.31	8/3/2023	4,287	(33)
(54,600)	Call	AIA	Goldman Sachs	HKD 83.745	13/4/2023	(3,732)	(22,495)
(52,300)	Call	Alibaba	Goldman Sachs	HKD 102.976	13/4/2023	16,819	(9,058)
(167,000)	Call	China Construction Bank	Goldman Sachs	HKD 5.004	13/4/2023	1,134	(1,126)
(4,900)	Call	DBS	Goldman Sachs	SGD 34.588	13/4/2023	359	(1,841)
(33,000)	Call	Hon Hai Precision Industry	Goldman Sachs	USD 104.03	13/4/2023	793	(1,170)
(10,700)	Call	JD.com	Goldman Sachs	HKD 206.281	13/4/2023	5,430	(4,685)
(3,850)	Call	SK Hynix	Goldman Sachs	USD 96,357.471	13/4/2023	3,463	(4,853)
(10,600)	Call	Tencent	Goldman Sachs	HKD 382.66	13/4/2023	6,723	(8,950)
(89,000)	Call	Taiwan Semiconductor Manufacturing	JP Morgan	USD 500.58	23/2/2023	(13,129)	(50,631)
(5,000)	Call	MediaTek	JP Morgan	USD 735	8/3/2023	1,352	(1,834)
(50,500)	Call	BOC Hong Kong	JP Morgan	HKD 27.623	13/4/2023	2,355	(2,399)
(23,100)	Call	Meituan	JP Morgan	HKD 153.075	13/4/2023	4,979	(12,179)
(50,500)	Call	BOC Hong Kong	JP Morgan	HKD 27.623	26/4/2023	2,573	(3,078)
(15,300)	Call	Alibaba	Morgan Stanley	HKD 120.225	8/3/2023	11,600	(1)
(28,000)	Call	Hon Hai Precision Industry	Morgan Stanley	USD 99.182	8/3/2023	(301)	(2,024)
(4,800)	Call	Meituan	Morgan Stanley	HKD 172.095	8/3/2023	5,595	(17)
(15,700)	Call	Samsung Electronics	Morgan Stanley	USD 62,525	8/3/2023	17,400	(3,471)
(41,000)	Call	Taiwan Semiconductor Manufacturing	Morgan Stanley	USD 518.09	8/3/2023	8,898	(8,093)
(10,500)	Call	Tencent	Morgan Stanley	HKD 399.966	8/3/2023	13,894	(105)
(6,000)	Call	MediaTek	Morgan Stanley	USD 781.725	13/4/2023	1,338	(3,448)
(18,050)	Call	Samsung Electronics	Morgan Stanley	USD 63,447.5	13/4/2023	7,733	(14,154)
Total						126,345	(193,284)

The notes on pages 986 to 999 form an integral part of these financial statements.

# Asian Sustainable Equity Fund

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
<b>Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market</b>				118	Mahindra & Mahindra	1,812	0.02
				10,156	Mahindra & Mahindra	158,434	1.96
						776,096	9.57
<b>FUNDS</b>				<b>Indonesia</b>			
				121,900	Bank Central Asia	69,943	0.86
				229,100	Bank Rakyat Indonesia Persero	70,157	0.87
						140,100	1.73
				<b>Singapore</b>			
				61,200	ComfortDelGro	54,966	0.68
				9,300	Oversea-Chinese Banking	87,462	1.08
				36,700	Singapore Telecommunications	64,561	0.79
						206,989	2.55
				<b>South Korea</b>			
				119	Korea Zinc	52,519	0.65
				203	Samsung Electronics	232,943	2.87
				7,434	Samsung Electronics	300,001	3.70
				145	Samsung SDI	76,267	0.94
				1,006	SK Hynix	67,966	0.84
				617	SK Innovation	69,988	0.86
						799,684	9.86
				<b>Taiwan</b>			
				11,000	Accton Technology	102,168	1.26
				17,000	Chunghwa Telecom	64,441	0.80
				8,000	Delta Electronics	75,223	0.93
				25,000	Taiwan Semiconductor Manufacturing	419,271	5.17
				3,614	Taiwan Semiconductor Manufacturing	317,436	3.91
						978,539	12.07
				<b>Thailand</b>			
				13,500	Advanced Info Service	77,162	0.95
				105,900	Bangkok Dusit Medical Services	83,902	1.04
						161,064	1.99
				<b>United Kingdom</b>			
				2,139	Prudential	32,664	0.40
				<b>United States</b>			
				358	Albemarle	92,665	1.14
				2,115	Cognizant Technology Solutions	133,033	1.64
						225,698	2.78
						5,869,198	72.37
				<b>Total Common / Preferred Stocks (Shares)</b>			
				<b>Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market</b>			
						6,093,021	75.13
				<b>China</b>			
19,000	China Merchants Bank	102,879	1.27				
1,400	Contemporary Amperex Technology	81,362	1.00				
19,600	Haier Smart Home	74,199	0.92				
12,160	LONGi Green Energy Technology	77,405	0.95				
17,300	Ming Yang Smart Energy	63,202	0.78				
7,800	Shenzhen Inovance Technology	82,266	1.01				
1,080	Shenzhen Mindray Bio-Medical Electronics	48,798	0.60				
3,900	Sungrow Power Supply	67,114	0.83				
		597,225	7.36				
				<b>Hong Kong</b>			
5,800	AIA	61,517	0.76				
33,000	BOC Hong Kong	111,626	1.38				
27,000	Hang Lung Properties	52,081	0.64				
		225,224	2.78				
				<b>India</b>			
241	Axis Bank	2,461	0.03				
2,570	Axis Bank	131,070	1.61				
73	HDFC Bank	1,413	0.02				
1,539	HDFC Bank	103,529	1.28				
9,936	ICICI Bank	205,178	2.53				
233	ICICI Bank	2,409	0.03				
9,337	Infosys*	167,973	2.07				
101	Infosys	1,817	0.02				

\*Investment in connected party fund, see further information in Note 10.

\*All or a portion of this security represents a security on loan.

# Asian Sustainable Equity Fund continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets
<b>Other Transferable Securities</b>			
<b>COMMON STOCKS (SHARES)</b>			
<b>South Korea</b>			
2,170	Hanwha Solutions**	68,220	0.84
Total Common Stocks (Shares)		68,220	0.84
Total Other Transferable Securities		68,220	0.84
Total Portfolio		6,161,241	75.97
Other Net Assets		1,949,137	24.03
Total Net Assets (USD)		8,110,378	100.00

\*\*Security subject to a fair value adjustment as detailed in Note 2(j).

## Open Exchange Traded Futures Contracts as at 28 February 2023

Number of contracts	Currency	Contract/Description	Expiration date	Unrealised depreciation USD
33	USD	MSCI Emerging Markets Index	March 2023	(3,665)
Total				(3,665)

## Contracts For Difference as at 28 February 2023

Holding	Description	Counterparty	Unrealised depreciation USD
<b>Singapore</b>			
700	Oversea-Chinese Banking	JP Morgan	(351)
			(351)
Total			(351)

## Sector Breakdown as at 28 February 2023

	% of Net Assets
Technology	22.61
Communications	16.98
Financials	15.43
Energy	4.13
Consumer Non-cyclical	4.08
Consumer Cyclical	3.90
Industrial	3.45
Investment Funds	2.76
Basic Materials	2.63
Other Net Assets	24.03
100.00	

The notes on pages 986 to 999 form an integral part of these financial statements.

# Asian Tiger Bond Fund

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
<b>Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market</b>				USD 3,591,000	China Great Wall International V 2.375% 18/8/2030	2,717,633	0.09
<b>FUNDS</b>				USD 3,711,000	China Great Wall International V 2.875% 23/11/2026*	3,282,324	0.10
<b>Ireland</b>				USD 4,745,000	China Great Wall International VI 4.25% 28/4/2025	4,507,750	0.14
596,586	BlackRock ICS US Dollar Liquid Environmentally Aware Fund™	59,676,222	1.90	USD 15,690,000	China Huadian Overseas Development Management 4% 29/11/2171	15,373,611	0.49
<b>Luxembourg</b>				USD 6,688,000	China Huaneng Hong Kong Treasury Management 3.08% 9/6/2171*	6,270,518	0.20
572,094	BlackRock Global Funds - Sustainable Asian Bond Fund™	5,063,031	0.16	USD 1,000,000	China Railway Xunjie 3.25% 28/7/2026*	939,475	0.03
Total Funds		64,739,253	2.06	USD 4,700,000	Chinalco Capital 2.125% 3/6/2026*	4,218,720	0.13
<b>BONDS</b>				USD 6,200,000	Chinalco Capital 2.95% 24/2/2027*	5,674,333	0.18
<b>Australia</b>				USD 8,400,000	CICC Hong Kong Finance 2016 MTN 5.42% 22/11/2025*	8,350,839	0.26
USD 1,800,000	Australia & New Zealand Banking 4.4% 19/5/2026	1,721,415	0.05	USD 1,900,000	CITIC Finance MTN 2% 3/6/2025	1,753,766	0.05
USD 1,800,000	Commonwealth Bank of Australia 4.5% 9/12/2025	1,743,546	0.06	USD 2,813,000	CLP Power HK Finance 3.55% 6/2/2172	2,679,931	0.09
USD 1,800,000	Macquarie Bank 4.875% 10/6/2025	1,771,263	0.06	USD 14,000,000	CNOOC Finance 2003 5.5% 21/5/2033*	13,926,290	0.44
USD 6,725,000	National Australia Bank 3.347% 12/1/2037	5,364,870	0.17	USD 6,700,000	CNPC Global Capital 1.35% 23/6/2025	6,109,931	0.20
USD 1,575,000	Westpac Banking 2.963% 16/11/2040	1,056,511	0.03	USD 6,800,000	CNPC Global Capital 2% 23/6/2030	5,696,938	0.18
		11,657,605	0.37	USD 1,856,000	Coastal Emerald 4.3% 1/2/2172*	1,787,421	0.06
<b>Bermuda</b>				USD 2,000,000	CSCIF Asia 1.75% 4/8/2025	1,818,405	0.06
USD 1,900,000	CBQ Finance 2% 15/9/2025	1,749,710	0.05	USD 2,628,761	Easy Tactic 7.5% 11/7/2027	721,674	0.02
USD 858,000	Hopson Development 6.8% 28/12/2023	808,045	0.03	USD 1,132,000	Elect Global Investments 4.1% 3/9/2171	1,028,416	0.03
USD 8,942,000	Hopson Development 7% 18/5/2024*	8,189,653	0.26	HKD 44,000,000	Farsail Goldman International 7% 24/11/2026	3,832,973	0.12
USD 7,700,000	Kunlun Energy 3.75% 13/5/2025	7,388,496	0.24	EUR 2,227,000	Fortune Star BVI 4.35% 6/5/2023*	2,309,279	0.07
USD 18,775,000	Star Energy Geothermal Darajat II / Star Energy Geothermal Salak 4.85% 14/10/2038*	16,220,286	0.51	USD 1,250,000	Fortune Star BVI 6.75% 2/7/2023*	1,226,562	0.04
		34,356,190	1.09	USD 1,000,000	Fortune Star BVI 6.85% 2/7/2024*	922,500	0.03
<b>British Virgin Islands</b>				USD 4,700,000	Franshion Brilliant 3.2% 9/4/2026*	4,220,717	0.13
USD 17,800,000	1MDB Global Investments 4.4% 9/3/2023	17,690,530	0.56	USD 3,000,000	Franshion Brilliant 4% 21/6/2024	2,910,000	0.09
USD 2,700,000	Amipeace 1.5% 22/10/2025*	2,454,652	0.08	USD 3,700,000	Greenland Global Investment 6.75% 26/9/2025	1,739,000	0.06
USD 9,405,000	Bluestar Finance 3.1% 12/1/2172	9,052,103	0.29	USD 3,000,000	Guojing Capital BVI 6.3% 2/12/2025*	3,030,000	0.10
USD 3,966,000	Champion Path 4.5% 27/1/2026*	3,519,825	0.11	USD 8,100,000	HKT Capital No 2 3.625% 2/4/2025	7,759,496	0.25
USD 4,125,000	China Cinda 2020 I Management 1.875% 20/1/2026*	3,672,374	0.12	USD 300,000	HKT Capital No 4 3% 14/7/2026	275,323	0.01
USD 4,241,000	China Cinda 2020 I Management 3% 20/1/2031*	3,368,541	0.11	USD 19,195,000	HKT Capital No 6 3% 18/1/2032*	15,832,420	0.50
USD 20,547,000	China Cinda 2020 I Management 3.25% 28/1/2027	18,742,562	0.60	USD 2,650,000	Huantaihu International Investment 7.3% 16/2/2026	2,649,722	0.08
USD 2,900,000	China Cinda Finance 2015 I 4.25% 23/4/2025*	2,782,390	0.09	USD 4,250,000	Huarong Finance 2017 4.75% 27/4/2027	3,692,464	0.12
USD 1,475,000	China Cinda Finance 2017 I 4.375% 8/2/2025*	1,425,075	0.04	USD 8,962,000	Huarong Finance 2019 3.25% 13/11/2024*	8,279,566	0.26
USD 605,000	China Great Wall International III 3.875% 31/8/2027*	543,388	0.02				
USD 975,000	China Great Wall International IV 3.125% 31/7/2024*	939,656	0.03				

\*Cross umbrella holding and investment in connected party fund, see further information in Note 10.

†Investment in connected party fund, see further information in Note 10.

‡All or a portion of this security represents a security on loan.

The notes on pages 986 to 999 form an integral part of these financial statements.

# Asian Tiger Bond Fund continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 13,000,000	Huarong Finance 2019 3.375% 24/2/2030	9,596,665	0.31	HKD 20,000,000	Smart Insight International 4.5% 5/12/2023	2,233,813	0.07
USD 2,779,000	Huarong Finance 2019 3.75% 29/5/2024	2,635,041	0.08	USD 3,891,840	Star Energy Geothermal Wayang Windu 6.75% 24/4/2033*	3,772,361	0.12
USD 14,850,000	Huarong Finance 2019 6.178% 24/2/2025*	14,081,401	0.45	USD 300,000	State Elite Global 1.5% 29/9/2026	264,641	0.01
USD 15,327,000	Huarong Finance II 4.625% 3/6/2026*	13,636,815	0.43	USD 7,000,000	State Grid Overseas Investment BVI 1% 5/8/2025	6,306,860	0.20
USD 6,932,000	Hysan MTN 2.82% 4/9/2029*	5,973,876	0.19	USD 3,000,000	State Grid Overseas Investment BVI 1.625% 5/8/2030	2,445,225	0.08
USD 19,930,000	Inventive Global Investments 1.65% 3/9/2025*	17,991,409	0.57	USD 13,831,000	State Grid Overseas Investment BVI 4.25% 2/5/2028	13,420,738	0.43
USD 12,105,000	JIC Zhixin 2.125% 27/8/2030	9,952,186	0.32	USD 1,000,000	Sunny Express Enterprises 2.95% 1/3/2027*	921,630	0.03
USD 1,000,000	JIC Zhixin 3.5% 24/11/2027	933,710	0.03	USD 25,471,000	Sunny Express Enterprises 3.125% 23/4/2030	22,360,991	0.71
USD 7,034,000	Knight Castle Investments 0% 23/1/2023***	5,071,901	0.16	USD 16,940,000	TCL Technology Investments 1.875% 14/7/2025	15,383,045	0.49
HKD 3,000,000	Link CB 1.6% 3/4/2024	363,581	0.01	USD 12,000,000	TSMC Global 1.375% 28/9/2030	9,266,430	0.29
USD 16,200,000	Midea Investment Development 2.88% 24/2/2027*	14,547,011	0.46	USD 8,000,000	TSMC Global 2.25% 23/4/2031	6,511,360	0.21
USD 290,000	Minmetals Bounteous Finance BVI 4.75% 30/7/2025	283,152	0.01	USD 5,810,000	Wanda Properties Global 11% 20/1/2025*	5,504,399	0.18
USD 9,776,000	New Metro Global 4.625% 15/10/2025*	7,525,663	0.24	USD 3,300,000	Wanda Properties Global 11% 13/2/2026	3,036,781	0.10
USD 10,400,000	NWD Finance BVI 4.125% 10/12/2171	7,917,754	0.25	USD 2,000,000	Wanda Properties International 7.25% 29/1/2024	1,891,426	0.06
USD 3,613,000	NWD Finance BVI 4.8% 9/6/2171*	2,378,835	0.08	USD 3,175,000	Wanda Properties Overseas 6.875% 23/7/2023	3,115,945	0.10
USD 411,000	NWD MTN 4.5% 19/5/2030	346,502	0.01	USD 9,455,000	Wharf REIC Finance BVI 2.875% 7/5/2030	8,131,253	0.26
USD 1,845,000	NWD MTN 5.875% 16/6/2027*	1,776,670	0.06	USD 7,249,000	Yunda Investment 2.25% 19/8/2025*	6,502,861	0.21
USD 9,015,000	Ocean Laurel 2.375% 20/10/2025	7,995,494	0.25			534,721,726	17.03
USD 13,750,000	Peak RE Bvi 5.35% 28/4/2171	11,913,550	0.38		<b>Canada</b>		
USD 1,100,000	RKPF Overseas 2019 A 5.9% 5/3/2025*	970,750	0.03	USD 4,800,000	Petronas Energy Canada 2.112% 23/3/2028	4,198,080	0.13
USD 600,000	RKPF Overseas 2019 A 6% 4/9/2025	511,877	0.02		<b>Cayman Islands</b>		
USD 4,550,000	RKPF Overseas 2019 A 6.7% 30/9/2024*	4,254,250	0.14	USD 690,000	AC Energy Finance International 5.1% 25/5/2171	544,617	0.02
USD 2,000,000	SF Investment 2021 2.375% 17/11/2026*	1,788,530	0.06	USD 4,235,000	Agile 5.5% 21/4/2025*	2,558,477	0.08
USD 8,564,000	SF Investment 2021 3% 17/11/2028*	7,490,674	0.24	USD 2,178,000	Agile 5.75% 2/1/2025*	1,372,140	0.04
USD 2,800,000	SF Investment 2021 3.125% 17/11/2031*	2,354,562	0.08	USD 1,592,000	Agile 6.05% 13/10/2025	880,798	0.03
USD 1,000,000	SFG International 2.4% 3/6/2026*	888,063	0.03	USD 5,000,000	Alibaba 2.7% 9/2/2041	3,276,200	0.11
USD 23,500,000	Sinochem Offshore Capital 2.25% 24/11/2026*	20,765,775	0.66	USD 5,000,000	Alibaba 3.25% 9/2/2061	3,063,212	0.10
USD 7,750,000	Sino-Ocean Land Treasure Finance II 5.95% 4/2/2027*	5,564,539	0.18	USD 23,586,000	Alibaba 3.4% 6/12/2027*	21,656,076	0.69
USD 3,500,000	Sino-Ocean Land Treasure IV 2.7% 13/1/2025	2,628,903	0.08	USD 10,000,000	Alibaba 4% 6/12/2037	8,237,050	0.26
USD 5,000,000	Sinopec Overseas Development 2017 3.25% 13/9/2027	4,679,200	0.15	USD 10,000,000	Alibaba 4.5% 28/11/2034*	9,028,250	0.29
USD 15,250,000	Sinopec Overseas Development 2017 3.625% 12/4/2027	14,563,903	0.46	USD 9,000,000	Avi Funding 3.8% 16/9/2025	8,646,255	0.28
USD 14,800,000	Sinopec Overseas Development 2018 2.3% 8/1/2031*	12,540,632	0.40	USD 4,056,000	Baidu 1.72% 9/4/2026*	3,585,626	0.11
				USD 6,613,000	Baidu 3.875% 29/9/2023	6,544,555	0.21
				USD 1,900,000	Baidu 4.125% 30/6/2025	1,833,025	0.06
				USD 7,000,000	Baidu 4.375% 29/3/2028*	6,651,960	0.21
				USD 3,000,000	Baidu 4.875% 14/11/2028	2,908,388	0.09
				USD 4,710,000	CCBL Cayman 1 1.6% 15/9/2026	4,139,948	0.13
				USD 2,000,000	CCBL Cayman 1 1.99% 21/7/2025	1,836,510	0.06
				USD 300,000	CCBL Cayman 1 3.5% 16/5/2024	292,329	0.01

\*All or a portion of this security represents a security on loan.

\*\*\*This security is in default, see Note 2(b)

The notes on pages 986 to 999 form an integral part of these financial statements.



# Asian Tiger Bond Fund continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 1,900,000	CDBL Funding 2 1.375% 4/3/2024	1,817,317	0.06	USD 8,455,000	Haidilao International 2.15% 14/1/2026*	7,482,675	0.24
USD 16,700,000	CDBL Funding 2 2.75% 2/3/2025*	15,764,132	0.50	USD 3,300,000	Hansoh Pharmaceutical 0% 22/1/2026	3,093,750	0.10
USD 500,000	Central China Real Estate 7.65% 27/8/2023	205,000	0.01	USD 1,200,000	Hilong 9.75% 18/11/2024	604,875	0.02
USD 2,413,000	China Aoyuan 0% 19/2/2023***	241,300	0.01	USD 1,800,000	Hongkong Land Finance Cayman Islands 4.5% 7/10/2025	1,754,332	0.06
USD 1,273,000	China Aoyuan 6.35% 8/2/2024	126,778	0.00	USD 1,900,000	HPHT Finance 19 2.875% 5/11/2024	1,811,778	0.06
USD 387,000	China Aoyuan 8.5% 23/1/2022***	39,668	0.00	USD 668,000	Kaisa 0% 7/9/2022***	111,233	0.00
USD 4,774,000	China Evergrande 0% 22/1/2023***	438,444	0.01	USD 854,000	Kaisa 0% 22/10/2022***	145,180	0.00
USD 2,771,000	China Evergrande 10% 11/4/2023	249,526	0.01	USD 807,000	Kaisa 0% 30/1/2023***	137,190	0.00
USD 1,430,000	China Evergrande 10.5% 11/4/2024	126,913	0.00	USD 355,000	Kaisa 9.375% 30/6/2024	60,350	0.00
USD 13,100,000	China Modern Dairy 2.125% 14/7/2026	11,103,888	0.35	USD 1,000,000	Kaisa 11.95% 12/11/2023	170,000	0.01
USD 11,950,000	China Overseas Finance Cayman VIII 3.45% 15/7/2029*	10,445,957	0.33	USD 4,000,000	KWG 5.875% 10/11/2024	1,340,820	0.04
USD 7,945,000	China Resources Land 3.75% 9/6/2171*	7,612,303	0.24	USD 5,000,000	KWG 7.4% 5/3/2024	2,025,000	0.06
USD 3,000,000	CIFI 4.8% 17/5/2028	775,230	0.02	USD 5,508,000	KWG 7.875% 30/8/2024	2,258,280	0.07
USD 3,815,000	CIFI 5.25% 13/5/2026	972,825	0.03	USD 5,100,000	Link Finance Cayman 2009 2.75% 19/1/2032	4,264,671	0.14
USD 2,776,000	CIFI 5.95% 20/10/2025	707,880	0.02	USD 906,000	Logan 0% 1/3/2023	249,150	0.01
USD 4,535,000	Country Garden 2.7% 12/7/2026*	2,743,675	0.09	USD 303,000	Logan 4.25% 17/9/2024	85,716	0.00
USD 5,650,000	Country Garden 3.125% 22/10/2025*	3,672,500	0.12	USD 200,000	Logan 4.25% 12/7/2025	58,500	0.00
USD 1,500,000	Country Garden 3.3% 12/1/2031*	800,362	0.03	USD 303,000	Logan 4.7% 6/7/2026	88,628	0.00
USD 10,750,000	Country Garden 4.2% 6/2/2026	6,960,625	0.22	USD 5,625,000	Longfor 3.375% 13/4/2027*	4,733,072	0.15
USD 8,626,000	Country Garden 4.8% 6/8/2030	4,765,865	0.15	USD 2,570,000	Longfor 3.95% 16/9/2029	2,003,418	0.06
USD 3,000,000	Country Garden 5.4% 27/5/2025	2,122,500	0.07	USD 4,700,000	Maldives Sukuk Issuance 9.875% 8/4/2026	3,983,250	0.13
USD 1,000,000	CSCEC Finance Cayman II 3.5% 5/7/2027*	930,505	0.03	USD 2,000,000	Meituan 0% 27/4/2027	1,720,000	0.06
USD 1,900,000	DIB Sukuk 2.95% 20/2/2025*	1,816,272	0.06	USD 3,778,000	Meituan 2.125% 28/10/2025*	3,403,402	0.11
USD 2,000,000	Doha Finance 2.375% 31/3/2026	1,825,380	0.06	USD 5,350,000	Melco Resorts Finance 4.875% 6/6/2025*	4,990,881	0.16
USD 1,400,000	EMG SUKUK 4.564% 18/6/2024	1,382,703	0.04	USD 3,700,000	Melco Resorts Finance 5.375% 4/12/2029	3,098,750	0.10
USD 16,900,000	ENN Energy 4.625% 17/5/2027*	16,419,026	0.52	USD 7,075,000	Melco Resorts Finance 5.75% 21/7/2028*	6,137,563	0.19
USD 6,500,000	ESR 1.5% 30/9/2025	6,276,790	0.20	USD 1,700,000	MGM China 4.75% 1/2/2027	1,487,559	0.05
SGD 1,500,000	ESR 5.65% 2/9/2171	1,095,441	0.03	USD 6,740,000	MGM China 5.25% 18/6/2025*	6,342,862	0.20
USD 16,875,000	Fantasia 9.875% 19/10/2023	2,404,687	0.08	USD 1,700,000	MGM China 5.375% 15/5/2024*	1,655,974	0.05
USD 8,000,000	Fantasia 10.875% 2/3/2024	1,140,000	0.04	USD 980,000	MGM China 5.875% 15/5/2026*	911,954	0.03
USD 5,000,000	Fantasia 11.75% 17/4/2022***	712,500	0.02	USD 620,000	MGM China 5.875% 15/5/2026*	576,950	0.02
USD 8,660,000	Fantasia 11.875% 1/6/2023	1,234,050	0.04	USD 767,297	Modern Land China 7% 30/12/2023	64,321	0.00
USD 1,313,000	FWD 6.675% 1/8/2171*	1,253,915	0.04	USD 1,726,420	Modern Land China 8% 30/12/2024	146,293	0.00
USD 15,425,000	Gaci First Investment 4.75% 14/2/2030*	15,097,219	0.48	USD 2,877,368	Modern Land China 9% 30/12/2025	254,460	0.01
USD 17,900,000	Gaci First Investment 4.875% 14/2/2035	17,047,423	0.54	USD 3,836,490	Modern Land China 9% 30/12/2026	325,095	0.01
USD 18,025,000	Gaci First Investment 5% 13/10/2027	17,889,812	0.57	USD 5,599,144	Modern Land China 9% 30/12/2027	470,398	0.02
USD 25,600,000	Gaci First Investment 5.125% 14/2/2053	23,072,000	0.73	USD 8,346,660	Pearl II 6% 29/12/2049	296,056	0.01
USD 9,457,000	Golden Eagle Retail 4.625% 21/5/2023	9,277,293	0.29	USD 6,647,340	Pearl III 9% 22/10/2025	2,359,806	0.07
USD 2,250,000	Greentown China 5.65% 13/7/2025*	2,094,486	0.07	USD 5,300,000	Powerlong Real Estate 6.95% 23/7/2023	1,682,750	0.05
				USD 900,000	Sands China 2.8% 8/3/2027*	767,840	0.02
				USD 900,000	Sands China 3.35% 8/3/2029	738,720	0.02

\*All or a portion of this security represents a security on loan.  
 \*\*\*This security is in default, see Note 2(b)

# Asian Tiger Bond Fund continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 900,000	Sands China 3.75% 8/8/2031*	714,483	0.02	USD 20,000,000	Bank of China 4.75% 23/11/2025*	19,753,400	0.63
USD 900,000	Sands China 4.3% 8/1/2026*	833,625	0.03	USD 14,300,000	China Construction Bank 0.86% 22/4/2024*	13,615,816	0.43
USD 7,115,000	Sands China 4.875% 18/6/2030*	6,207,837	0.20	USD 500,000	China Construction Bank 1.25% 4/8/2025	455,780	0.01
USD 900,000	Sands China 5.625% 8/8/2025*	874,184	0.03	USD 200,000	China Development Bank 1% 27/10/2025	180,067	0.00
USD 900,000	Sands China 5.9% 8/8/2028	852,750	0.03	USD 4,675,000	Guoren Property & Casualty Insurance 3.35% 1/6/2026	4,057,327	0.13
USD 2,393,000	Seazen 6% 12/8/2024*	2,004,137	0.06	USD 11,350,000	Industrial & Commercial Bank of China 1% 28/10/2024*	10,595,849	0.34
USD 3,110,000	Shui On Development 5.5% 29/6/2026*	2,558,574	0.08	USD 5,000,000	Industrial & Commercial Bank of China 2.95% 1/6/2025*	4,765,925	0.15
USD 816,000	Shui On Development 5.75% 12/11/2023	799,680	0.03	USD 7,600,000	Industrial & Commercial Bank of China 4.875% 21/9/2025*	7,450,698	0.24
USD 1,000,000	Shui On Development 6.15% 24/8/2024	917,395	0.03	USD 5,770,000	Jinan Hi-tech 2.8% 22/11/2024	5,440,821	0.17
USD 10,167,000	Sinic 8.5% 24/1/2022***	229,164	0.01	USD 2,000,000	Kunming Rail Transit 8.5% 7/12/2025*	1,962,500	0.06
USD 6,000,000	Sinic 9.5% 18/10/2021***	60,000	0.00	USD 303,000	Logan 5.75% 14/1/2025	88,628	0.00
USD 1,900,000	SNB Funding 2.75% 2/10/2024	1,820,143	0.06	USD 3,350,000	Longfor 4.5% 16/1/2028	2,830,113	0.09
USD 1,160,000	Sunac China 5.95% 26/4/2024	307,400	0.01	CNH 36,000,000	Pharmaron Beijing 0% 18/6/2026	4,907,975	0.15
USD 795,000	Sunac China 6.5% 9/7/2023	210,675	0.01	USD 4,800,000	Pharmaron Beijing 0% 18/6/2026	4,324,840	0.14
USD 830,000	Sunac China 6.65% 3/8/2024	219,950	0.01	USD 6,600,000	Tencent 1.81% 26/1/2026*	5,942,491	0.19
USD 500,000	Sunac China 6.8% 20/10/2024	132,500	0.00	USD 5,000,000	Tencent 3.24% 3/6/2050	3,209,595	0.10
USD 500,000	Sunac China 7% 9/7/2025	132,500	0.00	USD 3,500,000	Tianjin Rail Transit Urban Development 6.2% 25/9/2023	3,497,848	0.11
USD 590,000	Sunac China 7.95% 11/10/2023	156,350	0.01	USD 2,887,000	Weibo 3.5% 5/7/2024*	2,781,906	0.09
USD 1,800,000	Swire Pacific MTN Financing 3.875% 21/9/2025	1,726,195	0.05	USD 200,000	Yangzhou Urban Construction State-owned Asset 3.02% 24/8/2023	196,921	0.01
USD 14,000,000	Tencent 2.39% 3/6/2030*	11,396,490	0.36	USD 10,118,000	ZhongAn Online P&C Insurance 3.125% 16/7/2025*	8,953,165	0.29
USD 5,000,000	Tencent 3.29% 3/6/2060	3,043,450	0.10	USD 3,415,000	ZhongAn Online P&C Insurance 3.5% 8/3/2026	2,976,668	0.09
USD 6,788,000	Tencent 3.68% 22/4/2041	5,125,517	0.16			127,700,614	4.04
USD 27,000,000	Tencent 3.975% 11/4/2029*	24,710,872	0.79		<b>Hong Kong</b>		
USD 1,340,000	Times China 6.2% 22/3/2026	217,653	0.01	USD 4,645,000	AIA 2.7% 7/10/2171*	4,061,077	0.13
USD 16,330,000	Tingyi Cayman Islands 1.625% 24/9/2025*	14,739,131	0.47	USD 7,000,000	AIA 5.625% 25/10/2027	7,166,565	0.23
USD 2,150,000	Weibo 3.375% 8/7/2030	1,726,547	0.05	USD 8,700,000	Airport Authority 3.25% 12/1/2052*	6,498,944	0.21
USD 900,000	Wynn Macau 4.875% 1/10/2024*	864,896	0.03	USD 4,850,000	Bank of Communications Hong Kong 2.304% 8/7/2031*	4,331,850	0.14
USD 1,000,000	Wynn Macau 5.125% 15/12/2029	814,655	0.02	USD 12,145,000	Bank of East Asia 4% 29/5/2030	11,406,098	0.36
USD 1,000,000	Wynn Macau 5.5% 15/1/2026	913,215	0.03	USD 2,247,000	Bank of East Asia 5.825% 21/4/2171	2,100,945	0.07
USD 1,000,000	Wynn Macau 5.5% 1/10/2027	872,500	0.03	USD 13,090,000	CITIC 2.85% 25/2/2030*	11,072,569	0.35
USD 700,000	Wynn Macau 5.625% 26/8/2028	598,164	0.02	USD 1,800,000	CITIC 4% 11/1/2028	1,693,899	0.06
USD 1,300,000	Yuzhou 7.375% 13/1/2026	172,250	0.01	USD 13,600,000	CMB International Leasing Management 1.25% 16/9/2024*	12,670,916	0.40
USD 1,300,000	Yuzhou 7.7% 20/2/2025	172,250	0.01	USD 14,500,000	CNAC HK Finbridge 4.125% 19/7/2027	13,611,948	0.43
USD 1,700,000	Yuzhou 7.85% 12/8/2026*	234,991	0.01	USD 7,250,000	CNAC HK Finbridge 5.125% 14/3/2028	7,024,996	0.23
USD 875,000	Yuzhou 8.3% 27/5/2025	115,938	0.00	USD 4,800,000	Far East Horizon 2.625% 3/3/2024*	4,550,988	0.14
USD 1,780,000	Yuzhou 8.375% 30/10/2024	235,850	0.01	USD 1,000,000	Far East Horizon 3.375% 18/2/2025*	919,573	0.03
USD 1,420,000	Yuzhou 8.5% 4/2/2023***	191,700	0.01				
USD 4,200,000	Zhen Ding Technology 0% 30/6/2025	4,143,300	0.13				
USD 24,742,000	Zhongsheng 3% 13/1/2026*	22,325,449	0.71				
		466,983,468	14.85				
	<b>China</b>						
USD 1,100,000	Agricultural Bank of China 0.7% 17/6/2024	1,038,373	0.03				
USD 475,000	Agricultural Bank of China 1.2% 22/10/2025	428,901	0.01				
USD 4,000,000	Alibaba 2.125% 9/2/2031*	3,182,680	0.10				
USD 11,175,000	Bank of China 0.875% 14/1/2024	10,767,448	0.34				
USD 1,300,000	Bank of China 3.25% 28/4/2025	1,245,663	0.04				
USD 3,150,000	Bank of China 3.875% 30/6/2025	3,049,216	0.10				

\*All or a portion of this security represents a security on loan.  
 \*\*\*This security is in default, see Note 2(b)

# Asian Tiger Bond Fund continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 4,000,000	Far East Horizon 4.25% 26/10/2026*	3,495,250	0.11	USD 6,750,000	JSW Steel 3.95% 5/4/2027*	5,973,750	0.19
USD 5,250,000	Gemdale Ever Prosperity Investment 4.95% 12/8/2024	4,935,820	0.16	USD 382,000	Muthoot Finance 4.4% 2/9/2023	376,270	0.01
USD 6,965,000	GLP China 2.95% 29/3/2026	5,397,875	0.17	USD 10,100,000	Oil & Natural Gas 3.375% 5/12/2029*	8,709,432	0.28
USD 6,350,000	ICBCIL Finance 1.625% 2/11/2024	5,952,363	0.19	USD 5,400,000	Oil India 5.125% 4/2/2029	5,164,263	0.17
USD 8,600,000	ICBCIL Finance 1.75% 25/8/2025*	7,834,492	0.25	USD 1,400,000	ONGC Videsh 4.625% 15/7/2024	1,373,988	0.04
USD 11,050,000	ICBCIL Finance 2.25% 2/11/2026*	9,888,092	0.31	USD 8,871,000	Power Finance 3.75% 6/12/2027*	8,052,562	0.26
USD 22,700,000	Lenovo 3.421% 2/11/2030*	18,534,096	0.59	USD 8,522,000	Power Finance 3.9% 16/9/2029*	7,421,060	0.24
USD 4,699,000	Minsheng Hong Kong International Leasing Via Landmark Funding 2020 3.15% 10/3/2024	4,442,758	0.14	USD 5,721,000	Power Finance 4.5% 18/6/2029*	5,207,704	0.17
USD 6,880,000	Pingan Real Estate Capital 2.75% 29/7/2024*	6,260,800	0.20	USD 1,600,000	REC 2.25% 1/9/2026	1,401,692	0.04
USD 4,500,000	Pingan Real Estate Capital 3.45% 29/7/2026*	3,617,618	0.11	USD 700,000	REC 3.5% 12/12/2024	668,609	0.02
USD 1,900,000	Swire Properties MTN Financing 3.625% 13/1/2026	1,810,007	0.06	USD 24,469,000	REC 3.875% 7/7/2027*	22,468,965	0.71
USD 4,100,000	Vanke Real Estate Hong Kong 3.15% 12/5/2025*	3,825,249	0.12	USD 10,000,000	Reliance Industries 3.625% 12/1/2052	6,952,500	0.22
USD 3,600,000	Vanke Real Estate Hong Kong 3.975% 9/11/2027*	3,233,817	0.10	USD 11,250,000	Reliance Industries 3.667% 30/11/2027	10,385,494	0.33
USD 4,000,000	Westwood 2.8% 20/1/2026*	3,634,220	0.12	USD 3,300,000	ReNew Power Pvt 5.875% 5/3/2027*	3,151,896	0.10
USD 5,815,000	Xiaomi Best Time International 2.875% 14/7/2031	4,413,658	0.14	USD 3,262,000	Shriram Transport Finance 4.15% 18/7/2025*	3,029,517	0.10
USD 5,845,000	Yango Justice International 7.5% 15/4/2024	189,962	0.01	USD 3,250,000	Shriram Transport Finance 4.4% 13/3/2024	3,152,500	0.10
USD 8,143,000	Yango Justice International 7.5% 17/2/2025	264,647	0.01	USD 7,350,000	Summit Digital Infrastructure 2.875% 12/8/2031	5,693,089	0.18
USD 12,155,000	Yango Justice International 7.875% 4/9/2024	395,037	0.01			123,166,152	3.92
USD 10,535,000	Yango Justice International 8.25% 25/11/2023	342,387	0.01		<b>Indonesia</b>		
USD 2,550,000	Yanlord Land HK 5.125% 20/5/2026*	2,232,117	0.07	USD 7,600,000	Bank Mandiri Persero 3.75% 11/4/2024	7,438,500	0.24
USD 1,478,000	Zhejiang Seaport International 1.98% 17/3/2026*	1,330,525	0.04	USD 700,000	Bank Mandiri Persero 4.75% 13/5/2025	688,695	0.02
		179,141,158	5.70	USD 4,058,000	Bank Negara Indonesia Persero 3.75% 30/3/2026	3,753,650	0.12
	<b>India</b>			USD 8,090,000	Bank Negara Indonesia Persero 4.3% 24/3/2171	6,937,175	0.22
USD 2,300,000	Adani Green Energy 4.375% 8/9/2024	1,875,667	0.06	USD 200,000	Bank Tabungan Negara Persero 4.2% 23/1/2025	190,000	0.00
USD 775,000	Adani Green Energy UP / Prayatna Developers Pvt / Parampujya Solar Energy 6.25% 10/12/2024	718,220	0.02	USD 17,000,000	Indonesia Government International Bond 1.85% 12/3/2031	13,600,000	0.43
USD 3,362,000	Axis Bank /Gift City 4.1% 8/3/2171*	2,879,267	0.09	USD 15,000,000	Indonesia Government International Bond 3.4% 18/9/2029*	13,745,475	0.44
USD 600,000	Bharat Petroleum 4% 8/5/2025	574,143	0.02	USD 2,756,000	Indonesia Government International Bond 3.5% 14/2/2050*	2,054,798	0.06
USD 9,500,000	Export-Import Bank of India 3.375% 5/8/2026	8,826,355	0.28	USD 7,000,000	Indonesia Government International Bond 3.7% 30/10/2049*	5,538,750	0.18
USD 1,700,000	GMR Hyderabad International Airport 4.25% 27/10/2027	1,490,407	0.05	USD 3,000,000	Indonesia Government International Bond 3.85% 18/7/2027*	2,872,500	0.09
USD 1,150,000	GMR Hyderabad International Airport 4.75% 2/2/2026	1,079,077	0.03	USD 5,000,000	Indonesia Government International Bond 3.85% 15/10/2030*	4,671,637	0.15
USD 7,660,000	HDFC Bank 3.7% 25/2/2172	6,539,725	0.21	USD 15,000,000	Indonesia Government International Bond 4.35% 11/1/2048*	13,143,750	0.42

\*All or a portion of this security represents a security on loan.

# Asian Tiger Bond Fund continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 15,378,000	Indonesia Government International Bond 4.75% 18/7/2047*	14,359,207	0.46	USD 1,800,000	NTT Finance 4.142% 26/7/2024	1,765,991	0.05
USD 8,800,000	Indonesia Government International Bond 4.85% 11/1/2033	8,635,000	0.27	USD 300,000	NTT Finance 4.239% 25/7/2025	291,586	0.01
USD 17,000,000	Indonesia Government International Bond 5.125% 15/1/2045*	16,596,250	0.53	USD 1,900,000	ORIX 3.25% 4/12/2024	1,828,278	0.06
USD 6,025,000	Indonesia Government International Bond 5.45% 20/9/2052*	5,987,344	0.19	USD 2,000,000	Sumitomo Mitsui Financial 1.474% 8/7/2025	1,819,190	0.06
USD 4,125,000	Indonesia Government International Bond 5.65% 11/1/2053*	4,197,188	0.13	USD 300,000	Sumitomo Mitsui Financial 2.448% 27/9/2024	285,933	0.01
USD 7,988,000	Indonesia Government International Bond 6.625% 17/2/2037	8,996,485	0.29	USD 9,375,000	Sumitomo Mitsui Financial 2.472% 14/1/2029	7,943,277	0.25
USD 24,280,000	Pertamina Persero 2.3% 9/2/2031	19,545,400	0.62	USD 1,900,000	Sumitomo Mitsui Trust Bank 0.8% 16/9/2024	1,764,850	0.06
USD 10,200,000	Pertamina Persero 3.1% 21/1/2030*	8,866,022	0.28	USD 300,000	Sumitomo Mitsui Trust Bank 2.55% 10/3/2025	281,919	0.01
USD 20,000,000	Pertamina Persero 5.625% 20/5/2043	18,635,500	0.60	USD 1,900,000	Toyota Tsusho 2.596% 19/9/2024	1,814,937	0.06
USD 9,000,000	Pertamina Persero 6.45% 30/5/2044	9,141,323	0.29			58,879,953	1.87
USD 3,994,000	Perusahaan Gas Negara 5.125% 16/5/2024	3,957,864	0.13	<b>Jersey</b>			
USD 1,780,000	Perusahaan Penerbit SBSN Indonesia III 3.8% 23/6/2050	1,392,850	0.05	USD 10,050,000	Galaxy Pipeline Assets Bidco 2.625% 31/3/2036	8,027,438	0.25
USD 20,900,000	Perusahaan Penerbit SBSN Indonesia III 4.4% 6/6/2027*	20,534,250	0.65	USD 14,594,603	Galaxy Pipeline Assets Bidco 2.94% 30/9/2040	11,560,640	0.37
USD 18,500,000	Perusahaan Penerbit SBSN Indonesia III 4.45% 20/2/2029*	18,167,046	0.58			19,588,078	0.62
USD 7,975,000	Perusahaan Penerbit SBSN Indonesia III 4.7% 6/6/2032*	7,855,375	0.25	<b>Kuwait</b>			
USD 22,200,000	Perusahaan Perseroan Persero Perusahaan Listrik Negara 3% 30/6/2030*	18,592,500	0.59	USD 14,451,000	Burgan Bank SAK 2.75% 15/12/2031	11,222,719	0.36
		260,094,534	8.28	<b>Luxembourg</b>			
<b>Isle of Man</b>				USD 5,300,000	EIG Pearl 3.545% 31/8/2036*	4,448,847	0.14
USD 4,857,000	Gohl Capital 4.25% 24/1/2027	4,340,944	0.14	USD 18,000,000	Greensaif Pipelines Bidco Sarl 6.129% 23/2/2038	18,103,500	0.58
<b>Japan</b>				USD 12,375,000	TMS Issuer 5.78% 23/8/2032*	12,604,927	0.40
USD 13,535,000	Aozora Bank 5.9% 2/3/2026	13,571,529	0.43			35,157,274	1.12
USD 7,975,000	Asahi Mutual Life Insurance 6.9% 26/1/2028	8,055,429	0.26	<b>Macau</b>			
USD 10,300,000	JERA 3.665% 14/4/2027*	9,450,130	0.30	USD 11,400,000	Luso International Banking 5.375% 28/12/2027*	11,301,390	0.36
USD 300,000	Mitsubishi 2.5% 9/7/2024	287,769	0.01	<b>Malaysia</b>			
USD 1,900,000	Mitsubishi 3.375% 23/7/2024	1,843,570	0.06	USD 1,800,000	Axiata SPV2 4.357% 24/3/2026	1,741,450	0.05
USD 300,000	Mizuho Financial 3.477% 12/4/2026	281,213	0.01	USD 21,500,000	CIMB Bank 2.125% 20/7/2027	18,969,020	0.61
USD 1,800,000	Mizuho Financial 4.353% 20/10/2025	1,731,659	0.05	USD 19,195,000	Dua Capital 2.78% 11/5/2031*	15,747,482	0.50
USD 1,800,000	MUFG Bank 3.25% 8/9/2024	1,739,743	0.05	USD 23,400,000	Export-Import Bank of Malaysia 1.831% 26/11/2026	20,630,025	0.66
USD 300,000	MUFG Bank 3.75% 10/3/2024	294,547	0.01	USD 16,000,000	Misc Capital Two Labuan 3.75% 6/4/2027	14,839,440	0.47
USD 300,000	Nomura 1.653% 14/7/2026	262,010	0.01	USD 9,500,000	Petronas Capital 3.5% 21/4/2030	8,679,153	0.28
USD 2,000,000	Nomura 1.851% 16/7/2025	1,824,247	0.06	USD 800,000	RHB Bank 1.658% 29/6/2026*	709,264	0.02
USD 2,000,000	Norinchukin Bank/The 1.284% 22/9/2026	1,742,146	0.05			81,315,834	2.59
				<b>Mauritius</b>			
				USD 3,600,000	CA Magnum 5.375% 31/10/2026	3,338,820	0.11
				USD 1,036,175	Clean Renewable Power Mauritius 4.25% 25/3/2027	894,350	0.03
				USD 1,955,000	Greenko Solar Mauritius 5.55% 29/1/2025*	1,867,025	0.06
				USD 7,709,000	Greenko Solar Mauritius 5.95% 29/7/2026*	7,146,937	0.23
				USD 5,300,000	Greenko Wind Projects Mauritius 5.5% 6/4/2025*	5,011,614	0.16
				USD 1,377,000	India Airport Infra 6.25% 25/10/2025	1,315,035	0.04

\*All or a portion of this security represents a security on loan.

The notes on pages 986 to 999 form an integral part of these financial statements.

# Asian Tiger Bond Fund continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 7,797,000	India Clean Energy 4.5% 18/4/2027*	6,109,651	0.19	USD 34,810,000	Philippine Government International Bond 3.7% 1/3/2041*	28,152,587	0.89
USD 4,573,000	India Green Energy 5.375% 29/4/2024*	4,447,242	0.14	USD 6,650,000	Philippine Government International Bond 3.95% 20/1/2040*	5,594,313	0.18
USD 6,988,000	India Green Power 4% 22/2/2027	5,957,270	0.19	USD 7,775,000	Philippine Government International Bond 5% 17/7/2033*	7,716,687	0.25
USD 1,957,000	Network i2i 3.975% 3/6/2171	1,732,610	0.05	USD 12,450,000	Philippine Government International Bond 5.17% 13/10/2027	12,605,625	0.40
USD 9,800,000	Network i2i 5.65% 15/4/2171*	9,350,523	0.30	USD 13,000,000	PLDT 3.45% 23/6/2050*	8,776,073	0.28
		47,171,077	1.50	USD 9,000,000	Rizal Commercial Banking 6.5% 27/2/2172*	8,382,465	0.27
						100,140,487	3.18
	<b>Mongolia</b>				<b>Saudi Arabia</b>		
USD 2,469,000	Mongolia Government International Bond 5.125% 7/4/2026*	2,265,308	0.07	USD 18,925,000	Saudi Government International Bond 4.75% 18/1/2028	18,759,406	0.60
USD 4,369,000	Mongolia Government International Bond 8.65% 19/1/2028*	4,456,380	0.14	USD 22,100,000	Saudi Government International Bond 4.875% 18/7/2033	21,823,750	0.69
		6,721,688	0.21			40,583,156	1.29
	<b>Netherlands</b>				<b>Singapore</b>		
USD 1,800,000	Equate Petrochemical 4.25% 3/11/2026	1,734,885	0.05	USD 7,500,000	ABJA Investment 5.45% 24/1/2028*	7,246,462	0.23
USD 2,840,170	Greenko Dutch 3.85% 29/3/2026*	2,518,698	0.08	USD 3,000,000	Bakrie Telecom 11.5% 7/5/2015***	22,478	0.00
USD 11,250,000	Majapahit 7.875% 29/6/2037	12,724,819	0.41	USD 16,112,000	BOC Aviation 1.75% 21/1/2026*	14,439,091	0.46
USD 17,667,000	Minejasa Capital 4.625% 10/8/2030	15,856,132	0.50	USD 2,000,000	BOC Aviation 2.625% 17/1/2025	1,894,170	0.06
USD 7,500,000	Mong Duong Finance 5.125% 7/5/2029*	6,448,706	0.21	USD 2,400,000	BOC Aviation 3.25% 29/4/2025	2,283,828	0.07
USD 2,250,000	Royal Capital 5% 5/5/2171*	2,178,585	0.07	USD 1,000,000	BOC Aviation 3.5% 10/10/2024	966,305	0.03
		41,461,825	1.32	USD 8,005,000	BOC Aviation 6.215% 21/5/2025	7,981,425	0.25
	<b>New Zealand</b>			USD 10,800,000	BPRL International Singapore 4.375% 18/1/2027*	10,135,638	0.32
USD 300,000	ANZ New Zealand Int'l 1.25% 22/6/2026	262,311	0.01	USD 4,092,000	Continuum Energy Levanter 4.5% 9/2/2027	3,611,190	0.12
USD 1,900,000	ANZ New Zealand Int'l 2.166% 18/2/2025	1,781,529	0.06	USD 257,515	JGC Ventures 0% 30/6/2025	56,522	0.00
USD 300,000	ASB Bank 1.625% 22/10/2026	261,984	0.01	USD 7,799,520	JGC Ventures 3% 30/6/2025	2,677,053	0.09
USD 1,800,000	ASB Bank 3.125% 23/5/2024	1,746,623	0.05	USD 17,120,970	LLPL Capital 6.875% 4/2/2039	15,813,356	0.50
USD 2,000,000	Bank of New Zealand 1% 3/3/2026	1,755,005	0.06	USD 800,000	LMIRT Capital 7.25% 19/6/2024	569,152	0.02
		5,807,452	0.19	USD 4,050,000	Medco Bell 6.375% 30/1/2027*	3,717,702	0.12
	<b>Pakistan</b>			USD 4,500,000	Medco Oak Tree 7.375% 14/5/2026	4,398,750	0.14
USD 3,068,000	Pakistan Government International Bond 6% 8/4/2026	1,395,940	0.04	USD 22,160,728	Modernland Overseas 3% 30/4/2027	6,055,042	0.19
USD 1,000,000	Pakistan Government International Bond 7.875% 31/3/2036	427,850	0.01	USD 609,261	Modernland Overseas 3% 30/4/2027	150,340	0.00
USD 6,455,000	Pakistan Water & Power Development Authority 7.5% 4/6/2031	2,065,600	0.07	USD 1,800,000	Oil India International 4% 21/4/2027	1,676,641	0.05
		3,889,390	0.12	USD 700,000	ONGC Videsh Vankorneft 3.75% 27/7/2026	650,682	0.02
	<b>Philippines</b>			USD 13,003,000	Oversea-Chinese Banking 1.832% 10/9/2030*	11,795,152	0.38
USD 7,789,000	Globe Telecom 3% 23/7/2035	5,806,076	0.18	USD 1,900,000	SP PowerAssets 3.25% 24/11/2025	1,802,240	0.06
USD 6,455,000	Globe Telecom 4.2% 2/5/2171	5,978,911	0.19	SGD 15,750,000	Straits Trading 3.25% 13/2/2028	11,072,937	0.35
USD 5,400,000	Philippine Government International Bond 1.648% 10/6/2031	4,178,250	0.13	USD 3,050,000	Theta Capital 6.75% 31/10/2026*	2,238,418	0.07
USD 14,550,000	Philippine Government International Bond 3.556% 29/9/2032*	12,949,500	0.41				

\*All or a portion of this security represents a security on loan.  
 \*\*\*This security is in default, see Note 2(b)

# Asian Tiger Bond Fund continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 4,800,000	TML 4.35% 9/6/2026	4,417,524	0.14	USD 14,525,000	Mirae Asset 2.625% 30/7/2025*	13,117,600	0.42
USD 600,000	United Overseas Bank 3.059% 7/4/2025	574,746	0.02	USD 2,000,000	NAVER 1.5% 29/3/2026*	1,765,260	0.05
		116,246,844	3.69	USD 1,600,000	NongHyup Bank 1.25% 20/7/2025	1,449,720	0.05
	<b>South Korea</b>			USD 18,000,000	NongHyup Bank 4% 6/1/2026	17,276,310	0.55
USD 8,800,000	Export-Import Bank of Korea 2.125% 18/1/2032*	7,131,300	0.22	USD 1,900,000	POSCO 2.75% 15/7/2024	1,826,712	0.06
USD 20,600,000	Export-Import Bank of Korea 4.25% 15/9/2027	20,062,855	0.64	USD 6,100,000	POSCO 5.625% 17/1/2026*	6,115,311	0.19
USD 8,861,000	Export-Import Bank of Korea 5.125% 11/1/2033	9,051,423	0.29	USD 13,600,000	POSCO 5.75% 17/1/2028	13,751,912	0.44
USD 14,850,000	GS Caltex 1.625% 27/7/2025	13,399,972	0.42	USD 1,600,000	POSCO 5.875% 17/1/2033	1,655,320	0.05
USD 16,950,000	GS Caltex 4.5% 5/1/2026*	16,300,603	0.52	USD 1,900,000	Shinhan Bank 3.875% 24/3/2026	1,782,343	0.06
USD 2,100,000	Hana Bank 1.25% 16/12/2026	1,797,412	0.06	USD 23,500,000	Shinhan Card 2.5% 27/1/2027*	20,879,162	0.66
USD 14,500,000	Hana Bank 3.25% 30/3/2027*	13,532,923	0.43	USD 16,600,000	Shinhan Financial 2.875% 12/11/2171	14,482,628	0.46
USD 8,750,000	Hanwha Life Insurance 3.379% 4/2/2032*	7,690,108	0.24	USD 15,455,000	SK Hynix 2.375% 19/1/2031	11,449,219	0.36
USD 5,400,000	Hyundai Capital Services 2.5% 24/1/2027*	4,826,520	0.15	USD 10,775,000	SK Hynix 6.375% 17/1/2028	10,611,058	0.34
USD 6,750,000	KB 2.125% 1/11/2026	5,862,375	0.19	USD 14,000,000	Tongyang Life Insurance 5.25% 22/3/2171	12,345,935	0.39
USD 7,300,000	KB Kookmin Card 4% 9/6/2025	6,984,458	0.22			431,015,248	13.71
USD 6,050,000	KDB Life Insurance 7.5% 21/11/2171	5,596,250	0.18		<b>Sri Lanka</b>		
USD 10,800,000	Kia 1.75% 16/10/2026*	9,423,020	0.30	USD 2,489,000	Sri Lanka Government International Bond 5.75% 18/4/2023	912,915	0.03
USD 16,000,000	Kia 2.75% 14/2/2027*	14,381,730	0.46	USD 535,000	Sri Lanka Government International Bond 6.35% 28/6/2024	195,338	0.01
USD 21,610,000	Kodit Global 2022 The 1st Securitization Specialty 3.619% 27/5/2025	20,627,393	0.65	USD 5,779,000	Sri Lanka Government International Bond 6.825% 18/7/2026	2,200,585	0.07
USD 16,300,000	Kookmin Bank 2.375% 15/2/2027*	14,683,814	0.47	USD 5,001,000	Sri Lanka Government International Bond 6.85% 14/3/2024	1,831,729	0.06
USD 4,200,000	Kookmin Bank 4.35% 2/1/2172*	4,047,971	0.13	USD 16,114,000	Sri Lanka Government International Bond 6.85% 3/11/2025	6,128,074	0.19
KRW 9,850,000,000	Korea Development Bank/The 0% 1/12/2023	7,252,421	0.23			11,268,641	0.36
USD 7,775,000	Korea Development Bank/The 4.25% 8/9/2032	7,461,395	0.24		<b>Thailand</b>		
USD 19,800,000	Korea Development Bank/The 4.375% 15/2/2033*	19,067,895	0.61	USD 8,000,000	Bangkok Bank Hong Kong 3.466% 23/9/2036	6,481,880	0.21
USD 17,750,000	Korea Electric Power 3.625% 14/6/2025	17,049,230	0.54	USD 2,400,000	Bangkok Bank Hong Kong 5% 23/3/2171*	2,279,958	0.07
USD 11,350,000	Korea Electric Power 4% 14/6/2027	10,871,881	0.35	USD 3,100,000	GC Treasury Center 4.4% 30/3/2032*	2,745,438	0.09
USD 15,331,000	Korea Electric Power 5.5% 6/4/2028*	15,581,279	0.49	USD 4,500,000	GC Treasury Center 5.2% 30/3/2052*	3,686,996	0.11
USD 1,900,000	Korea Gas 3.5% 21/7/2025	1,817,816	0.06	USD 16,844,000	Kasikornbank Hong Kong 3.343% 2/10/2031	14,901,971	0.47
USD 11,700,000	Korea Gas 3.875% 13/7/2027*	11,156,394	0.35	USD 5,100,000	Kasikornbank Hong Kong 4% 10/2/2172*	4,405,189	0.14
USD 1,900,000	Korea Hydro & Nuclear Power 3.25% 15/6/2025	1,806,273	0.06	USD 2,550,000	Krung Thai Bank 4.4% 25/9/2171	2,298,187	0.07
USD 4,165,000	Korea Water Resources 3.5% 27/4/2025*	3,990,653	0.13	USD 24,679,000	Minor International 2.7% 19/1/2172	22,065,370	0.70
USD 7,885,000	Korean Air Lines 4.75% 23/9/2025	7,723,239	0.25	USD 10,190,000	Muang Thai Life Assurance 3.552% 27/1/2037	8,988,293	0.29
USD 7,712,000	KT 4% 8/8/2025*	7,434,059	0.24	USD 11,350,000	Thaioil Treasury Center 2.5% 18/6/2030*	9,022,030	0.29
USD 300,000	LG Chem 1.375% 7/7/2026	261,375	0.01	USD 3,400,000	Thaioil Treasury Center 3.5% 17/10/2049	2,057,672	0.06
USD 11,785,000	LG Chem 2.375% 7/7/2031*	9,427,987	0.30				
USD 1,900,000	LG Chem 3.25% 15/10/2024	1,827,442	0.06				
USD 4,500,000	LOTTE Property & Development 4.5% 1/8/2025*	4,377,292	0.14				

\* All or a portion of this security represents a security on loan.

The notes on pages 986 to 999 form an integral part of these financial statements.



# Asian Tiger Bond Fund continued

## Open Forward Foreign Exchange Contracts as at 28 February 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity(depreciation) date	Unrealised appreciation/(depreciation) USD
<b>GBP Hedged Share Class</b>						
GBP	88,864,226	USD	108,023,916	BNY Mellon	15/3/2023	(124,732)
USD	1,734,670	GBP	1,440,679	BNY Mellon	15/3/2023	(14,601)
Net unrealised depreciation						(139,333)
<b>HKD Hedged Share Class</b>						
HKD	1,328,626,697	USD	169,640,463	BNY Mellon	15/3/2023	(252,993)
USD	4,589,933	HKD	35,954,324	BNY Mellon	15/3/2023	6,094
Net unrealised depreciation						(246,899)
<b>NZD Hedged Share Class</b>						
NZD	37,585,056	USD	23,928,850	BNY Mellon	15/3/2023	(700,744)
USD	539,854	NZD	856,607	BNY Mellon	15/3/2023	10,460
Net unrealised depreciation						(690,284)

## Open Forward Foreign Exchange Contracts as at 28 February 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity(depreciation) date	Unrealised appreciation/(depreciation) USD
<b>SGD Hedged Share Class</b>						
SGD	367,085,451	USD	277,773,112	BNY Mellon	15/3/2023	(5,207,077)
USD	5,363,469	SGD	7,157,731	BNY Mellon	15/3/2023	48,775
Net unrealised depreciation						(5,158,302)
<b>ZAR Hedged Share Class</b>						
USD	71,782	ZAR	1,298,080	BNY Mellon	15/3/2023	1,165
ZAR	93,953,075	USD	5,298,653	BNY Mellon	15/3/2023	(187,629)
Net unrealised depreciation						(186,464)
Total net unrealised depreciation						(17,386,671)

## Open Exchange Traded Futures Contracts as at 28 February 2023

Number of contracts	Currency	Contract/Description	Expiration date	Unrealised appreciation/(depreciation) USD
(1,534)	USD	US Treasury 10 Year Note (CBT)	June 2023	1,018,673
(128)	USD	US Ultra 10 Year Note	June 2023	30,486
839	USD	US Ultra Bond (CBT)	June 2023	(1,347,836)
1,786	USD	US Treasury 2 Year Note (CBT)	June 2023	(121,259)
(2,115)	USD	US Treasury 5 Year Note (CBT)	June 2023	(17,130)
Total				(437,066)

## Swaps as at 28 February 2023

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/(depreciation) USD	Market Value USD
CDS	EUR (7,900,000)	Fund provides default protection on Jaguar Land Rover Automotive; and receives Fixed 5%	Bank of America	20/12/2025	93,487	(192,711)
CDS	USD 252,775,556	Fund receives default protection on ITRAXX.ASIA.XJ.IG.38.V1; and pays Fixed 1%	Bank of America	20/12/2027	(2,277,875)	1,534,807
CDS	JPY 6,017,647,059	Fund receives default protection on ITRAXX.JPN.38.V1; and pays Fixed 1%	Barclays	20/12/2027	(129,500)	(408,030)
CDS	JPY 1,294,117,647	Fund receives default protection on ITRAXX.JPN.38.V1; and pays Fixed 1%	Barclays	20/12/2027	(23,499)	(87,749)
CDS	JPY 3,235,294,118	Fund receives default protection on ITRAXX.JPN.38.V1; and pays Fixed 1%	Barclays	20/12/2027	(40,628)	(219,371)
CDS	JPY 4,393,529,412	Fund receives default protection on ITRAXX.JPN.38.V1; and pays Fixed 1%	Deutsche Bank	20/12/2027	(109,385)	(297,906)
CDS	JPY 1,882,941,176	Fund receives default protection on ITRAXX.JPN.38.V1; and pays Fixed 1%	Deutsche Bank	20/12/2027	(43,701)	(127,674)
CDS	JPY 5,176,470,588	Fund receives default protection on ITRAXX.JPN.38.V1; and pays Fixed 1%	Deutsche Bank	20/12/2027	(91,335)	(350,994)
Total					(2,622,436)	(149,628)

CDS: Credit Default Swap

The notes on pages 986 to 999 form an integral part of these financial statements.



# Asian Tiger Bond Fund continued

## Purchased Options as at 28 February 2023

Number of contracts	Call/ Put	Description	Counterparty	Strike Price	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
110,800,000	Call	OTC USD/CNH	Citibank	USD 6.945	12/5/2023	494,115	1,112,379
110,800,000	Call	OTC USD/CNH	HSBC Bank	USD 6.944	12/5/2023	497,993	1,112,379
129	Put	S&P 500 E-Mini Index	Exchange Traded	USD 3,800	17/3/2023	(369,530)	111,262
186	Put	S&P 500 E-Mini Index	Exchange Traded	USD 3,700	16/6/2023	(407,260)	641,700
Total						215,318	2,977,720

## Written Options as at 28 February 2023

Number of contracts	Call/ Put	Description	Counterparty	Strike Price	Expiration date	Unrealised appreciation USD	Market Value USD
(129)	Put	S&P 500 E-Mini Index	Exchange Traded	USD 3,500	17/3/2023	130,990	(10,643)
(186)	Put	S&P 500 E-Mini Index	Exchange Traded	USD 3,300	16/6/2023	198,403	(208,087)
Total						329,393	(218,730)

# China Bond Fund

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (CNH)	% of Net Assets	Holding	Description	Market Value (CNH)	% of Net Assets
<b>Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market</b>				USD 3,100,000	Central Plaza Development 5.75% 14/5/2171	19,189,839	0.06
<b>FUNDS</b>				USD 10,000,000	Chalco Hong Kong Investment 1.55% 28/7/2024	65,493,924	0.21
<b>Ireland</b>				USD 3,380,000	Champion Path 4.5% 27/1/2026	20,848,003	0.07
1,345,437	BlackRock ICS US Dollar Liquid Environmentally Aware Fund <sup>†</sup>	935,343,725	3.04	USD 2,454,000	Champion Path 4.85% 27/1/2028 <sup>*</sup>	14,258,736	0.05
<b>Total Funds</b>		<b>935,343,725</b>	<b>3.04</b>	USD 5,300,000	Chang Development International 4.3% 27/4/2024	35,042,449	0.11
<b>BONDS</b>				USD 1,215,000	China Cinda 2020 I Management 1.25% 20/1/2024 <sup>*</sup>	8,101,313	0.03
<b>Australia</b>				USD 30,643,000	China Cinda 2020 I Management 3.25% 28/1/2027	194,263,508	0.63
USD 8,400,000	Australia & New Zealand Banking 5.088% 8/12/2025	58,175,302	0.19	USD 2,195,000	China Great Wall International III 3.875% 31/8/2027 <sup>*</sup>	13,701,523	0.04
USD 6,000,000	Commonwealth Bank of Australia 3.305% 11/3/2041	29,531,196	0.10	USD 5,000,000	China Great Wall International III 4.375% 25/5/2023 <sup>*</sup>	34,662,694	0.11
USD 7,000,000	National Australia Bank 2.648% 14/1/2041 <sup>*</sup>	31,170,680	0.10	USD 342,000	China Great Wall International IV 3.125% 31/7/2024 <sup>*</sup>	2,290,709	0.01
USD 7,000,000	Westpac Banking 3.133% 18/11/2041	33,047,510	0.11	USD 8,489,000	China Great Wall International V 2.875% 23/11/2026	52,182,683	0.17
USD 6,550,000	Woodside Finance 3.7% 15/9/2026	42,693,752	0.14	USD 17,085,000	China Great Wall International VI 4.25% 28/4/2025	112,802,308	0.36
USD 3,000,000	Woodside Finance 4.5% 4/3/2029 <sup>*</sup>	19,551,271	0.06	USD 5,878,000	China Huadian Overseas Development 2018 3.375% 23/12/2171 <sup>*</sup>	38,973,644	0.13
		<b>214,169,711</b>	<b>0.70</b>	USD 680,000	China Huadian Overseas Development Management 4% 29/11/2171	4,630,643	0.01
<b>Bermuda</b>				USD 5,947,000	China Huaneng Hong Kong Treasury Management 3.08% 9/6/2171	38,751,143	0.13
USD 19,395,000	China Oil & Gas 4.7% 30/6/2026 <sup>*</sup>	120,411,098	0.39	USD 30,000,000	Chinalco Capital 4.1% 11/3/2171	203,584,164	0.66
USD 200,000	Hopson Development 6.8% 28/12/2023	1,309,054	0.00	USD 5,000,000	Chouzhou International Investment 3.15% 11/8/2023	34,271,153	0.11
USD 1,800,000	Hopson Development 7% 18/5/2024 <sup>*</sup>	11,457,312	0.04	USD 6,500,000	CICC Hong Kong Finance 2016 MTN 5.42% 22/11/2025	44,910,054	0.15
USD 8,400,000	Kunlun Energy 3.75% 13/5/2025	56,017,540	0.18	USD 12,354,000	CLP Power HK Finance 3.55% 6/2/2172	81,797,661	0.27
HKD 1,160,847	REXLot 4.5% 17/4/2019 <sup>***</sup>	128,484	0.00	USD 5,000,000	CMHI Finance BVI 3.5% 9/4/2171	34,271,761	0.11
		<b>189,323,488</b>	<b>0.61</b>	USD 7,800,000	CMHI Finance BVI 3.875% 9/4/2171	51,973,191	0.17
<b>British Virgin Islands</b>				USD 35,802,000	Coastal Emerald 4.3% 1/2/2172 <sup>*</sup>	239,626,874	0.78
USD 20,000,000	1MDB Global Investments 4.4% 9/3/2023	138,143,431	0.45	USD 10,000,000	Dianjian Haiyu 3.45% 29/3/2171 <sup>*</sup>	65,847,776	0.21
USD 750,000	Baic Finance Investment 2% 16/3/2024	4,988,569	0.02	USD 5,750,000	Dianjian Haiyu 4.3% 20/12/2171	39,348,586	0.13
USD 7,000,000	Beijing Environment Bvi 1.65% 24/9/2024	45,653,322	0.15	USD 4,000,000	Dianjian International Finance 4.6% 19/7/2171 <sup>*</sup>	27,799,654	0.09
USD 19,730,000	Bluestar Finance 3.1% 12/1/2172	131,976,681	0.43	USD 5,000,000	Elect Global Investments 4.1% 3/9/2171	31,569,808	0.10
USD 2,560,000	Bluestar Finance 3.375% 16/7/2024 <sup>*</sup>	17,175,115	0.06	USD 8,000,000	ENN Clean Energy International Investment 3.375% 12/5/2026 <sup>*</sup>	50,230,778	0.16
USD 10,000,000	Bluestar Finance 3.875% 24/12/2171 <sup>*</sup>	69,046,348	0.23	USD 3,360,000	Estate Sky 5.45% 21/7/2025	21,368,682	0.07
USD 35,000,000	CCCI Treasure 3.425% 21/8/2171 <sup>*</sup>	234,239,233	0.76	HKD 56,000,000	Farsail Goldman International 7% 24/11/2026	33,903,965	0.11
USD 1,000,000	CCTHK 2021 2% 19/1/2025	6,451,031	0.02				
USD 16,800,000	Celestial Miles 5.75% 31/7/2171	114,530,502	0.37				
USD 4,125,000	Central Plaza Development 3.85% 14/7/2025 <sup>*</sup>	25,470,076	0.08				
USD 4,000,000	Central Plaza Development 4.65% 19/1/2026	24,559,187	0.08				

<sup>†</sup>Investment in connected party fund, see further information in Note 10.

<sup>\*</sup>All or a portion of this security represents a security on loan.

<sup>\*\*\*</sup>This security is in default, see Note 2(b)

The notes on pages 986 to 999 form an integral part of these financial statements.

# China Bond Fund continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (CNH)	% of Net Assets	Holding	Description	Market Value (CNH)	% of Net Assets
USD 8,500,000	Fortune Star BVI 5.05% 27/1/2027	44,105,437	0.14	USD 5,436,000	SF Investment 2021 3.125% 17/11/2031*	31,769,541	0.10
USD 4,612,000	Franshion Brilliant 6% 8/8/2171*	30,074,730	0.10	USD 26,000,000	Shuifa International BVI 4.3% 8/5/2023	179,000,096	0.58
USD 6,800,000	Guojing Capital BVI 6.3% 2/12/2025	47,732,006	0.15	USD 5,000,000	Sinochem Offshore Capital 1% 23/9/2024	32,295,206	0.11
USD 1,000,000	Hangzhou Bay Overseas Development 1.95% 24/12/2024	6,513,667	0.02	USD 5,000,000	Sinochem Offshore Capital 2.25% 24/11/2026	30,706,455	0.10
USD 13,000,000	Horse Gallop Finance 1.1% 26/7/2024	84,777,738	0.28	USD 5,000,000	Sinochem Offshore Capital 2.375% 23/9/2031*	27,131,507	0.09
USD 5,000,000	Horse Gallop Finance 1.7% 28/7/2025	31,556,430	0.10	USD 2,846,000	Sino-Ocean Land Treasure Finance I 6% 30/7/2024*	16,833,007	0.05
USD 5,000,000	Huafa 2021 I 2.95% 28/2/2025*	31,391,282	0.10	USD 2,231,000	Sino-Ocean Land Treasure IV 2.7% 13/1/2025	11,646,231	0.04
USD 18,000,000	Huafa 2021 I 4.25% 18/2/2172	114,771,254	0.37	USD 2,283,000	Sinopec Overseas Development 2015 4.1% 28/4/2045	13,686,812	0.04
USD 10,000,000	Huantaihu International Investment 7.3% 16/2/2026	69,491,838	0.23	USD 25,000,000	SND International Bvi 2.7% 14/12/2023	169,458,438	0.55
USD 34,343,000	Huarong Finance 2017 4.25% 7/11/2027	200,297,414	0.65	USD 3,956,000	Studio City Finance 5% 15/1/2029	21,258,663	0.07
USD 8,450,000	Huarong Finance 2017 4.75% 27/4/2027	51,022,698	0.17	USD 3,000,000	Studio City Finance 6% 15/7/2025	18,929,167	0.06
USD 4,897,000	Huarong Finance 2017 4.95% 7/11/2047*	22,848,287	0.07	USD 5,000,000	Taihu Pearl Oriental 3.15% 30/7/2023	34,306,684	0.11
USD 2,917,000	Huarong Finance 2019 3.625% 30/9/2030	15,052,627	0.05	USD 10,000,000	Towngas Finance 4.75% 12/8/2171	68,401,744	0.22
USD 6,000,000	Huarong Finance 2019 6.178% 24/2/2025	39,541,220	0.13	USD 2,800,000	UHI Capital 3% 12/6/2024	18,760,715	0.06
USD 9,601,000	Huarong Finance II 4.625% 3/6/2026*	59,367,897	0.19	USD 15,000,000	Vertex Capital Investment 2.85% 28/7/2026*	89,721,125	0.29
USD 2,399,000	Huarong Finance II 5% 19/11/2025	15,401,538	0.05	USD 13,000,000	Vertex Capital Investment 4.75% 3/4/2024*	88,072,084	0.29
USD 10,000,000	Huarong Finance II 5.5% 16/1/2025*	66,027,306	0.21	USD 8,630,000	Wanda Properties Global 11% 20/1/2025	56,822,976	0.18
USD 20,000,000	Industrial Investment Overseas 4.4% 11/7/2023	138,328,298	0.45	USD 7,000,000	Wanda Properties Global 11% 13/2/2026	44,768,957	0.15
USD 7,840,000	King Power Capital 5.625% 3/11/2024	54,366,441	0.18	USD 10,000,000	Xiangyu Investment BVI 5% 28/4/2025	67,780,074	0.22
HKD 5,000,000	Link CB 1.6% 3/4/2024	4,211,432	0.01	USD 11,700,000	Xingsheng BVI 1.375% 25/8/2024*	76,002,355	0.25
USD 45,000,000	Minmetals Bounteous Finance BVI 3.375% 3/9/2171	302,664,737	0.98	USD 10,000,000	Xinzhan 6.5% 21/7/2023	69,524,155	0.23
USD 3,000,000	New Metro Global 4.625% 15/10/2025	16,050,339	0.05	USD 10,000,000	Yili Investment 1.625% 19/11/2025	61,966,471	0.20
USD 3,000,000	New Metro Global 4.8% 15/12/2024*	17,357,409	0.06	USD 24,610,000	Yunda Investment 2.25% 19/8/2025*	153,432,495	0.50
USD 10,000,000	NWD Finance BVI 6.15% 16/12/2171*	65,992,556	0.21	USD 3,000,000	Yunnan Energy Investment Overseas Finance 4.5% 20/2/2172	20,061,151	0.07
USD 3,700,000	NWD MTN 4.125% 18/7/2029*	21,617,560	0.07	USD 5,000,000	Zhejiang Boxin Bvi 3.99% 27/7/2023	34,441,165	0.11
USD 3,239,000	NWD MTN 4.5% 19/5/2030*	18,978,155	0.06	USD 18,100,000	Zhongyuan Sincere Investment 4.25% 28/6/2024*	122,375,312	0.40
USD 5,150,000	Peak RE Bvi 5.35% 28/4/2171	31,011,668	0.10	USD 5,000,000	Zhuji Development 3.2% 18/10/2024	32,649,391	0.11
USD 3,000,000	Powerchina Roadbridge British Virgin Islands 3.08% 1/10/2171	19,390,624	0.06			5,885,129,641	19.12
USD 13,000,000	Qinglun International Bvi 5.45% 16/9/2025	88,541,898	0.29		<b>Cayman Islands</b>		
USD 5,000,000	SDG Finance 2.4% 25/8/2024	32,790,561	0.11	USD 2,275,000	ACEN Finance 4% 8/3/2171	11,724,647	0.04
USD 11,800,000	SDG Finance 4.95% 24/11/2171	79,999,759	0.26	USD 4,500,000	Agile 5.5% 21/4/2025	18,893,831	0.06
USD 3,000,000	Sepco Virgin 3.55% 25/4/2171*	20,172,124	0.07	USD 1,250,000	Agile 5.75% 2/1/2025	5,473,057	0.02
USD 3,000,000	SF Investment 2.875% 20/2/2030	17,834,659	0.06				
USD 1,006,000	SF Investment 2021 3% 17/11/2028	6,115,354	0.02				

\*All or a portion of this security represents a security on loan.

The notes on pages 986 to 999 form an integral part of these financial statements.

# China Bond Fund continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (CNH)	% of Net Assets	Holding	Description	Market Value (CNH)	% of Net Assets
USD 4,500,000	Agile 6.05% 13/10/2025	17,303,148	0.06	USD 1,700,000	China Overseas Finance Cayman VIII 3.05% 27/11/2029*	10,091,775	0.03
USD 14,000,000	Alibaba 2.7% 9/2/2041	63,754,059	0.21	USD 4,300,000	China Overseas Finance Cayman VIII 3.45% 15/7/2029	26,123,308	0.08
USD 18,449,000	Alibaba 3.4% 6/12/2027*	117,727,438	0.38	USD 10,000,000	China Resources Land 3.75% 9/6/2171	66,588,859	0.22
USD 15,750,000	Alibaba 3.6% 28/11/2024*	106,075,357	0.34	USD 5,000,000	China Resources Land 4.125% 26/2/2029	31,833,992	0.10
USD 10,000,000	Alibaba 4.5% 28/11/2034	62,745,557	0.20	USD 3,000,000	CIFI 5.95% 20/10/2025	5,316,684	0.02
USD 27,750,000	Baidu 3.875% 29/9/2023*	190,863,998	0.62	USD 8,183,000	CIFI 6% 16/7/2025	14,502,141	0.05
USD 6,700,000	Baidu 4.125% 30/6/2025*	44,923,025	0.15	USD 2,000,000	CIFI 6.45% 7/11/2024	3,579,205	0.01
USD 54,500,000	Baidu 4.375% 14/5/2024*	372,522,470	1.21	USD 1,000,000	CIFI 6.55% 28/3/2024	1,806,978	0.01
HKD 24,000,000	Cathay Pacific Finance III 2.75% 5/2/2026	21,853,527	0.07	USD 5,000,000	Country Garden 3.125% 22/10/2025	22,587,219	0.07
USD 15,000,000	CCBL Cayman 1 3.5% 16/5/2024*	101,583,063	0.33	USD 11,502,000	eHi Car Services 7.75% 14/11/2024	64,257,685	0.21
USD 600,000	CDBL Funding 1 1.5% 4/11/2023	4,052,856	0.01	USD 1,200,000	ENN Energy 2.625% 17/9/2030*	6,791,786	0.02
USD 773,000	CDBL Funding 1 3% 24/4/2023	5,350,579	0.02	USD 19,000,000	ENN Energy 4.625% 17/5/2027*	128,290,260	0.42
USD 12,200,000	CDBL Funding 1 4.25% 2/12/2024*	82,540,766	0.27	USD 8,600,000	ESR 1.5% 30/9/2025	57,716,780	0.19
USD 3,630,000	CDBL Funding 2 1.375% 4/3/2024	24,130,318	0.08	USD 11,835,000	Fantasia 9.875% 19/10/2023	11,720,942	0.04
USD 30,000,000	CDBL Funding 2 2.75% 2/3/2025*	196,813,211	0.64	USD 7,790,000	Fantasia 11.875% 1/6/2023	7,714,925	0.03
USD 3,273,000	Central China Real Estate 7.25% 24/4/2023	13,761,975	0.04	USD 300,000	Fantasia 15% 18/12/2021***	312,636	0.00
USD 2,030,000	Central China Real Estate 7.9% 7/11/2023	5,290,622	0.02	USD 11,850,000	Gaci First Investment 4.875% 14/2/2035	78,433,836	0.25
USD 1,740,000	China Aoyuan 0% 13/9/2022***	1,239,517	0.00	USD 17,475,000	Gaci First Investment 5.125% 14/2/2053	109,456,577	0.36
USD 4,521,000	China Aoyuan 6.2% 24/3/2026	3,142,056	0.01	USD 30,000,000	Geely Automobile 4% 9/6/2171*	198,001,646	0.64
USD 9,264,000	China Aoyuan 6.35% 8/2/2024	6,412,002	0.02	USD 16,971,000	Golden Eagle Retail 4.625% 2/5/2023	115,705,694	0.38
USD 4,727,000	China Aoyuan 7.95% 21/6/2024	3,285,224	0.01	USD 3,000,000	Greentown China 4.7% 29/4/2025*	19,390,259	0.06
USD 4,350,000	China Aoyuan 8.5% 23/1/2022***	3,098,793	0.01	USD 8,000,000	Greentown China 5.65% 13/7/2025*	51,756,423	0.17
CNH 50,000,000	China Education 4% 22/3/2025	46,297,689	0.15	USD 15,747,000	Haidilao International 2.15% 14/1/2026	96,854,655	0.31
USD 11,597,000	China Evergrande 0% 22/1/2023***	7,402,134	0.02	USD 9,300,000	Hansoh Pharmaceutical 0% 22/1/2026	60,594,558	0.20
USD 2,984,000	China Evergrande 7.5% 28/6/2023	1,840,546	0.01	USD 8,058,000	Hilong 9.75% 18/11/2024	28,281,213	0.09
USD 7,636,000	China Evergrande 8.75% 28/6/2025	4,510,911	0.01	USD 4,867,000	Hilong 9.75% 18/11/2024	17,050,029	0.06
USD 3,000,000	China Evergrande 9.5% 29/3/2024	1,892,583	0.01	USD 3,000,000	KWG 6% 14/1/2024	11,164,102	0.04
USD 2,983,000	China Evergrande 10% 11/4/2023	1,866,858	0.01	USD 10,000,000	KWG 7.875% 30/8/2024	28,494,645	0.09
USD 5,500,000	China Evergrande 10.5% 11/4/2024	3,392,427	0.01	USD 2,551,000	Logan 0% 1/3/2023	4,875,538	0.02
USD 3,390,000	China Hongqiao 6.25% 8/6/2024*	23,170,756	0.07	USD 850,000	Logan 4.25% 17/9/2024	1,671,167	0.01
USD 11,800,000	China Hongqiao 7.375% 2/5/2023*	81,941,322	0.27	USD 401,000	Logan 4.25% 12/7/2025	815,173	0.00
USD 15,000,000	China Mengniu Dairy 1.875% 17/6/2025*	95,139,972	0.31	USD 851,000	Logan 4.7% 6/7/2026	1,729,955	0.01
USD 26,000,000	China Modern Dairy 2.125% 14/7/2026	153,163,931	0.50	USD 7,000,000	Longfor 3.375% 13/4/2027*	40,935,303	0.13
USD 4,000,000	China Overseas Finance Cayman VII 4.75% 26/4/2028*	26,752,649	0.09	USD 3,000,000	Meituan 0% 27/4/2027	17,930,777	0.06
USD 5,000,000	China Overseas Finance Cayman VIII 2.375% 2/3/2025	32,307,194	0.11	USD 8,020,000	Meituan 2.125% 28/10/2025*	50,211,714	0.16
USD 6,000,000	China Overseas Finance Cayman VIII 2.75% 2/3/2030*	35,174,763	0.11	USD 2,000,000	Melco Resorts Finance 4.875% 6/6/2025	12,966,801	0.04
				USD 4,200,000	Melco Resorts Finance 5.375% 4/12/2029	24,446,321	0.08
				USD 3,167,000	Melco Resorts Finance 5.625% 17/7/2027*	19,537,565	0.06
				USD 325,000	Melco Resorts Finance 5.75% 21/7/2028	1,959,441	0.01
				USD 3,000,000	MGM China 5.875% 15/5/2026	19,402,039	0.06

\*All or a portion of this security represents a security on loan.  
 \*\*\*This security is in default, see Note 2(b)

# China Bond Fund continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (CNH)	% of Net Assets	Holding	Description	Market Value (CNH)	% of Net Assets
USD 2,268,820	Modern Land China 7% 30/12/2023	1,321,801	0.00	USD 35,000,000	Bank of China 5% 13/11/2024	240,830,314	0.78
USD 5,104,847	Modern Land China 8% 30/12/2024	3,006,338	0.01	CNY 200,000,000	Bank of Communications 3.24% 21/5/2030	199,856,472	0.65
USD 8,508,079	Modern Land China 9% 30/12/2025	5,229,198	0.02	CNY 190,000,000	Bank of Communications 3.65% 27/9/2031	190,970,330	0.62
USD 11,344,106	Modern Land China 9% 30/12/2026	6,680,752	0.02	CNY 100,000,000	Bank of East Asia China 4.94% 25/4/2029	100,622,600	0.33
USD 16,556,088	Modern Land China 9% 30/12/2027	9,666,762	0.03	CNY 14,706,000	Bank of Hangzhou 0.4% 29/3/2027	17,003,812	0.06
USD 30,000,000	Overseas Chinese Town Asia 4.5% 15/1/2172*	205,572,186	0.67	CNY 50,000,000	Bank of Jiangsu 2.3% 14/3/2025	61,911,750	0.20
USD 2,944,925	Pearl II 6% 29/12/2049	725,964	0.00	CNY 80,000,000	Bank of Shanghai 1.5% 25/1/2027	84,215,600	0.27
USD 2,345,360	Pearl III 9% 22/10/2025	5,786,517	0.02	CNY 15,000,000	Beijing Easyhome Investment 6.3% 5/9/2023	14,495,032	0.05
USD 2,580,000	Powerlong Real Estate 6.25% 10/8/2024	5,099,916	0.02	CNY 130,000,000	Binhai Construction & Investment 5.6% 14/4/2023	129,712,440	0.42
USD 1,420,000	Powerlong Real Estate 6.95% 23/7/2023	3,133,369	0.01	CNY 20,000,000	Brilliance Auto 5.8% 20/3/2024	7,446,000	0.02
USD 949,079	Powerlong Real Estate 7.125% 15/1/2024	1,912,846	0.01	CNY 100,000,000	Central Huijin Investment 3.71% 18/9/2027	102,498,050	0.33
USD 7,000,000	Radiance 7.8% 20/3/2024*	39,436,415	0.13	CNY 10,000,000	Changchun Urban Development & Investment 3.8% 30/4/2025	9,637,383	0.03
USD 6,285,000	Redco Properties 9.9% 17/2/2024	5,241,625	0.02	CNY 20,000,000	Changchun Urban Development & Investment 4.3% 26/10/2023	20,002,080	0.06
USD 6,570,202	Redco Properties 11% 6/8/2023	6,312,247	0.02	CNY 30,000,000	Changde City Jinyu Water Conservancy Investment 4.58% 25/3/2025	30,024,585	0.10
USD 2,515,000	Redsun Properties 10.5% 3/10/2022***	2,971,436	0.01	USD 9,500,000	Changde Urban Construction and Investment 3% 4/11/2023	64,420,451	0.21
USD 900,000	Sands China 2.8% 8/3/2027*	5,336,418	0.02	CNY 26,370,400	Changjiang 1.8% 12/3/2024	28,721,717	0.09
USD 2,100,000	Sands China 5.9% 8/8/2028	13,828,590	0.04	CNY 40,000,000	Chengde State-owned Investment 4.78% 25/5/2023	40,067,160	0.13
USD 13,316,000	Sinic 8.5% 24/1/2022***	2,085,965	0.01	CNY 20,000,000	Chengdu Hanyu Investment 7.7% 9/6/2026	20,083,810	0.06
USD 3,650,000	Sinic 9.5% 18/10/2021***	253,672	0.00	CNY 10,000,000	Chengdu Hi-tech Investment 4.29% 10/3/2026	10,281,910	0.03
USD 13,005,000	Sunny Optical Technology 5.95% 17/7/2026*	90,481,239	0.29	CNY 20,000,000	Chengdu Rail Transit 4.16% 16/6/2171	20,205,240	0.07
USD 19,000,000	Sunrise Cayman 5.25% 11/3/2024	130,243,916	0.42	CNY 90,000,000	Chengdu Rail Transit 4.23% 23/3/2171	91,116,360	0.30
USD 7,000,000	Tencent 2.39% 3/6/2030*	39,602,310	0.13	USD 9,400,000	Chengdu Tianfu New Area Investment 4.65% 7/5/2024	64,346,963	0.21
USD 1,653,000	Tencent 3.28% 11/4/2024*	11,221,738	0.04	EUR 1,000,000	Chengdu Xiangcheng Investment 3.8% 23/10/2023	7,384,266	0.02
USD 4,000,000	Tingyi Cayman Islands 1.625% 24/9/2025*	25,091,412	0.08	CNY 30,000,000	Chengdu Xingjin Urban Construction Investment 4% 2/7/2025	30,118,935	0.10
USD 1,300,000	Wynn Macau 5.5% 15/1/2026	8,250,795	0.03	CNY 450,000,000	China Construction Bank 3.45% 10/8/2031	450,233,325	1.46
USD 6,700,000	Wynn Macau 5.5% 1/10/2027	40,627,457	0.13	CNY 60,000,000	China Construction Bank 4.2% 14/9/2030	61,365,540	0.20
USD 3,000,000	Yuzhou 7.375% 13/1/2026	2,762,591	0.01	USD 47,000,000	China Construction Bank 4.25% 27/2/2029*	322,281,945	1.05
USD 5,800,000	Yuzhou 7.85% 12/8/2026	5,571,982	0.02	CNY 60,000,000	China Datang 2.66% 31/12/2079	58,545,000	0.19
USD 10,975,000	Yuzhou 8.3% 27/5/2025	10,106,477	0.03	CNY 30,000,000	China Datang 3.79% 28/12/2171	30,267,930	0.10
USD 6,960,000	Zhenro Properties 8% 6/3/2023	4,133,941	0.01	CNY 143,000,000	China Development Bank 3.48% 8/1/2029	146,474,900	0.47
USD 24,799,000	Zhongsheng 3% 13/1/2026*	155,517,392	0.51				
		4,317,528,704	14.05				
	<b>China</b>						
CNY 160,000,000	Agricultural Bank of China 3.1% 6/5/2030	159,542,318	0.52				
CNY 55,000,000	Agricultural Development Bank of China 3.74% 12/7/2029	57,215,198	0.19				
CNY 55,000,000	Agricultural Development Bank of China 3.75% 25/1/2029	57,322,862	0.19				
CNY 50,000,000	Aoyuan 5.5% 3/3/2025	13,165,000	0.04				
CNY 48,000,000	Aoyuan 5.65% 6/8/2025	10,689,600	0.03				
CNY 50,000,000	Bank of China 4.15% 19/3/2031	50,987,125	0.17				
CNY 400,000,000	Bank of China 4.2% 21/9/2030	408,417,208	1.33				

\*All or a portion of this security represents a security on loan.

\*\*\*This security is in default, see Note 2(b)

The notes on pages 986 to 999 form an integral part of these financial statements.

# China Bond Fund continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (CNH)	% of Net Assets	Holding	Description	Market Value (CNH)	% of Net Assets
CNY 32,500,000	China Development Bank 3.65% 21/5/2029	33,624,918	0.11	CNY 30,000,000	Dalian Wanda Commercial Management 6.2% 25/3/2024	29,954,985	0.10
CNY 22,000,000	China Development Bank 4.04% 6/7/2028	23,130,797	0.07	CNY 150,000,000	DBS Bank China 4.7% 24/3/2031	152,948,250	0.50
CNY 10,000,000	China Fortune Land Development 7.4% 9/3/2021***	3,681,250	0.01	CNY 42,000,000	Fantasia 7.5% 17/12/2023	18,577,650	0.06
CNY 15,000,000	China Galaxy 0.2% 24/3/2028	17,811,075	0.06	CNY 50,000,000	Flat Glass 0.3% 20/5/2028	59,206,000	0.19
USD 9,650,000	China Gezhouba Overseas Investment 4.15% 25/5/2171	63,931,969	0.21	USD 1,000,000	Fujian Zhanglong 3.45% 19/12/2023	6,825,032	0.02
CNY 280,000,000	China Government Bond 3.02% 22/10/2025	283,668,067	0.92	CNY 30,000,000	Futong 7% 26/4/2024	29,567,670	0.10
CNY 17,269,100	China Harzone Industry 1% 10/4/2026	20,801,926	0.07	USD 5,682,000	Gansu Provincial Highway Aviation Tourism Investment 3.25% 3/11/2023*	37,767,572	0.12
CNY 80,000,000	China Huadian 3.5% 16/4/2171	79,975,738	0.26	CNY 40,000,000	Gansu Provincial Highway Aviation Tourism Investment 4.77% 28/5/2171	39,667,155	0.13
CNY 70,000,000	China Huadian 3.68% 14/2/2172	70,983,571	0.23	USD 13,395,000	Ganzhou Urban Investment 3% 12/10/2024	86,624,285	0.28
CNY 40,000,000	China International Capital 4.2% 26/4/2171	40,557,460	0.13	CNY 54,000,000	Gemdale 3.3% 5/6/2023	53,571,645	0.17
CNY 70,000,000	China International Capital 4.68% 29/1/2172	71,931,930	0.23	CNY 5,000,000	Gemdale 3.95% 12/10/2025	4,888,735	0.02
CNY 50,000,000	China Merchants 2.7% 24/10/2025	48,881,250	0.16	CNY 7,500,000	Gemdale 5.38% 28/5/2023	7,470,052	0.02
CNY 20,000,000	China National Building Material 3.65% 2/3/2171	20,091,265	0.06	CNY 2,200,000	Gemdale 5.7% 20/6/2023	2,180,574	0.01
CNY 180,000,000	China National Petroleum 2.99% 23/3/2025	180,464,071	0.59	CNY 10,000,000	Gotion High-tech 6.5% 13/4/2023	9,983,435	0.03
CNY 60,000,000	China National Petroleum 2.99% 23/3/2025	60,006,198	0.19	CNY 10,000,000	Greentown Real Estate 4.2% 28/4/2023	9,977,195	0.03
CNY 73,116,000	China Southern Airlines 0.6% 15/10/2026	99,426,792	0.32	CNY 60,000,000	Guangxi Beibu Gulf International Port 5.8% 6/2/2023	60,281,730	0.20
CNY 40,000,000	China Southern Power Grid 2.7% 27/5/2025	39,766,069	0.13	CNY 40,000,000	Guangxi Communications Investment 3.46% 10/4/2025	39,951,200	0.13
CNY 20,000,000	China Suntien Green Energy 3.86% 15/5/2025	20,321,278	0.07	USD 17,470,000	Guangxi Financial Investment 3.6% 18/11/2023	116,230,265	0.38
CNY 49,943,000	China Three Gorges 0.5% 9/4/2024	66,931,111	0.22	CNY 10,000,000	Guangxi Liuzhou Investment 6.95% 7/8/2023	9,638,620	0.03
CNY 42,609,000	Chongqing Longhu Development 3.38% 14/7/2023	42,289,432	0.14	CNY 10,000,000	Guangzhou Communications Investment 3.58% 30/4/2171	9,957,341	0.03
CNY 7,000,000	Chongqing Longhu Development 3.75% 21/3/2023	6,986,927	0.02	CNY 130,000,000	Guangzhou Metro 3.07% 26/1/2172	123,058,910	0.40
CNY 800,000	Chongqing Longhu Development 4.44% 25/1/2024	783,811	0.00	CNY 35,000,000	Guiyang City Construction Investment 4.37% 25/3/2026	20,096,772	0.07
USD 12,185,000	Chongqing Nan'an Urban Construction & Development 4.5% 17/8/2026	74,094,187	0.24	CNY 10,000,000	Guizhou Water Investment 4% 20/3/2025	9,938,053	0.03
USD 500,000	Contemporary Ruiding Development 1.875% 17/9/2025	3,152,151	0.01	USD 15,810,000	Guoren Property & Casualty Insurance 3.35% 1/6/2026	95,360,759	0.31
CNY 20,000,000	CQ Fuling SOA Investments 4.72% 19/11/2171	20,099,750	0.07	CNY 14,496,000	Hainan Jinpan Smart Technology 0.3% 16/9/2028	21,051,889	0.07
CNY 10,000,000	CQ South New City Investment 5.5% 21/2/2025	10,157,790	0.03	CNY 25,000,000	Hand Enterprise Solutions 1% 23/11/2026	33,099,125	0.11
CNY 44,900,000	Dahua 5.48% 15/3/2023	44,866,549	0.15	CNY 20,000,000	Hangzhou Binjiang Real Estate 3.85% 12/3/2023	19,990,750	0.07
CNY 17,000,000	Dalian Wanda Commercial Management 4.7% 3/6/2023	16,792,319	0.05	CNY 20,000,000	Hangzhou Binjiang Real Estate 4.8% 10/3/2024	19,865,000	0.06
CNY 30,000,000	Dalian Wanda Commercial Management 4.89% 17/4/2023	29,773,178	0.10	CNY 10,000,000	Hangzhou Finance And Investment 3.2% 30/4/2025	9,953,960	0.03
CNY 10,000,000	Dalian Wanda Commercial Management 6.15% 26/4/2024	9,955,665	0.03	CNY 50,000,000	Hangzhou Municipal Construction Investment 3.87% 1/2/2026	50,749,746	0.16
				CNY 120,000,000	Harbin City Construction Investment 4.74% 19/10/2025	120,631,320	0.39

\*All or a portion of this security represents a security on loan.  
 \*\*\*This security is in default, see Note 2(b)

# China Bond Fund continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (CNH)	% of Net Assets	Holding	Description	Market Value (CNH)	% of Net Assets
CNY 20,000,000	Harbin City Construction Investment 4.8% 29/6/2025	20,094,070	0.07	USD 5,000,000	Jinjiang Road & Bridge Construction Development 4.5% 23/6/2023	34,557,735	0.11
CNY 30,000,000	HBIS 4.44% 9/7/2025	29,872,350	0.10	CNY 11,542,000	Jinke Properties 5% 28/5/2024	3,491,340	0.01
CNY 100,000,000	Hefei Industry Investment 3.5% 29/4/2025	99,245,703	0.32	CNY 30,000,000	Kaisa Group Shenzhen 7% 25/6/2023	14,194,830	0.05
CNY 10,000,000	Hefei Industry Investment 4.43% 20/8/2024	10,127,623	0.03	USD 410,000	Kunming Rail Transit 3.9% 12/12/2024	2,642,273	0.01
CNY 50,000,000	HS Construction Investment 4.98% 17/4/2025	50,076,000	0.16	USD 6,000,000	Kunming Rail Transit 8.5% 7/12/2025	40,917,616	0.13
CNY 70,000,000	Huadian Power International 3.68% 20/2/2172	70,393,871	0.23	CNY 8,300,000	Legend 5.5% 21/6/2024	7,854,058	0.03
CNY 90,000,000	Huaneng Power International 2.66% 3/11/2025	88,104,330	0.29	CNY 35,000,000	Linfen City Investment 6.5% 29/4/2024	34,978,457	0.11
CNY 230,000,000	Hubei Provincial Communications Investment 3.93% 9/3/2171	230,441,899	0.75	CNY 22,000,000	Liuzhou Dongtong Investment Development 4.45% 22/7/2023	4,298,657	0.01
CNY 20,000,000	Hubei Provincial Communications Investment 4.47% 3/12/2171	20,338,500	0.07	USD 849,000	Logan 5.75% 14/1/2025	1,725,889	0.01
CNY 130,000,000	Hubei Science & Technology Investment 4.7% 17/3/2031	132,931,252	0.43	CNY 50,000,000	LONGi Green Energy Technology 0.4% 5/1/2028	58,182,000	0.19
CNY 56,000,000	Hunan Tier 4.2% 17/3/2023	11,183,664	0.04	CNY 70,000,000	Metallurgical 3.47% 19/8/2171	70,181,720	0.23
CNY 50,000,000	Huzhou Communications Investment 4.19% 19/4/2036	50,524,000	0.16	CNY 10,000,000	Midea Properties 4.2% 26/3/2025	9,992,750	0.03
CNY 10,000,000	Huzhou Moganshan Hi-tech 4.75% 28/4/2026	10,094,435	0.03	CNY 40,000,000	Ningbo Joyson Electronic 6% 19/3/2023	39,932,480	0.13
CNY 270,000,000	Industrial & Commercial Bank of China 4.15% 16/11/2030	275,415,355	0.89	CNY 64,000	Oppein Home 0.3% 5/8/2028	85,976	0.00
CNY 230,000,000	Industrial & Commercial Bank of China 4.2% 24/9/2030	234,750,197	0.76	CNH 36,000,000	Pharmaron Beijing 0% 18/6/2026	34,110,000	0.11
CNY 80,000,000	Industrial Bank 0.4% 27/12/2027	81,529,600	0.27	USD 4,800,000	Pharmaron Beijing 0% 18/6/2026	30,057,267	0.10
CNY 60,000,000	Inner Mongolia Highway 4.77% 8/11/2024	60,299,233	0.20	CNY 80,000,000	PICC Property & Casualty 3.59% 23/3/2030	80,409,600	0.26
CNY 10,000,000	Inner Mongolia Highway 5.34% 5/6/2024	10,191,405	0.03	CNY 36,513,000	Piesat Information Technology 0.4% 28/11/2028	49,981,368	0.16
CNY 60,000,000	Jiangmen City Transportation Construction Investment 4.47% 19/5/2025	60,035,090	0.19	CNY 80,000,000	Ping An International Financial Leasing 3.8% 25/4/2025	79,011,120	0.26
CNY 25,000,000	Jiangsu Eastern Shenghong 0.4% 22/3/2027	35,417,000	0.12	CNY 80,000,000	Ping An Life Insurance 3.58% 1/4/2030	80,007,301	0.26
CNY 15,725,100	Jiangxi Wannianqing Cement 0.9% 3/6/2026	17,844,136	0.06	CNY 70,000,000	Ping An Real Estate 2.77% 24/4/2025	68,761,395	0.22
USD 2,000,000	Jiaxing City Investment & Development 2.6% 29/10/2023	13,566,057	0.04	CNY 50,000,000	Ping An Real Estate 3.85% 22/10/2023	49,599,900	0.16
CNY 50,000,000	Jilin Provincial Expressway 4.09% 8/5/2030	50,514,433	0.17	CNY 20,000,000	Pinghu State-owned Asset 3.5% 4/9/2023	20,061,870	0.06
CNY 10,000,000	Jilin Provincial Expressway 4.1% 23/4/2030	9,943,190	0.03	CNY 240,000,000	Postal Savings Bank of China 3.44% 23/8/2031	239,149,162	0.78
USD 6,930,000	Jinan Hi-tech 2.8% 22/11/2024	45,415,207	0.15	CNY 30,000,000	Powerchina Real Estate 4.18% 26/4/2026	30,167,220	0.10
CNY 60,000,000	Jingdezhen State-owned Assets Operation & Investment 4.46% 21/8/2025	60,177,990	0.20	CNY 30,000,000	Raytron Technology 0.3% 30/12/2028	42,795,900	0.14
CNY 30,000,000	Jingrui Real Estate 7% 7/8/2024	29,843,800	0.10	USD 800,000	Rudong County Jinxin Transportation Engineering Construction Investment 2.68% 22/10/2024	5,231,506	0.02
CNY 11,000,000	Jining city Shizhong District Urban Construction Investment 3.52% 14/9/2023	2,177,351	0.01	CNY 20,000,000	Rugao Xinchai Rural Infrastructure Development 6.28% 27/4/2025	20,065,200	0.06
				CNY 50,000,000	Seazen 6.3% 21/4/2024	49,656,800	0.16
				CNY 22,361,000	Sh Powerlong 6.5% 7/8/2023	14,814,162	0.05
				CNY 100,000,000	Shaanxi Provincial Expressway Construction 3.33% 13/10/2171	97,418,750	0.32

The notes on pages 986 to 999 form an integral part of these financial statements.

# China Bond Fund continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (CNH)	% of Net Assets	Holding	Description	Market Value (CNH)	% of Net Assets
CNY 10,000,000	Shaanxi Yanchang Petroleum 3.78% 26/2/2172	10,015,380	0.03	CNY 10,000,000	State Power Investment 4.2% 22/10/2171	10,165,190	0.03
CNY 30,000,000	Shandong Public 5% 6/3/2023	29,993,908	0.10	CNY 20,000,000	STO Express 3.18% 29/4/2023	19,834,800	0.06
CNY 25,318,500	Shanghai Bairun Investment 0.5% 29/9/2027	31,173,530	0.10	CNY 5,000,000	STO Express 4.3% 15/10/2023	4,946,600	0.02
CNY 3,100,000	Shanghai Fosun High Technology 4.48% 7/8/2025	3,056,625	0.01	CNY 12,000,000	Sunac Real Estate 6.48% 11/9/2023	2,433,144	0.01
CNY 20,000,000	Shanghai Powerlong Industrial Development 6.5% 27/8/2023	8,039,000	0.03	CNY 59,000,000	Sunac Real Estate 7% 13/6/2024	8,330,062	0.03
CNY 4,992,000	Shanghai Powerlong Industrial Development 6.6% 11/1/2024	2,968,093	0.01	USD 14,850,000	Sunshine Life Insurance 4.5% 20/4/2026*	92,534,177	0.30
CNY 50,000,000	Shanghai Powerlong Industrial Development 7.4% 15/7/2023	50,653,500	0.17	CNY 20,000,000	Suzhou Rail Transit 3.82% 18/8/2025	20,462,260	0.07
CNY 50,000,000	Shanghai Pudong Development Bank 2.1% 28/10/2025	53,734,000	0.17	USD 5,000,000	Taiyuan Longcheng Development Investment 3.7% 26/6/2023	34,132,850	0.11
CNY 70,000,000	Shanghai Pudong Development Bank 4.27% 17/9/2030	71,450,760	0.23	CNY 20,000,000	Tangshan Financial 6.2% 10/5/2023	19,850,220	0.06
CNY 70,785,000	Shanghai Shimao 3.6% 5/3/2023	22,180,126	0.07	CNY 23,000,000	Tangshan Financial 6.5% 16/3/2023	22,970,317	0.07
CNY 700,000	Shanghai Shimao 3.76% 7/7/2024	202,562	0.00	USD 18,000,000	Tencent 3.24% 3/6/2050	80,303,067	0.26
CNY 10,000,000	Shanghai Shimao 5.5% 6/5/2023	5,278,446	0.02	CNY 10,000,000	Tianjin Free Trade Zone Investment 5.5% 21/1/2024	9,763,205	0.03
CNY 26,897,000	Shanghai Shimao Jianshe 4.15% 16/10/2024	6,101,477	0.02	CNY 30,000,000	Tianjin Infrastructure Construction & Investment 2.82% 23/4/2023	29,867,070	0.10
CNY 90,000,000	Shangrao Binjiang Investment 7% 2/7/2024	90,212,265	0.29	USD 9,000,000	Tianjin Rail Transit Urban Development 6.2% 25/9/2023	62,510,754	0.20
CNY 110,000,000	Shangrao Investment 4.2% 31/7/2025	108,532,435	0.35	CNY 30,000,000	TongLing Comprehensive Traffic Investment 5.36% 18/1/2026	30,287,955	0.10
CNY 70,000,000	Shangrao Investment 5.17% 3/11/2171	70,186,305	0.23	CNY 29,905,000	Tongwei 0.4% 24/2/2028	37,774,800	0.12
CNY 30,000,000	Shenyang Metro 5.8% 31/5/2028	30,268,695	0.10	CNY 17,289,100	Top Resource Conservation & Environment 1.2% 24/12/2026	41,763,550	0.13
CNY 10,000,000	Shenzhen Metro 4.08% 28/9/2025	10,246,595	0.03	CNY 10,000,000	Tsinghua Tongfang 5.85% 15/3/2023	9,991,960	0.03
CNY 42,600,000	Shimao Construction 3.2% 11/5/2025	10,777,800	0.04	CNY 49,999,500	Unigroup Guoxin Microelectronics 0.4% 10/6/2027	72,599,024	0.24
CNY 16,900,000	Shimao Construction 3.23% 25/3/2025	4,833,400	0.02	USD 9,642,000	Weibo 3.5% 5/7/2024*	64,571,695	0.21
CNY 119,699,000	Shimao Construction 4.3% 11/11/2024	28,937,233	0.09	CNY 13,000,000	Wingtech Technology 0.2% 28/7/2027	14,054,430	0.04
CNY 25,000,000	Shimao Construction 4.8% 11/11/2026	5,827,050	0.02	CNY 150,000,000	Wuhan Metro 2.91% 27/9/2171	147,991,200	0.48
CNY 30,000,000	Shiyan State-owned Capital Investment and Operation 4.8% 24/4/2023	30,076,470	0.10	CNY 280,000,000	Wuhan Metro 4.4% 24/3/2171	291,312,420	0.95
USD 1,000,000	Shougang 4% 23/5/2024	6,784,645	0.02	CNY 110,000,000	Wuhan Metro 4.5% 1/9/2171	112,626,800	0.37
CNY 40,000,000	Sichuan Energy Industry Investment 4.68% 23/3/2171	40,541,400	0.13	CNY 10,000,000	Xi'an Hi-tech 3.99% 20/4/2025	9,789,260	0.03
CNY 13,200,000	Sino Ocean Capital 5.3% 9/9/2023	9,421,368	0.03	CNY 43,661,000	Xi'an Triangle Defense 0.6% 25/5/2027	63,732,398	0.21
USD 8,000,000	Sinopec Overseas Development 2018 3.35% 13/5/2050	41,064,537	0.13	CNY 30,000,000	Xianyang Municipal Construction & Investment 6.4% 9/4/2024	30,072,825	0.10
CNY 90,000,000	State Power Investment 2.8% 29/8/2025	88,098,750	0.29	CNY 50,000,000	Xingtai Road & Bridge Construction 3.3% 30/5/2023	49,803,125	0.16
CNY 50,000,000	State Power Investment 3.57% 11/5/2171	50,921,347	0.17	CNY 10,000,000	Xinxiang Investment 3.7% 11/3/2025	10,086,068	0.03
CNY 10,000,000	State Power Investment 4.07% 16/8/2171	10,141,390	0.03	CNY 30,000,000	Xinxing Cathay International 3.8% 22/4/2171	30,217,575	0.10
				CNY 80,000,000	Yanchang Petroleum 4.25% 13/11/2171	80,696,400	0.26
				CNY 80,000,000	Yanchang Petroleum 4.63% 8/12/2171	80,952,600	0.26

\* All or a portion of this security represents a security on loan.

The notes on pages 986 to 999 form an integral part of these financial statements.



# China Bond Fund continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (CNH)	% of Net Assets	Holding	Description	Market Value (CNH)	% of Net Assets
USD 588,000	Yangzhou Urban Construction State-owned Asset 3.02% 24/8/2023	4,023,637	0.01	USD 6,000,000	CNAC HK Finbridge 3.35% 22/3/2171*	41,143,210	0.13
USD 6,105,000	Yinchuan Tonglian Capital Investment Operation 4.45% 10/6/2023	40,833,777	0.13	USD 5,000,000	CNAC HK Finbridge 4.875% 14/3/2025	34,198,092	0.11
CNY 20,000,000	Yiwu State-owned Capital Operation 3.78% 3/4/2025	20,022,116	0.06	USD 5,000,000	Far East Horizon 2.625% 3/3/2024*	32,946,847	0.11
CNY 10,000,000	Yiyang City Transportation Investment Development 5.58% 14/9/2025	10,027,520	0.03	USD 9,000,000	Far East Horizon 4.25% 26/10/2026	54,656,292	0.18
CNY 20,000,000	Yiyang Province Area Construction 4.95% 13/10/2023	3,941,870	0.01	CNY 30,000,000	GLP China 3.9% 23/7/2023	29,517,304	0.10
CNY 110,000,000	Yiyang Province Area Innovative Plant Construction Collecting Bond 5.16% 23/11/2023	22,161,700	0.07	CNY 77,893,000	GLP China 4.4% 2/5/2027	75,443,343	0.25
CNY 95,000,000	Yuzhou Grand 6.5% 24/7/2025	34,703,500	0.11	USD 13,000,000	Hongkong International Qingdao 3.99% 27/4/2023*	90,014,133	0.29
CNY 105,000,000	Yuzhou Grand 6.5% 15/9/2025	40,698,000	0.13	USD 5,100,000	Huatong International Investment 2.98% 4/3/2024	33,784,867	0.11
CNY 10,000,000	YY Traffic Construction 4.8% 24/8/2023	10,052,580	0.03	USD 12,412,000	Huaxin Cement International Finance 2.25% 19/11/2025*	76,365,036	0.25
CNY 50,000,000	Zhejiang Huayou Cobalt 0.4% 24/2/2028	56,911,250	0.18	USD 22,700,000	ICBCIL Finance 1.625% 2/11/2024	147,883,915	0.48
CNY 70,000,000	Zhejiang Huzhou Huantaihu 4.7% 2/9/2025	70,446,985	0.23	USD 5,000,000	ICBCIL Finance 5.965% 20/11/2024*	34,741,488	0.11
CNY 15,000,000	Zhejiang Huzhou Huantaihu 4.77% 15/8/2023	15,082,849	0.05	USD 14,000,000	Jinan Urban Construction International Investment 2.3% 10/11/2024	91,336,319	0.30
CNY 50,000,000	Zhejiang Huzhou Huantaihu 5.08% 22/1/2026	50,427,650	0.16	USD 12,600,000	Jinchuan Golden Ocean Capital 4% 10/2/2024*	85,708,071	0.28
USD 22,500,000	Zhengzhou Urban Construction Investment 3.8% 16/1/2025	148,614,996	0.48	USD 375,000	Joy Treasure Assets 1.875% 17/11/2025*	2,298,632	0.01
CNY 15,000,000	Zheshang 0.2% 14/6/2028	18,315,075	0.06	USD 13,560,000	Lai Sun MTN 5% 28/7/2026	79,177,844	0.26
USD 24,262,000	ZhongAn Online P&C Insurance 3.125% 16/7/2025*	149,206,562	0.48	USD 20,000,000	Lenovo 3.421% 2/11/2030*	113,489,308	0.37
USD 3,920,000	ZhongAn Online P&C Insurance 3.5% 8/3/2026	23,746,801	0.08	USD 20,000,000	MCC Hong Kong 2.95% 20/10/2171	134,409,937	0.44
CNY 20,000,000	Zhuhai Huafa 5.3% 11/12/2171	19,984,120	0.06	USD 6,801,000	Minsheng Hong Kong International Leasing Via Landmark Funding 2020 3.15% 10/3/2024	44,688,868	0.15
USD 10,000,000	Zhuzhou City Construction Development 4.6% 29/3/2025	66,545,422	0.22	USD 5,000,000	Nanyang Commercial Bank 3.8% 20/11/2029	33,290,433	0.11
CNY 50,000,000	Zhuzhou City Construction Development 5% 31/12/2049	50,143,375	0.16	USD 5,185,000	Nanyang Commercial Bank 6.5% 28/10/2171*	35,148,293	0.11
CNY 15,000,000	Zhuzhou Huarui Precision Cutting Tools 0.3% 24/6/2028	21,430,200	0.07	USD 12,620,000	Pingan Real Estate Capital 2.75% 29/7/2024	79,814,197	0.26
		12,756,834,301	41.39	USD 16,550,000	Pingan Real Estate Capital 3.45% 29/7/2026	92,467,162	0.30
	<b>Hong Kong</b>			USD 19,500,000	SCI HK Development 2.95% 30/3/2024	130,734,597	0.42
USD 7,292,000	AIA 2.7% 7/10/2171*	44,307,941	0.14	USD 20,000,000	SCI HK Development 3.75% 30/3/2026	127,973,970	0.42
USD 7,000,000	Airport Authority 2.1% 8/6/2171	43,925,538	0.14	USD 3,314,000	Shanghai Hong Kong International Investments 5% 16/6/2025	20,986,080	0.07
USD 10,310,000	Bank of East Asia 4.875% 22/4/2032	65,912,900	0.21	USD 3,000,000	Sino-Ocean Land Treasure IV 3.25% 5/5/2026	15,241,577	0.05
USD 2,183,000	Bank of East Asia 5.825% 21/4/2171	14,185,503	0.05	CNH 28,000,000	Vanke Real Estate Hong Kong 3.45% 25/5/2024	26,993,680	0.09
USD 2,360,000	Bocom Leasing Management Hong Kong 1.125% 18/6/2024*	15,450,328	0.05	USD 6,000,000	Vanke Real Estate Hong Kong 3.975% 9/11/2027*	37,457,914	0.12
USD 336,000	Bocom Leasing Management Hong Kong 4.375% 22/1/2024	2,304,948	0.01	USD 5,000,000	Vanke Real Estate Hong Kong 4.15% 18/4/2023*	34,627,944	0.11
USD 33,000,000	CMB International Leasing Management 1.25% 16/9/2024*	213,679,295	0.69	USD 5,000,000	Vanke Real Estate Hong Kong 6.508% 25/5/2023*	34,749,568	0.11
USD 20,000,000	CMB International Leasing Management 3% 3/7/2024*	133,881,744	0.43				

\*All or a portion of this security represents a security on loan.

# China Bond Fund continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (CNH)	% of Net Assets	Holding	Description	Market Value (CNH)	% of Net Assets
USD 10,000,000	Westwood 2.8% 20/1/2026*	63,143,787	0.21		<b>Luxembourg</b>		
USD 2,000,000	Westwood 3.8% 20/1/2031*	10,563,868	0.03	USD 14,300,000	Greensaif Pipelines Bidco Sarl 6.129% 23/2/2038	99,955,220	0.32
USD 3,110,000	Yango Justice International 7.5% 17/2/2025	702,463	0.00	USD 10,350,000	TMS Issuer 5.78% 23/8/2032	73,268,094	0.24
USD 17,314,000	Yango Justice International 7.875% 4/9/2024	3,910,751	0.01			173,223,314	0.56
USD 3,825,000	Yango Justice International 8.25% 25/11/2023	863,961	0.00		<b>Mauritius</b>		
USD 1,315,000	Zhejiang Seaport International 1.98% 17/3/2026	8,227,233	0.03	USD 350,000	India Airport Infra 6.25% 25/10/2025*	2,323,008	0.01
		2,492,349,181	8.10	USD 1,000,000	India Green Energy 5.375% 29/4/2024*	6,758,791	0.02
				USD 8,000,000	Network i2i 5.65% 15/4/2171	53,049,246	0.17
						62,131,045	0.20
	<b>India</b>				<b>Mongolia</b>		
USD 974,000	Axis Bank /Gift City 4.1% 8/3/2171	5,797,258	0.02	USD 3,234,000	Mongolia Government International Bond 8.65% 19/1/2028	22,925,541	0.08
USD 579,000	GMR Hyderabad International Airport 4.25% 27/10/2027*	3,527,881	0.01		<b>Netherlands</b>		
USD 3,672,000	HDFC Bank 3.7% 25/2/2172	21,787,770	0.07	USD 9,550,000	Greenko Dutch 3.85% 29/3/2026*	58,859,230	0.19
USD 291,165	JSW Hydro Energy 4.125% 18/5/2031	1,666,168	0.00	USD 7,027,000	Minejesa Capital 4.625% 10/8/2030	43,831,245	0.14
USD 3,950,000	JSW Infrastructure 4.95% 21/1/2029	23,639,808	0.08			102,690,475	0.33
USD 5,000,000	Muthoot Finance 4.4% 2/9/2023	34,228,324	0.11		<b>Philippines</b>		
USD 2,850,000	Oil & Natural Gas 3.375% 5/12/2029	17,080,191	0.06	USD 1,900,000	Rizal Commercial Banking 6.5% 27/2/2172	12,298,786	0.04
USD 1,000,000	Power Finance 3.25% 16/9/2024	6,647,749	0.02		<b>Saudi Arabia</b>		
USD 9,096,000	REC 5.25% 13/11/2023	62,842,172	0.21	USD 6,350,000	Saudi Government International Bond 4.75% 18/1/2028	43,745,796	0.14
USD 4,000,000	Summit Digital Infrastructure 2.875% 12/8/2031	21,532,778	0.07	USD 12,775,000	Saudi Government International Bond 4.875% 18/7/2033	87,675,331	0.29
		198,750,099	0.65			131,421,127	0.43
	<b>Indonesia</b>				<b>Singapore</b>		
USD 5,000,000	Bank Mandiri Persero 3.75% 11/4/2024	34,011,139	0.11	USD 13,232,000	BOC Aviation 1.75% 21/1/2026*	82,412,918	0.27
USD 3,050,000	Indonesia Government International Bond 5.65% 11/1/2053*	21,568,188	0.07	USD 19,000,000	BOC Aviation 3.5% 10/10/2024	127,598,987	0.41
USD 6,000,000	Pertamina Persero 2.3% 9/2/2031	33,568,082	0.11	USD 3,000,000	BOC Aviation 4% 25/1/2024	20,527,143	0.07
USD 5,000,000	Perusahaan Perseroan Persero Perusahaan Listrik Negara 3% 30/6/2030*	29,102,763	0.09	USD 9,000,000	DBS 4.52% 11/12/2028	61,923,417	0.20
		118,250,172	0.38	USD 249,908	LLPL Capital 6.875% 4/2/2039	1,604,185	0.00
	<b>Isle of Man</b>			USD 6,907,000	Oversea-Chinese Banking 1.832% 10/9/2030	43,544,049	0.14
USD 10,173,000	Gohl Capital 4.25% 24/1/2027	63,189,439	0.21	USD 11,800,000	Oversea-Chinese Banking 4.602% 15/6/2032	79,303,913	0.26
	<b>Japan</b>			SGD 14,750,000	Straits Trading 3.25% 13/2/2028	72,069,861	0.23
USD 9,555,000	Aozora Bank 5.9% 2/3/2026	66,585,644	0.22	USD 36,045,000	United Overseas Bank 3.875% 19/4/2171	246,395,638	0.80
USD 5,830,000	Asahi Mutual Life Insurance 6.9% 26/1/2028*	40,926,627	0.13			735,380,111	2.38
USD 7,000,000	Mitsubishi UFJ Financial 5.063% 12/9/2025	48,187,781	0.16		<b>South Korea</b>		
USD 17,000,000	Mizuho Financial 3.922% 11/9/2024	116,820,479	0.38	USD 3,000,000	Hana Bank 4.25% 14/10/2024	20,252,760	0.07
		272,520,531	0.89	USD 2,000,000	Hana Bank 4.375% 30/9/2024	13,549,899	0.04
	<b>Kuwait</b>			USD 10,345,000	KB Kookmin Card 4% 9/6/2025*	68,789,114	0.22
USD 7,378,000	Burgan Bank SAK 2.75% 15/12/2031	39,821,557	0.13	USD 17,700,000	Kodit Global 2022 The 1st Securitization Specialty 3.619% 27/5/2025	117,420,047	0.38
				USD 3,360,000	Korea Western Power 4.125% 28/6/2025	22,546,659	0.07
				USD 7,005,000	Korean Air Lines 4.75% 23/9/2025*	47,685,389	0.16
				USD 4,900,000	POSCO 5.75% 17/1/2028	34,434,966	0.11

\*All or a portion of this security represents a security on loan.

The notes on pages 986 to 999 form an integral part of these financial statements.

# China Bond Fund continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (CNH)	% of Net Assets	Holding	Description	Market Value (CNH)	% of Net Assets
USD 1,200,000	POSCO 5.875% 17/1/2033 <sup>*</sup>	8,628,248	0.03	CNY 40,000,000	Huangshi Cihu Hightech 6.2% 21/3/2023	39,961,180	0.13
USD 4,000,000	Shinhan Financial 3.34% 5/2/2030 <sup>*</sup>	26,354,793	0.09	CNY 20,000,000	Shanxi Province Cultural Tour 4.1% 27/5/2023	19,965,800	0.07
USD 9,000,000	Shinhan Financial 5.875% 13/2/2172 <sup>*</sup>	62,193,317	0.20	CNY 20,000,000	SX Culture Tourism Investments 4.1% 17/6/2023	19,956,300	0.06
USD 14,000,000	Woori Bank 4.75% 30/4/2024	96,042,058	0.31	CNY 40,000,000	Tianjin City Construction 3.85% 21/5/2023	39,795,380	0.13
		517,897,250	1.68	CNY 40,000,000	TJ Wong St Own 5.97% 3/3/2023	40,001,600	0.13
	<b>Thailand</b>			CNY 20,000,000	TJ Wuqing Eco Tehnology 5.8% 12/6/2023	19,915,270	0.06
USD 7,000,000	Bangkok Bank Hong Kong 3.733% 25/9/2034	41,292,755	0.13	CNY 30,000,000	Zhuzhou Geckor 4.24% 10/4/2023	29,979,000	0.10
USD 6,000,000	Kasikornbank Hong Kong 3.343% 2/10/2031	36,891,739	0.12				
USD 5,000,000	Minor International 3.1% 29/12/2171 <sup>*</sup>	34,306,597	0.11	Total Commercial Paper		229,500,650	0.74
USD 8,500,000	Thaioil Treasury Center 2.5% 18/6/2030 <sup>*</sup>	46,957,690	0.15	Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market		30,033,936,910	97.53
USD 3,500,000	Thaioil Treasury Center 3.5% 17/10/2049	14,721,246	0.05				
USD 1,900,000	TMBThanachart Bank 4.9% 2/6/2171 <sup>*</sup>	12,511,582	0.04				
		186,681,609	0.60	<b>Other Transferable Securities</b>			
	<b>United Arab Emirates</b>			<b>BONDS</b>			
USD 4,075,000	Finance Department Government of Sharjah 6.5% 23/11/2032	28,672,076	0.09	<b>China</b>			
USD 6,325,000	Mashreqbank PSC 7.875% 24/2/2033	46,266,009	0.15	CNY 8,500,000	Gemdale 3.55% 18/7/2023 <sup>**</sup>	6,800,000	0.02
		74,938,085	0.24	CNY 15,000,000	Ningxia Yuangao Industrial 7.5% 22/11/2020 <sup>***,****</sup>	15,000,000	0.05
	<b>United States</b>			CNY 30,000,000	Zhejiang Changing Jingkai 4.5% 23/3/2023 <sup>**</sup>	30,035,400	0.10
USD 10,175,000	Hanwha Energy USA 4.125% 5/7/2025	68,194,367	0.22	CNY 50,000,000	Zhongtian Financial 8.5% 16/8/2022 <sup>**,****</sup>	50,000,000	0.16
USD 14,500,000	Mitsubishi HC Finance America 5.658% 28/2/2033	99,905,368	0.32			101,835,400	0.33
USD 4,563,000	Periama 5.95% 19/4/2026	29,920,385	0.10	<b>Hong Kong</b>			
USD 3,200,000	Resorts World Las Vegas / RWLV Capital 4.625% 16/4/2029	17,513,782	0.06	CNY 3,736,953	China City Construction International 5.35% 3/7/2017 <sup>***,****</sup>	-	0.00
		215,533,902	0.70	Total Bonds		101,835,400	0.33
	<b>Vietnam</b>			<b>COMMERCIAL PAPER</b>			
USD 5,000,000	BIM Land JSC 7.375% 7/5/2026	18,373,834	0.06	<b>China</b>			
USD 12,800,000	Vingroup JSC 3% 20/4/2026	67,730,632	0.22	CNY 30,000,000	Tianjin Infrastructure Construction & Investment 6.3% 20/6/2023 <sup>**</sup>	29,950,500	0.10
		86,104,466	0.28	Total Commercial Paper		29,950,500	0.10
Total Bonds		28,869,092,535	93.75	Total Other Transferable Securities		131,785,900	0.43
<b>COMMERCIAL PAPER</b>				Total Portfolio		30,165,722,810	97.96
<b>China</b>				Other Net Assets		628,604,545	2.04
CNY 20,000,000	Bazhong Stat Own Capital 5% 21/3/2023	19,926,120	0.06	Total Net Assets (CNH)		30,794,327,355	100.00

<sup>\*</sup>All or a portion of this security represents a security on loan.

<sup>\*\*</sup>Security subject to a fair value adjustment as detailed in Note 2(j).

<sup>\*\*\*</sup>This security is in default, see Note 2(b)

# China Bond Fund continued

## Open Forward Foreign Exchange Contracts as at 28 February 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity(depreciation) date	Unrealised appreciation/ (depreciation) CNH
CNH	6,774,025,000	USD	1,000,000,000	Deutsche Bank	15/3/2023	(169,811,087)
CNH	6,444,252,498	USD	951,318,206	HSBC Bank	15/3/2023	(161,545,191)
CNH	71,173,435	USD	10,500,000	JP Morgan	15/3/2023	(1,736,844)
CNH	6,772,600,000	USD	1,000,000,000	BNP Paribas	15/3/2023	(171,236,087)
USD	6,518,214	HKD	51,060,756	Citigroup	15/3/2023	58,690
USD	325,888	EUR	301,227	Citigroup	15/3/2023	36,145
USD	11,352,817	SGD	15,000,000	HSBC Bank	15/3/2023	1,494,166
USD	35,000,000	CNH	239,810,385	JP Morgan	15/3/2023	3,223,878
USD	45,000,000	CNH	309,204,350	UBS	15/3/2023	3,268,274
USD	30,000,000	CNH	205,949,700	Goldman Sachs	15/3/2023	2,365,383
USD	130,000,000	CNH	899,086,800	Deutsche Bank	15/3/2023	3,611,891
USD	2,040,516	HKD	16,000,000	Goldman Sachs	15/3/2023	4,635
Net unrealised depreciation						(490,266,147)
<b>AUD Hedged Share Class</b>						
AUD	205,465,626	CNY	972,151,934	BNY Mellon	15/3/2023	(9,477,681)
CNY	4,301,078	AUD	913,638	BNY Mellon	15/3/2023	20,375
Net unrealised depreciation						(9,457,306)
<b>CAD Hedged Share Class</b>						
CAD	12,907,637	CNY	65,224,675	BNY Mellon	15/3/2023	723,691
CNY	718,401	CAD	141,220	BNY Mellon	15/3/2023	(3,125)
Net unrealised appreciation						720,566
<b>EUR Hedged Share Class</b>						
CNY	50,588,139	EUR	6,902,031	BNY Mellon	15/3/2023	(433,895)
EUR	353,499,719	CNY	2,581,951,527	BNY Mellon	15/3/2023	31,232,519
Net unrealised appreciation						30,798,624
<b>GBP Hedged Share Class</b>						
CNY	1,267,138	GBP	153,498	BNY Mellon	15/3/2023	(27,051)
GBP	32,149,927	CNY	264,730,017	BNY Mellon	15/3/2023	6,337,122
Net unrealised appreciation						6,310,071

## Open Forward Foreign Exchange Contracts as at 28 February 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity(depreciation) date	Unrealised appreciation/ (depreciation) CNH
<b>HKD Hedged Share Class</b>						
CNY	8,613,132	HKD	9,858,643	BNY Mellon	15/3/2023	(114,484)
HKD	1,624,820,420	CNY	1,405,200,449	BNY Mellon	15/3/2023	33,216,275
Net unrealised appreciation						33,101,791
<b>JPY Hedged Share Class</b>						
JPY	492,557	CNY	25,583	BNY Mellon	15/3/2023	(494)
Net unrealised depreciation						(494)
<b>NZD Hedged Share Class</b>						
CNY	2,392,608	NZD	557,512	BNY Mellon	15/3/2023	106
NZD	16,704,427	CNY	72,034,663	BNY Mellon	15/3/2023	(349,790)
Net unrealised depreciation						(349,684)
<b>SGD Hedged Share Class</b>						
CNY	12,552,180	SGD	2,442,513	BNY Mellon	15/3/2023	(41,108)
SGD	581,926,709	CNY	2,982,546,960	BNY Mellon	15/3/2023	17,796,665
Net unrealised appreciation						17,755,557
<b>USD Hedged Share Class</b>						
CNY	401,960,253	USD	58,682,128	BNY Mellon	15/3/2023	(5,523,655)
USD	922,824,413	CNY	6,250,997,374	BNY Mellon	15/3/2023	157,081,444
Net unrealised appreciation						151,557,789
Total net unrealised depreciation						(259,829,233)

## Open Exchange Traded Futures Contracts as at 28 February 2023

Number of contracts	Currency	Contract/ Description	Expiration date	Unrealised appreciation/ (depreciation) CNH
(3,111)	USD	US Treasury 10 Year Note (CBT)	June 2023	14,357,826
(2,381)	USD	US Ultra 10 Year Note	June 2023	3,941,143
Total				18,298,969

## Purchased Options as at 28 February 2023

Number of contracts	Call/ Put	Description	Counterparty	Strike Price	Expiration date	Unrealised appreciation/ (depreciation) CNH	Market Value CNH
158,750,000	Call	OTC USD/CNH	Citibank	USD 6.945	12/5/2023	5,029,177	11,076,590
158,750,000	Call	OTC USD/CNH	HSBC Bank	USD 6.944	12/5/2023	5,067,108	11,076,590
187	Put	S&P 500 E-Mini Index	Exchange Traded	USD 3,800	17/3/2023	(3,605,303)	1,120,934
271	Put	S&P 500 E-Mini Index	Exchange Traded	USD 3,700	16/6/2023	(3,866,041)	6,497,822
Total						2,624,941	29,771,936

The notes on pages 986 to 999 form an integral part of these financial statements.

# China Bond Fund continued

## Written Options as at 28 February 2023

Number of contracts	Call/ Put	Description	Counterparty	Strike Price	Expiration date	Unrealised appreciation CNH	Market Value CNH
(187)	Put	S&P 500 E-Mini Index	Exchange Traded	USD 3,500	17/3/2023	1,285,047	(107,220)
(271)	Put	S&P 500 E-Mini Index	Exchange Traded	USD 3,300	16/6/2023	1,909,091	(2,107,084)
Total						3,194,138	(2,214,304)

# China Flexible Equity Fund

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
<b>Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market</b>				97,636	East Money Information	293,895	1.29
				27,200	Ganfeng Lithium	189,558	0.83
				19,000	Haier Smart Home	71,928	0.31
				77,400	Haier Smart Home	273,646	1.20
				100,600	Hangzhou Oxygen Plant	564,525	2.47
				35,850	Hangzhou Silan Microelectronics	173,888	0.76
				61,500	Inner Mongolia Yili Industrial	269,541	1.18
				4,700	Kweichow Moutai	1,226,573	5.37
				57,141	LONGi Green Energy Technology	363,734	1.59
				92,785	Ming Yang Smart Energy	338,970	1.49
				144,000	NARI Technology	543,892	2.38
				56,500	Ping An Insurance of China	383,673	1.68
				31,200	Ping An Insurance of China	216,383	0.95
				12,674	Qingdao Hiron Commercial Cold Chain	51,900	0.23
				186,400	Sany Heavy Industry	502,348	2.20
				45,700	Shenzhen Inovance Technology	481,993	2.11
				11,800	Shenzhen Mindray Bio-Medical Electronics	533,163	2.33
				23,392	Sungrow Power Supply	402,549	1.76
				211,500	Yantai Zhenghai Magnetic Material	415,093	1.81
						12,394,639	54.25
				<b>Hong Kong</b>			
				54,000	AIA	572,748	2.51
				44,000	Galaxy Entertainment	292,624	1.28
						865,372	3.79
				<b>Taiwan</b>			
				26,000	Taiwan Semiconductor Manufacturing	436,042	1.91
						21,743,044	95.16
				<b>Total Common Stocks (Shares)</b>			
				<b>Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market</b>		23,029,504	100.79
				<b>Total Portfolio</b>		23,029,504	100.79
				<b>Other Net Liabilities</b>		(181,471)	(0.79)
				<b>Total Net Assets (USD)</b>		22,848,033	100.00
<b>FUNDS</b>							
<b>Ireland</b>							
12,861	BlackRock ICS US Dollar Liquid Environmentally Aware Fund <sup>†</sup>	1,286,460	5.63				
<b>Total Funds</b>		1,286,460	5.63				
<b>COMMON STOCKS (SHARES)</b>							
<b>Cayman Islands</b>							
56,900	Alibaba	627,067	2.74				
10,390	Alibaba	924,710	4.05				
116,000	China Mengniu Dairy	509,874	2.23				
30,500	ENN Energy	433,272	1.90				
29,075	Kanzhun	595,165	2.60				
19,874	KE	365,682	1.60				
58,500	Li Ning	497,500	2.18				
56,910	Meituan	986,807	4.32				
2,145	NetEase	167,331	0.73				
28,600	NetEase	441,261	1.93				
47,200	Tencent	2,066,241	9.04				
62,000	Wuxi Biologics Cayman	432,081	1.89				
		8,046,991	35.21				
<b>China</b>							
113,990	Anhui Honglu Steel Construction	580,126	2.54				
131,990	Bank of Ningbo	561,012	2.46				
112,015	Beijing Oriental Yuhong Waterproof Technology	554,763	2.43				
64,100	Beijing Tongrentang	451,565	1.98				
14,500	BYD	390,164	1.71				
114,500	China Merchants Bank	619,983	2.71				
63,500	China Merchants Bank	340,894	1.49				
216,000	China Oilfield Services	231,163	1.01				
13,055	China Tourism Duty Free	371,142	1.62				
170,800	China Yangtze Power	520,025	2.27				
8,200	Contemporary Amperex Technology	476,550	2.09				

<sup>†</sup>Investment in connected party fund, see further information in Note 10.

## Open Forward Foreign Exchange Contracts as at 28 February 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised depreciation USD
<b>EUR Hedged Share Class</b>						
EUR	5,789,978	USD	6,242,158	BNY Mellon	15/3/2023	(78,157)
USD	750,266	EUR	704,953	BNY Mellon	15/3/2023	(217)
Net unrealised depreciation						(78,374)
Total net unrealised depreciation						(78,374)

The notes on pages 986 to 999 form an integral part of these financial statements.

# China Flexible Equity Fund continued

## Sector Breakdown as at 28 February 2023

	<b>% of Net Assets</b>
Communications	24.04
Consumer Non-cyclical	14.98
Industrial	13.70
Financials	13.40
Consumer Cyclical	10.39
Energy	5.85
Investment Funds	5.63
Technology	5.33
Utilities	4.17
Basic Materials	3.30
Other Net Liabilities	(0.79)
	100.00

# China Fund

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
<b>Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market</b>				1,035,856	Glodon	8,954,677	0.77
<b>FUNDS</b>				1,903,478	Jiangsu Zhongtian Technology	4,398,595	0.38
<b>Ireland</b>				71,845	Kweichow Moutai	18,749,608	1.62
475,743	BlackRock ICS US Dollar Liquid Environmentally Aware Fund <sup>†</sup>	47,588,338	4.10	57,824,000	PetroChina	29,615,557	2.55
<b>Total Funds</b>				7,286,000	Ping An Insurance of China <sup>*</sup>	49,476,856	4.26
<b>COMMON STOCKS (SHARES)</b>				9,825,000	Postal Savings Bank of China <sup>*</sup>	5,895,752	0.51
<b>Cayman Islands</b>				9,176,273	Postal Savings Bank of China	5,967,953	0.51
6,461,712	Alibaba	71,211,384	6.14	272,000	Qingdao Hiron Commercial Cold Chain	1,113,844	0.10
12,163	Alibaba	1,082,507	0.09	2,664,808	Shanghai International Airport	22,484,358	1.94
56,161	Baidu	7,920,386	0.68	303,634	Shenzhen Mindray Bio-Medical Electronics	13,719,185	1.18
984,416	Baidu	16,906,522	1.46	541,500	Sungrow Power Supply	9,318,591	0.81
8,870,000	China Mengniu Dairy	38,987,773	3.36	1,534,000	Tsingtao Brewery	15,126,973	1.30
4,672,000	China Resources Land	20,714,183	1.79	1,751,359	Wanhua Chemical	26,273,232	2.26
36,975,000	Country Garden <sup>*</sup>	11,305,900	0.98	873,902	Wuliangye Yibin	25,704,355	2.22
1,798,500	ENN Energy	25,548,831	2.20	2,867,500	Zhuzhou CRRC Times Electric Co Ltd 'H'	13,060,662	1.12
920,227	Kanzhun	18,837,047	1.62	<b>384,634,906 33.15</b>			
1,279,151	KE	23,536,378	2.03	<b>Hong Kong</b>			
3,053,500	Li Ning	25,967,785	2.24	2,334,000	AIA	24,755,449	2.13
2,566,838	Meituan	44,508,433	3.84	3,842,000	China Resources Beer	28,365,897	2.44
97,340	NetEase <sup>*</sup>	7,593,493	0.65	6,263,000	Sinotruk Hong Kong	9,862,491	0.85
2,252,700	NetEase	34,756,275	3.00	<b>62,983,837 5.42</b>			
324,650	Pinduoduo	29,147,077	2.51	<b>Netherlands</b>			
4,177,200	Sands China	14,475,711	1.25	125,679	Prosus	9,132,047	0.79
3,308,900	Shenzhou International	36,128,521	3.11	<b>Taiwan</b>			
2,471,686	Tencent	108,201,224	9.32	6,785,000	Nanya Technology	13,004,603	1.12
861,987	Trip.com <sup>*</sup>	31,091,871	2.68	1,337,000	Taiwan Semiconductor Manufacturing	22,422,638	1.93
95,450	Trip.com	3,375,834	0.29	86,312	Taiwan Semiconductor Manufacturing	7,581,214	0.66
3,892,000	Xinyi Solar	4,155,302	0.36	2,214,000	Unimicron Technology	9,300,836	0.80
<b>575,452,437 49.60</b>				<b>52,309,291 4.51</b>			
<b>China</b>				<b>United States</b>			
3,533,803	Beijing Oriental Yuhong Waterproof Technology	17,501,441	1.51	538,179	Yum China <sup>*</sup>	31,726,894	2.73
693,000	BYD	18,647,167	1.61	<b>Total Common Stocks (Shares)</b>			<b>1,116,239,412 96.20</b>
19,000,000	China Datang Renewable Power	6,608,486	0.57	<b>Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market</b>			
5,427,000	China Merchants Bank	29,385,594	2.53	<b>1,163,827,750 100.30</b>			
25,828,000	China National Building Material	22,869,744	1.97	<b>Total Portfolio</b>			
3,828,000	China Oilfield Services	4,096,726	0.35	<b>1,163,827,750 100.30</b>			
4,012,500	CITIC	8,496,338	0.73	<b>Other Net Liabilities</b>			
2,757,885	CITIC	8,194,393	0.71	<b>(3,486,823) (0.30)</b>			
326,500	Contemporary Amperex Technology	18,974,819	1.64	<b>Total Net Assets (USD)</b>			
				<b>1,160,340,927 100.00</b>			

<sup>†</sup>Investment in connected party fund, see further information in Note 10.

<sup>\*</sup>All or a portion of this security represents a security on loan.



# China Fund continued

## Open Forward Foreign Exchange Contracts as at 28 February 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity(depreciation) date	Unrealised appreciation/ depreciation) USD
<b>AUD Hedged Share Class</b>						
AUD	61,605,475	USD	43,014,021	BNY Mellon	15/3/2023	(1,445,051)
USD	5,022,028	AUD	7,330,165	BNY Mellon	15/3/2023	75,967
Net unrealised depreciation						(1,369,084)
<b>CNH Hedged Share Class</b>						
CNY	231,114,372	USD	34,112,822	BNY Mellon	15/3/2023	(828,711)
USD	3,841,315	CNY	26,439,384	BNY Mellon	15/3/2023	33,680
Net unrealised depreciation						(795,031)
<b>EUR Hedged Share Class</b>						
EUR	79,167,989	USD	85,336,187	BNY Mellon	15/3/2023	(1,054,086)
USD	11,339,755	EUR	10,644,059	BNY Mellon	15/3/2023	8,218
Net unrealised depreciation						(1,045,868)
<b>GBP Hedged Share Class</b>						
GBP	29,872,149	USD	36,304,425	BNY Mellon	15/3/2023	(33,581)
USD	4,764,758	GBP	3,955,201	BNY Mellon	15/3/2023	(37,649)
Net unrealised depreciation						(71,230)
<b>SGD Hedged Share Class</b>						
SGD	27,601,482	USD	20,876,855	BNY Mellon	15/3/2023	(382,376)
USD	2,286,892	SGD	3,061,527	BNY Mellon	15/3/2023	13,676
Net unrealised depreciation						(368,700)
Total net unrealised depreciation						(3,649,913)

## Contracts For Difference as at 28 February 2023

Holding	Description	Counterparty	Unrealised depreciation USD
<b>China</b>			
131,700	Contemporary Amperex Technology	HSBC Bank	(996,337)

## Contracts For Difference as at 28 February 2023

Holding	Description	Counterparty	Unrealised depreciation USD
1,704,182	Glodon	HSBC Bank	(1,122,678)
4,179,000	Jiangsu Zhongtian Technology	Goldman Sachs	(10,589)
263,415	Shanghai International Airport	HSBC Bank	(131,345)
			(2,260,949)
Total			(2,260,949)

## Sector Breakdown as at 28 February 2023

	% of Net Assets
Communications	29.80
Financials	16.18
Consumer Cyclical	13.43
Consumer Non-cyclical	12.12
Technology	8.13
Industrial	7.44
Investment Funds	4.10
Energy	4.07
Utilities	2.77
Basic Materials	2.26
Other Net Liabilities	(0.30)
100.00	

# China Impact Fund

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
<b>Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market</b>				159,000	Flat Glass	420,340	1.40
<b>FUNDS</b>				97,580	Ganfeng Lithium	1,016,530	3.39
<b>Ireland</b>				111,456	Glodon	963,505	3.21
25,185	BlackRock ICS US Dollar Liquid Environmentally Aware Fund <sup>†</sup>	2,519,220	8.41	61,200	Guangdong Haid	559,348	1.87
Total Funds		2,519,220	8.41	158,221	Hongfa Technology	797,945	2.66
<b>COMMON STOCKS (SHARES)</b>				191,000	Jiangsu Zhongtian Technology	441,367	1.47
<b>Bermuda</b>				117,188	LONGi Green Energy Technology	745,966	2.49
1,948,000	China Water Affairs	1,732,328	5.78	169,100	Ming Yang Smart Energy	617,770	2.06
<b>Cayman Islands</b>				251,400	NARI Technology	949,544	3.17
186,600	Hygeia Healthcare	1,356,291	4.53	40,800	Ningbo Ronbay New Energy Technology	423,445	1.42
70,239	Kanzhun	1,437,792	4.80	156,421	Shandong Head	589,906	1.97
72,096	KE	1,326,566	4.43	85,100	Shandong Sinocera Functional Material	375,424	1.25
2,285,500	Linklogis	1,071,556	3.58	21,946	Shenzhen Mindray Bio-Medical Electronics	991,593	3.31
1,170,000	Weimob	702,090	2.34	63,584	Sungrow Power Supply	1,094,207	3.65
		5,894,295	19.68	71,860	WuXi AppTec	854,886	2.85
<b>China</b>				11,300	WuXi AppTec	120,285	0.40
224,939	Aier Eye Hospital	1,011,429	3.37	127,700	Wuxi Lead Intelligent Equipment	799,283	2.67
225,114	Anhui Honglu Steel Construction	1,145,666	3.82	305,033	Zhejiang Weixing New Building Materials	1,127,100	3.76
25,840	Asymchem Laboratories Tianjin	347,321	1.16			19,419,300	64.78
96,500	Beijing Oriental Yuhong Waterproof Technology	477,924	1.59	Total Common Stocks (Shares)		27,045,923	90.24
32,400	Bethel Automotive Safety Systems	341,719	1.14	Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market			
7,000	BYD	188,355	0.63			29,565,143	98.65
23,200	BYD	870,595	2.91	Total Portfolio			
1,511,000	China Datang Renewable Power	525,548	1.75			29,565,143	98.65
133,900	China Yangtze Power	407,678	1.36	Other Net Assets			
20,900	Contemporary Amperex Technology	1,214,621	4.05			404,874	1.35
				Total Net Assets (USD)			
						29,970,017	100.00

<sup>†</sup>Investment in connected party fund, see further information in Note 10.

## Open Forward Foreign Exchange Contracts as at 28 February 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ Maturity(depreciation) USD
<b>EUR Hedged Share Class</b>						
EUR	3,620,864	USD	3,901,460	BNY Mellon	15/3/2023	(46,696)
USD	331,933	EUR	311,429	BNY Mellon	15/3/2023	389
Net unrealised depreciation						(46,307)
Total net unrealised depreciation						(46,307)

## Sector Breakdown as at 28 February 2023

	% of Net Assets
Industrial	23.45
Consumer Non-cyclical	17.49
Energy	11.02
Consumer Cyclical	8.73
Communications	8.61
Investment Funds	8.41
Technology	6.79
Basic Materials	6.61
Financials	4.43
Utilities	3.11
Other Net Assets	1.35
<b>100.00</b>	

The notes on pages 986 to 999 form an integral part of these financial statements.

# China Innovation Fund

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
<b>Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market</b>				89,800	Yantai Zhenghai Magnetic Material	176,243	0.91
				19,300	Zhongji Innolight	98,584	0.50
				26,700	Zhuzhou CRRC Times Electric Co Ltd 'H'	121,611	0.62
<b>FUNDS</b>				<b>6,141,167 31.52</b>			
<b>Ireland</b>				<b>Japan</b>			
3,088	BlackRock ICS US Dollar Liquid Environmentally Aware Fund <sup>†</sup>	308,908	1.58	22,400	Appier	276,659	1.42
<b>Total Funds</b>				500	Disco	156,307	0.80
				11,800	Freee <sup>*</sup>	275,584	1.41
<b>COMMON STOCKS (SHARES)</b>				3,000	GMO Payment Gateway	245,772	1.26
<b>Australia</b>				3,800	Harmonic Drive Systems	134,512	0.69
11,685	Altium	308,598	1.58	400	Keyence	172,458	0.89
87,294	SiteMinder	241,374	1.24	1,900	Lasertec	308,112	1.58
3,471	WiseTech Global	147,475	0.76	17,600	Nikon <sup>*</sup>	173,951	0.89
				17,300	Renesas Electronics	223,422	1.15
				1,900	Rohm	145,779	0.75
<b>British Virgin Islands</b>				4,893	Sony <sup>*</sup>	409,177	2.10
428,000	Xinyi Energy	137,414	0.71	<b>2,521,733 12.94</b>			
<b>Cayman Islands</b>				<b>Kazakhstan</b>			
5,000	Alchip Technologies	154,909	0.80	5,256	Kaspi.KZ JSC	394,726	2.03
27,400	Alibaba	301,962	1.55	<b>New Zealand</b>			
2,373	Alibaba	211,197	1.08	3,535	Xero	185,239	0.95
23,200	Baidu	398,441	2.05	<b>South Korea</b>			
13,169	Kanzhun	269,569	1.38	2,376	Ecopro	298,605	1.53
19,773	KE	363,823	1.87	2,820	Kakao	132,981	0.68
114,000	Kingdee International Software	212,343	1.09	882	NAVER	138,974	0.72
19,500	Meituan	338,126	1.74	4,196	Samsung Electronics	192,161	0.99
153,000	Ming Yuan Cloud	104,092	0.53	214	Samsung SDI	112,559	0.58
21,300	NetEase	328,632	1.69	3,930	SK Hynix	265,515	1.36
7,023	PDD	630,525	3.24	<b>1,140,795 5.86</b>			
21,300	Sunny Optical Technology	241,521	1.24	<b>Taiwan</b>			
14,707	TDCX	188,250	0.97	40,000	Accton Technology	371,519	1.91
25,900	Tencent	1,133,806	5.82	3,400	ASPEED Technology	311,885	1.60
16,250	Trip.com	574,723	2.95	20,000	Delta Electronics	188,057	0.96
<b>5,451,919 28.00</b>				72,000	E Ink	459,607	2.36
<b>China</b>				12,000	Lotes	339,093	1.74
9,885	Beijing Kingsoft Office Software	413,895	2.13	9,000	Taiwan Semiconductor Manufacturing	150,938	0.77
45,400	Bethel Automotive Safety Systems	478,829	2.46	61,000	Unimicron Technology	256,256	1.32
12,000	BYD	322,895	1.66	144,000	United Microelectronics	236,065	1.21
10,000	Contemporary Ampere Technology	581,158	2.98	<b>2,313,420 11.87</b>			
103,297	Glodon	892,973	4.58	<b>United States</b>			
42,800	Han's Laser Technology Industry	180,748	0.93	8,298	Coupang	132,851	0.68
45,000	IKD	164,333	0.84	<b>Total Common Stocks (Shares)</b>			
44,300	Levima Advanced Materials	220,037	1.13	<b>19,116,711 98.14</b>			
96,020	NARI Technology	362,670	1.86	<b>Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market</b>			
16,450	SG Micro	371,822	1.91	<b>19,425,619 99.72</b>			
31,400	Shenzhen Inovance Technology	331,172	1.70	<b>Total Portfolio</b>			
172,400	Shenzhen Topband	324,959	1.67	<b>19,425,619 99.72</b>			
5,800	StarPower Semiconductor	246,198	1.26	<b>Other Net Assets</b>			
23,100	Sungrow Power Supply	397,524	2.04	<b>54,227 0.28</b>			
4,100	Suzhou Maxwell Technologies	216,583	1.11	<b>Total Net Assets (USD)</b>			
374,000	TCL Technology	238,933	1.23	<b>19,479,846 100.00</b>			

<sup>†</sup>Investment in connected party fund, see further information in Note 10.

<sup>\*</sup>All or a portion of this security represents a security on loan.

# China Innovation Fund continued

## Open Forward Foreign Exchange Contracts as at 28 February 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity(depreciation) date	Unrealised appreciation/ USD
<b>CNH Hedged Share Class</b>						
CNY	81,845	USD	12,084	BNY Mellon	15/3/2023	(296)
USD	1,237	CNY	8,498	BNY Mellon	15/3/2023	12
Net unrealised depreciation						(284)
Total net unrealised depreciation						(284)

## Sector Breakdown as at 28 February 2023

	% of Net Assets
Technology	30.76
Communications	24.38
Industrial	22.82
Consumer Cyclical	11.77
Energy	3.86
Consumer Non-cyclical	2.68
Financials	1.87
Investment Funds	1.58
Other Net Assets	0.28
	100.00

The notes on pages 986 to 999 form an integral part of these financial statements.

# China Onshore Bond Fund<sup>(1)</sup>

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (CNH)	% of Net Assets	Holding	Description	Market Value (CNH)	% of Net Assets
<b>Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market</b>				CNY 35,000,000	China Development Bank 2.19% 14/12/2024	34,723,697	6.58
<b>BONDS</b>				CNY 10,000,000	China Government Bond 2.18% 25/6/2024	9,974,916	1.89
<b>Australia</b>				CNY 10,000,000	China Government Bond 2.84% 8/4/2024	10,062,420	1.91
USD 250,000	Australia & New Zealand Banking 5.088% 8/12/2025	1,731,408	0.33	USD 750,000	China Merchants Bank 1.2% 10/9/2025	4,678,551	0.89
<b>Bermuda</b>				CNY 10,000,000	China Railway 3.34% 28/5/2024	10,056,901	1.91
USD 200,000	China Oil & Gas 4.7% 30/6/2026	1,241,671	0.24	CNY 10,000,000	China Three Gorges 4.09% 3/12/2023	10,093,874	1.91
<b>British Virgin Islands</b>				CNY 10,000,000	China Vanke 3% 21/7/2025	9,783,375	1.85
USD 200,000	Central Plaza Development 3.85% 14/7/2025	1,234,913	0.23	CNY 2,000,000	Chongqing Longhu Development 3.38% 14/7/2023	1,985,000	0.38
USD 200,000	Franshion Brilliant 4% 21/6/2024	1,348,283	0.26	CNY 10,000,000	Chongqing Rail Transit 4.09% 20/9/2024	10,128,841	1.92
USD 200,000	Hanhui International 4% 19/8/2023	1,370,168	0.26	CNY 1,000,000	Gemdale 5.68% 19/3/2023	998,863	0.19
HKD 2,000,000	Link CB 1.6% 3/4/2024	1,684,573	0.32	CNY 10,000,000	Guangxi Beibu Gulf International Port 5.8% 13/4/2023	10,024,775	1.90
USD 500,000	Ocean Laurel 2.375% 20/10/2025	3,081,974	0.58	CNY 10,000,000	Guangzhou Comm Investment 3.25% 12/7/2024	10,047,630	1.90
USD 200,000	Peak RE Bvi 5.35% 28/4/2171	1,204,337	0.23	USD 1,100,000	Guangzhou Development District 2.85% 19/1/2027	6,883,817	1.31
USD 500,000	SF Investment 2021 3% 17/11/2028	3,039,440	0.58	CNY 10,000,000	Guangzhou Metro 2.74% 30/4/2025	9,928,803	1.88
USD 200,000	Sino-Ocean Land Treasure Finance II 5.95% 4/2/2027	998,015	0.19	CNY 1,000,000	Hangzhou Binjiang Real Estate 3.84% 5/8/2023	992,217	0.19
USD 200,000	SND International Bvi 2.7% 14/12/2023	1,355,668	0.26	USD 200,000	Henan Railway Construction & Investment 2.2% 26/1/2025	1,291,058	0.24
USD 200,000	Vertex Capital Investment 4.75% 3/4/2024	1,354,955	0.26	CNY 10,000,000	Hubei Provincial Communications Investment 3.75% 22/3/2024	10,069,800	1.91
USD 200,000	Zhongyuan Sincere Investment 4.25% 28/6/2024	1,352,213	0.25	CNY 10,000,000	Huzhou City Investment Development 3.32% 9/11/2026	9,982,500	1.89
		18,024,539	3.42	CNY 10,000,000	Industrial & Commercial Bank of China 2.6% 10/6/2025	9,934,595	1.88
<b>Cayman Islands</b>				CNY 10,000,000	Industrial Bank 3.62% 25/11/2031	10,010,435	1.90
USD 300,000	Baidu 2.375% 23/8/2031	1,661,484	0.32	CNY 10,000,000	Jiangsu Yonggang 4.77% 12/5/2023	10,028,660	1.90
USD 200,000	China Overseas Finance Cayman VIII 3.05% 27/11/2029	1,187,268	0.22	CNY 10,000,000	Ningbo City Rail Transportation 3.68% 18/6/2023	10,022,735	1.90
USD 800,000	ENN Energy 4.625% 17/5/2027	5,401,695	1.02	CNY 10,000,000	NJ JB New District Public 3.75% 30/4/2023	10,008,775	1.90
USD 200,000	Gaci First Investment 4.875% 14/2/2035	1,323,778	0.25	CNY 10,000,000	Qingdao Metro 3.58% 17/6/2026	10,064,415	1.91
USD 300,000	Gaci First Investment 5.125% 14/2/2053	1,879,083	0.36	CNY 10,000,000	Shaoxing Keqiao City Construction Investment Development 5.1% 24/4/2023	10,025,140	1.90
USD 400,000	Geely Automobile 4% 9/6/2171	2,640,022	0.50	CNY 10,000,000	Shenyang Metro 5.8% 31/5/2028	10,089,565	1.91
USD 200,000	Golden Eagle Retail 4.625% 21/5/2023	1,363,570	0.26	CNY 10,000,000	Shougang 4.36% 1/3/2024	10,154,401	1.93
USD 225,000	Sunny Optical Technology 5.95% 17/7/2026	1,565,419	0.30	CNY 10,000,000	Sichuan Expressway Construction & Development 3.9% 26/2/2024	10,084,107	1.91
USD 500,000	Tingyi Cayman Islands 1.625% 24/9/2025	3,136,426	0.59	CNY 10,000,000	Tianjin Rail Transit 4.65% 16/9/2023	10,005,310	1.90
USD 400,000	Zhongsheng 3% 13/1/2026	2,508,446	0.47	CNY 10,000,000	Yiwu State-owned Capital Operation 4.6% 16/4/2023	10,013,500	1.90
		22,667,191	4.29	CNY 10,000,000	Zhengzhou Urban Construction 4.34% 30/3/2024	10,107,580	1.92
<b>China</b>							
CNY 20,000,000	Bank of China 3.25% 24/1/2032	19,712,896	3.74				
CNY 10,000,000	Bank of Communications 3.45% 25/2/2032	9,978,860	1.89				
CNY 10,000,000	Chengdu Rail Transit 3.97% 15/3/2027	10,074,095	1.91				
CNY 10,000,000	China Construction Bank 3.45% 17/6/2032	9,961,585	1.89				

<sup>(1)</sup>Fund launched during the period, see Note 1, for further details. The notes on pages 986 to 999 form an integral part of these financial statements.

# China Onshore Bond Fund<sup>(1)</sup> continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (CNH)	% of Net Assets	Holding	Description	Market Value (CNH)	% of Net Assets
USD 500,000	ZhongAn Online P&C Insurance 3.125% 16/7/2025	3,074,902	0.58	<b>United States</b>			
CNY 10,000,000	Zhuhai Huafa 4.1% 16/1/2024	10,024,445	1.90	USD 250,000	Mitsubishi HC Finance America 5.658% 28/2/2033	1,722,506	0.32
		355,083,039	67.32	Total Bonds 429,521,008 81.43			
<b>Hong Kong</b>				<b>COMMERCIAL PAPER</b>			
USD 500,000	CMB International Leasing Management 1.75% 16/9/2026	3,006,585	0.57	<b>China</b>			
USD 200,000	Far East Horizon 2.625% 3/3/2024	1,317,874	0.25	CNY 10,000,000	Tianjin City Construction 3.85% 21/5/2023	9,948,845	1.89
USD 200,000	Hongkong International Qingdao 3.99% 27/4/2023	1,384,833	0.26	Total Commercial Paper 9,948,845 1.89			
USD 1,100,000	ICBCIL Finance 2.25% 2/11/2026	6,841,043	1.30	<b>CERTIFICATES OF DEPOSIT</b>			
USD 350,000	Lenovo 3.421% 2/11/2030	1,986,063	0.38	<b>China</b>			
USD 250,000	Nanyang Commercial Bank 6.5% 28/10/2171	1,694,710	0.32	CNY 10,000,000	China Everbright Bank 0% 14/6/2023	9,763,340	1.85
USD 200,000	Westwood 2.8% 20/1/2026	1,262,876	0.24	CNY 10,000,000	Shanghai Pudong Development Bank 0% 21/6/2023	9,768,840	1.85
		17,493,984	3.32	Total Certificates of Deposit 19,532,180 3.70			
<b>Japan</b>				Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market 459,002,033 87.02			
USD 200,000	Aozora Bank 5.9% 2/3/2026	1,393,734	0.27	<b>Other Transferable Securities</b>			
USD 250,000	Mitsubishi UFJ Financial 0.962% 11/10/2025	1,604,612	0.30	<b>CERTIFICATES OF DEPOSIT</b>			
		2,998,346	0.57	<b>China</b>			
<b>Luxembourg</b>				CNY 10,000,000	Ping An Bank 0% 16/5/2023**	9,941,320	1.89
USD 250,000	Greensaif Pipelines Bidco Sarl 6.129% 23/2/2038	1,747,469	0.33	Total Certificates of Deposit 9,941,320 1.89			
USD 200,000	TMS Issuer 5.78% 23/8/2032	1,415,808	0.27	Total Other Transferable Securities 9,941,320 1.89			
		3,163,277	0.60	Total Portfolio 468,943,353 88.91			
<b>Saudi Arabia</b>				Other Net Assets 58,494,601 11.09			
USD 250,000	Saudi Government International Bond 4.75% 18/1/2028	1,722,276	0.33	Total Net Assets (CNH) 527,437,954 100.00			
<b>Singapore</b>							
SGD 500,000	Straits Trading 3.25% 13/2/2028	2,443,046	0.46				
<b>Thailand</b>							
USD 200,000	Kasikornbank Hong Kong 3.343% 2/10/2031	1,229,725	0.23				

\*\*Security subject to a fair value adjustment as detailed in Note 2(j).

## Open Forward Foreign Exchange Contracts as at 28 February 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity (depreciation) date	Unrealised appreciation/ (depreciation) CNH
CNH	62,883,466	USD	9,290,000	UBS	15/3/2023	(1,624,771)
CNH	31,439,536	USD	4,643,288	Goldman Sachs	15/3/2023	(802,695)
CNH	1,051,041	USD	155,000	BNP Paribas	15/3/2023	(25,253)
USD	217,015	HKD	1,700,000	Citigroup	15/3/2023	1,954
USD	377,410	SGD	501,000	Royal Bank of Canada	15/3/2023	37,584
Net unrealised depreciation						(2,413,181)
<b>HKD Hedged Share Class</b>						
HKD	39,495	CNY	34,157	BNY Mellon	15/3/2023	807
Net unrealised appreciation						807

## Open Forward Foreign Exchange Contracts as at 28 February 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity (depreciation) date	Unrealised appreciation/ (depreciation) CNH
<b>USD Hedged Share Class</b>						
USD	75,873,388	CNY	513,990,673	BNY Mellon	15/3/2023	12,872,954
Net unrealised appreciation						12,872,954
Total net unrealised appreciation						10,460,580

<sup>(1)</sup>Fund launched during the period, see Note 1, for further details. The notes on pages 986 to 999 form an integral part of these financial statements.

# China Onshore Bond Fund<sup>(1)</sup> continued

## Open Exchange Traded Futures Contracts as at 28 February 2023

Number of contracts	Currency	Contract/Description	Expiration date	Unrealised appreciation/ (depreciation) CNH
(31)	USD	US Treasury 10 Year Note (CBT)	June 2023	143,070
(43)	USD	US Ultra 10 Year Note	June 2023	71,176
1	USD	US Treasury 2 Year Note (CBT)	June 2023	(597)
Total				213,649

<sup>(1)</sup>Fund launched during the period, see Note 1, for further details.  
The notes on pages 986 to 999 form an integral part of these financial statements.

# Circular Economy Fund

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
<b>Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market</b>				469,288	TOMRA Systems <sup>†</sup>	7,513,863	0.41
<b>FUNDS</b>						52,692,087	2.91
<b>Ireland</b>					<b>Sweden</b>		
780,651	BlackRock ICS US Dollar Liquid Environmentally Aware Fund <sup>†</sup>	78,088,253	4.32	2,411,315	Epiroc	46,727,433	2.59
<b>Total Funds</b>				188,762	Re:NewCell <sup>†</sup>	1,664,991	0.09
						48,392,424	2.68
<b>COMMON STOCKS (SHARES)</b>					<b>Switzerland</b>		
<b>Australia</b>				470,809	Nestle <sup>†</sup>	53,814,521	2.98
3,121,367	Brambles	27,092,298	1.50	1,203,352	SIG <sup>†</sup>	29,022,014	1.60
24,344,155	Cleanaway Waste Management	43,671,571	2.41	168,649	Sika <sup>†</sup>	47,471,221	2.63
1,475,137	Sims	15,887,653	0.88			130,307,756	7.21
		86,651,522	4.79	<b>United Kingdom</b>			
<b>Denmark</b>				1,020,635	Coca-Cola Europacific Partners	56,890,195	3.15
945,194	Vestas Wind Systems	27,007,930	1.49	<b>United States</b>			
<b>Finland</b>				455,472	Agilent Technologies	64,900,205	3.59
820,153	UPM-Kymmene <sup>†</sup>	29,818,657	1.65	201,882	Avery Dennison	36,702,148	2.03
<b>France</b>				537,382	Crown <sup>†</sup>	46,988,682	2.60
1,431,949	Bureau Veritas	41,079,926	2.27	314,253	Ecolab	50,113,926	2.77
163,884	Carbios SACA	6,749,833	0.37	903,182	Evoqua Water Technologies	44,003,027	2.43
958,883	Dassault Systemes	37,086,055	2.05	1,143,527	Graphic Packaging	27,444,648	1.52
160,184	L'Oreal	63,861,610	3.53	942,911	LKQ	54,585,118	3.02
312,974	Schneider Electric	50,549,353	2.80	218,102	Microsoft	54,477,517	3.01
1,507,422	Veolia Environnement <sup>†</sup>	45,361,661	2.51	265,920	NIKE	31,514,179	1.74
		244,688,438	13.53	130,235	Nucor <sup>†</sup>	21,592,963	1.20
<b>Germany</b>				377,403	Owens Corning <sup>†</sup>	37,144,003	2.05
635,112	Siemens Healthineers <sup>†</sup>	33,589,426	1.86	490,915	Republic Services	63,553,856	3.52
<b>Ireland</b>				82,583	Thermo Fisher Scientific	44,665,841	2.47
976,838	CRH	46,378,771	2.57	755,721	TJX	58,175,403	3.22
614,135	Smurfit Kappa	22,948,967	1.27	410,572	Trex <sup>†</sup>	21,986,131	1.22
		69,327,738	3.84	390,306	Waste Management	58,803,502	3.25
<b>Japan</b>				445,353	Xylem	45,826,824	2.53
112,000	Keyence	48,288,162	2.67	94,460	Zebra Technologies	28,064,066	1.55
399,400	Kurita Water Industries <sup>†</sup>	18,012,329	1.00			790,542,039	43.72
		66,300,491	3.67	<b>Total Common Stocks (Shares)</b>			
<b>Luxembourg</b>						1,708,759,468	94.51
659,569	Befesa	34,882,894	1.93	<b>Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market</b>			
<b>Netherlands</b>						1,786,847,721	98.83
60,971	ASML	37,667,871	2.08	<b>Total Portfolio</b>			
<b>Norway</b>						1,786,847,721	98.83
6,164,836	Norsk Hydro	45,178,224	2.50	<b>Other Net Assets</b>			
						21,203,358	1.17
				<b>Total Net Assets (USD)</b>			
						1,808,051,079	100.00

<sup>†</sup>Investment in connected party fund, see further information in Note 10.  
<sup>†</sup>All or a portion of this security represents a security on loan.



# Circular Economy Fund continued

## Open Forward Foreign Exchange Contracts as at 28 February 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity(depreciation) date	Unrealised appreciation/ (depreciation) USD
<b>AUD Hedged Share Class</b>						
AUD	821,311	USD	573,370	BNY Mellon	15/3/2023	(19,182)
USD	37,645	AUD	54,969	BNY Mellon	15/3/2023	555
Net unrealised depreciation						(18,627)
<b>CAD Hedged Share Class</b>						
CAD	1,609,684	USD	1,200,667	BNY Mellon	15/3/2023	(16,274)
USD	76,483	CAD	103,082	BNY Mellon	15/3/2023	636
Net unrealised depreciation						(15,638)
<b>CNH Hedged Share Class</b>						
CNY	10,769,601	USD	1,589,562	BNY Mellon	15/3/2023	(38,570)
USD	104,389	CNY	718,047	BNY Mellon	15/3/2023	980
Net unrealised depreciation						(37,590)
<b>EUR Hedged Share Class</b>						
EUR	2,144,408	USD	2,311,301	BNY Mellon	15/3/2023	(28,368)
USD	229,449	EUR	215,297	BNY Mellon	15/3/2023	246
Net unrealised depreciation						(28,122)
<b>GBP Hedged Share Class</b>						
GBP	7,847,678	USD	9,538,202	BNY Mellon	15/3/2023	(9,530)
USD	657,774	GBP	546,462	BNY Mellon	15/3/2023	(5,740)
Net unrealised depreciation						(15,270)
<b>HKD Hedged Share Class</b>						
HKD	29,402,493	USD	3,754,162	BNY Mellon	15/3/2023	(5,621)
USD	251,684	HKD	1,972,675	BNY Mellon	15/3/2023	187
Net unrealised depreciation						(5,434)
<b>JPY Hedged Share Class</b>						
JPY	50,020,907,987	USD	383,187,160	BNY Mellon	15/3/2023	(16,231,377)
USD	30,922,163	JPY	4,132,260,062	BNY Mellon	15/3/2023	609,127
Net unrealised depreciation						(15,622,250)

## Open Forward Foreign Exchange Contracts as at 28 February 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity(depreciation) date	Unrealised appreciation/ (depreciation) USD
<b>NZD Hedged Share Class</b>						
NZD	141,224	USD	89,854	BNY Mellon	15/3/2023	(2,576)
USD	5,825	NZD	9,337	BNY Mellon	15/3/2023	55
Net unrealised depreciation						(2,521)
<b>SGD Hedged Share Class</b>						
SGD	903,540	USD	683,428	BNY Mellon	15/3/2023	(12,537)
USD	44,704	SGD	59,827	BNY Mellon	15/3/2023	281
Net unrealised depreciation						(12,256)
Total net unrealised depreciation						(15,757,708)

## Sector Breakdown as at 28 February 2023

	% of Net Assets
Industrial	44.20
Consumer Non-cyclical	19.79
Basic Materials	9.76
Technology	8.69
Consumer Cyclical	8.07
Investment Funds	4.32
Utilities	2.51
Energy	1.49
Other Net Assets	1.17
	100.00

# Climate Action Equity Fund

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
<b>Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market</b>							
<b>FUNDS</b>							
	<b>Ireland</b>						
2,839	BlackRock ICS US Dollar Liquid Environmentally Aware Fund <sup>†</sup>	283,994	6.42	100	Keyence	43,114	0.97
Total Funds		283,994	6.42				
<b>COMMON STOCKS (SHARES)</b>							
<b>Australia</b>				<b>Japan</b>			
54,805	Cleanaway Waste Management	98,316	2.22	648	Koninklijke DSM	80,577	1.82
4,187	Sims	45,095	1.02	851	STMicroelectronics	41,060	0.93
		143,411	3.24	121,637 2.75			
<b>Bermuda</b>				<b>Norway</b>			
1,213	Bunge	117,443	2.65	2,076	Salmar	86,688	1.96
<b>Canada</b>				<b>South Korea</b>			
1,742	Canadian Solar	69,053	1.56	150	LG Chem	77,083	1.74
4,316	Growth International	169,051	3.82	147	Samsung SDI	77,319	1.75
2,409	Maple Leaf Foods	48,437	1.10			154,402	3.49
1,736	Nutrien	135,547	3.06	<b>Spain</b>			
3,956	SunOpta	30,105	0.68	8,568	EDP Renovaveis	176,580	3.99
		452,193	10.22	<b>Sweden</b>			
<b>Denmark</b>				7,978 Orron Energy 11,563 0.26			
499	Orsted	43,780	0.99	<b>Switzerland</b>			
2,309	Vestas Wind Systems	65,977	1.49	3,525	SIG	85,015	1.92
		109,757	2.48	<b>United Kingdom</b>			
<b>Finland</b>				306 Spirax-Sarco Engineering 43,330 0.98			
2,462	UPM-Kymmene	89,512	2.02	<b>United States</b>			
<b>France</b>				676 AGCO 95,972 2.17			
3,097	Bureau Veritas	88,847	2.01	175	Albemarle	45,297	1.02
1,067	Dassault Systemes	41,268	0.93	255	Analog Devices	47,009	1.06
87	Robertet	82,825	1.87	159	ANSYS	47,835	1.08
543	Schneider Electric	87,702	1.98	790	Archer-Daniels-Midland	63,650	1.44
2,917	Veolia Environnement	87,779	1.99	904	Crown	79,046	1.79
		388,421	8.78	547	Darling Ingredients	33,641	0.76
<b>Germany</b>				426 Deere 179,354 4.05			
1,394	Infineon Technologies	49,488	1.12	685	Ecolab	109,237	2.47
932	Symrise	95,648	2.16	1,717	Evoqua Water Technologies	83,652	1.89
		145,136	3.28	408	First Solar <sup>*</sup>	67,789	1.53
<b>Iceland</b>				1,015 FMC 131,422 2.97			
5,991	Marel HF	23,961	0.54	1,532	Ingersoll Rand	89,698	2.03
<b>Ireland</b>				420 John Bean Technologies 46,364 1.05			
1,022	Kerry	97,861	2.21	2,433	NextEra Energy	173,765	3.92
976	Kingspan	63,495	1.43	464	Owens Corning	45,667	1.03
1,551	Smurfit Kappa	57,958	1.31	284	Quanta Services	46,265	1.05
		219,314	4.95	517	Republic Services	66,931	1.51
<b>Isle of Man</b>				268 Rogers 40,208 0.91			
331,357	Agronomics	49,274	1.11	786	Waste Management	118,419	2.67
<b>Italy</b>				1,611,221 36.40			
26,024	Enel	146,520	3.31	Total Common Stocks (Shares)		4,218,492	95.30
				Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market 4,502,486 101.72			
				Total Portfolio 4,502,486 101.72			
				Other Net Liabilities (76,194) (1.72)			
				Total Net Assets (USD) 4,426,292 100.00			

<sup>†</sup>Investment in connected party fund, see further information in Note 10.  
<sup>\*</sup>All or a portion of this security represents a security on loan.

The notes on pages 986 to 999 form an integral part of these financial statements.

# Climate Action Equity Fund continued

## Sector Breakdown as at 28 February 2023

	<b>% of Net Assets</b>
Industrial	33.07
Basic Materials	21.35
Utilities	14.46
Consumer Non-cyclical	13.86
Investment Funds	6.42
Technology	5.12
Energy	4.58
Communications	1.75
Financials	1.11
Other Net Liabilities	(1.72)
	100.00

# Climate Action Multi-Asset Fund

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
<b>Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market</b>				8,426	Lojas Renner	28,693	0.07
				5,643	Sendas Distribuidora	18,382	0.04
						105,252	0.23
<b>FUNDS</b>				<b>Canada</b>			
<b>Jersey</b>				1,520	BCE	63,235	0.14
570,346	Foresight Solar Fund	753,718	1.65	258	Canadian National Railway	27,825	0.06
<b>United Kingdom</b>				5,042	Canadian Solar	187,895	0.41
1,530,612	Aquila European Renewables Income Fund	1,477,041	3.22	218	Canfor	3,417	0.01
755,776	Greencoat UK Wind Fund*	1,340,312	2.93	753	CGI	63,382	0.14
429,663	Gresham House Energy Storage Fund	814,548	1.78	9,541	Growth International	351,326	0.77
				2,489	Hydro One	61,216	0.13
				5,326	Maple Leaf Foods	100,674	0.22
				128	Northland Power	2,917	0.01
				3,656	Nutrien	268,327	0.59
				1,121	Shopify	42,875	0.09
				11,500	SunOpta	82,274	0.18
				3,297	TELUS	61,694	0.13
				832	Thomson Reuters	94,499	0.21
				6,990	Western Forest Products	5,922	0.01
				1,157	Wheaton Precious Metals	44,933	0.10
				457	WSP Global Inc	54,413	0.12
						1,516,824	3.32
				<b>Cayman Islands</b>			
				3,500	3SBio	3,262	0.01
				35,000	Ausnutria Dairy	17,858	0.04
				3,400	BeiGene	54,366	0.12
				6,300	Budweiser Brewing APAC	17,733	0.04
				10,500	China Conch Venture	19,871	0.04
				4,000	China Medical System	5,653	0.01
				21,000	China Mengniu Dairy	86,777	0.19
				21,000	Country Garden	6,037	0.01
				3,400	GDS	7,827	0.02
				2,000	Hansoh Pharmaceutical	3,378	0.01
				200	Hygeia Healthcare	1,367	0.00
				198	KE	3,425	0.01
				3,000	Kingdee International Software	5,253	0.01
				500	Koolearn Technology	2,668	0.01
				1,100	Li Auto	12,154	0.02
				1,400	Microport Scientific	3,723	0.01
				1,900	New Oriental Education & Technology	6,804	0.02
				554	NIO	4,794	0.01
				6,000	Sino Biopharmaceutical	2,910	0.00
				895	TAL Education	5,911	0.01
				6,000	Want Want China	3,550	0.01
				1,000	XPeng	4,114	0.01
						279,435	0.61
				<b>Chile</b>			
				43,284	Empresas CMPC	66,206	0.14
				53	Sociedad Quimica y Minera de Chile	4,455	0.01
						70,661	0.15
				<b>Australia</b>			
2,410	Brambles	19,665	0.04				
118,609	Cleanaway Waste Management	200,033	0.44				
15,247	Costa	25,231	0.05				
221	CSL	41,517	0.09				
3,785	Dexus	20,230	0.04				
280	Goodman	3,525	0.01				
2,201	GPT Group/The	6,573	0.01				
11,651	Pilbara Minerals	30,804	0.07				
325	REA	25,318	0.06				
2,714	Scentre	5,128	0.01				
9,256	Sims	93,719	0.20				
7,997	Transurban	71,896	0.16				
2,452	Vicinity	3,171	0.01				
						546,810	1.19
				<b>Austria</b>			
256	ANDRITZ	14,810	0.03				
378	Verbund	30,580	0.07				
						45,390	0.10
				<b>Belgium</b>			
647	Anheuser-Busch InBev	37,138	0.08				
44	Elia	5,443	0.01				
561	Groupe Bruxelles Lambert	44,509	0.10				
3,070	Umicore	96,613	0.21				
						183,703	0.40
				<b>Bermuda</b>			
134,000	Beijing Enterprises Water	31,618	0.07				
4,126	Bunge	375,555	0.82				
60,000	Luye Pharma	25,943	0.06				
						433,116	0.95
				<b>Brazil</b>			
11,125	Atacadao	27,551	0.06				
627	Cia de Saneamento Basico do Estado de Sao Paulo	5,933	0.01				
14,349	Hapvida Participacoes e Investimentos	11,672	0.02				
978	Hypera	7,388	0.02				
1,620	Klabin	5,633	0.01				

\*All or a portion of this security represents a security on loan.

The notes on pages 986 to 999 form an integral part of these financial statements.

# Climate Action Multi-Asset Fund continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
	<b>China</b>			2,358	Dassault Systemes	85,737	0.19
2,000	BYD	50,593	0.11	286	Eurazeo	18,175	0.04
5,700	China Vanke	9,353	0.02	17	Gecina	1,846	0.00
1,200	China Vanke	2,782	0.01	152	Klepierre	3,609	0.01
900	Contemporary Amperex Technology	49,172	0.11	86	Legrand	7,541	0.02
1,800	Dajin Heavy Industry	9,554	0.02	74	L'Oreal	27,735	0.06
200	Eve Energy	1,967	0.00	102	LVMH Moet Hennessy Louis Vuitton	80,723	0.18
1,920	Ganfeng Lithium	18,803	0.04	59	Pernod Ricard	11,685	0.03
3,400	Ganfeng Lithium	22,276	0.05	119	Publicis Groupe	8,956	0.02
7,900	Hengdian DMEGC Magnetics	23,253	0.05	192	Robertet	171,840	0.38
5,400	Jiangsu Hengrui Medicine	31,775	0.07	2,446	Schneider Electric	371,401	0.81
5,700	LONGi Green Energy Technology	34,111	0.08	208	Unibail-Rodamco-Westfield	12,434	0.03
5,600	Ming Yang Smart Energy	19,233	0.04	1,737	Veolia Environnement	49,140	0.11
20,000	Nongfu Spring	105,402	0.23	187	Vinci	20,177	0.04
388,000	Postal Savings Bank of China*	218,885	0.48			1,074,932	2.35
63,400	Postal Savings Bank of China	38,764	0.08		<b>Germany</b>		
95,900	Shanghai Electric	54,354	0.12	640	Bayerische Motoren Werke	62,912	0.14
1,500	Shanghai Fosun Pharmaceutical	4,123	0.01	951	Deutsche Post	38,045	0.08
200	Shanghai Putailai New Energy Technology	1,361	0.00	3,241	Infineon Technologies	108,168	0.24
1,200	Sungrow Power Supply	19,414	0.04	384	SAP	41,342	0.09
2,400	WuXi AppTec	24,017	0.05	588	Siemens	85,213	0.19
40,800	Xinjiang Goldwind Science & Technology	34,550	0.08	134	SMA Solar Technology	9,869	0.02
1,500	Xinjiang Goldwind Science & Technology	2,305	0.01	2,139	Symrise	206,371	0.45
6,800	Yunnan Baiyao	52,338	0.11	58	Vonovia	1,374	0.00
1,300	Zhuzhou CRRC Times Electric Co Ltd 'H'	5,566	0.01	163	Zalando	6,091	0.01
		833,951	1.82			559,385	1.22
	<b>Denmark</b>				<b>Greece</b>		
52	Chr Hansen	3,388	0.01	46,745	Piraeus Financial	112,048	0.24
216	Genmab	76,759	0.17		<b>Hong Kong</b>		
962	Novo Nordisk	128,589	0.28	12,000	China Everbright Environment	4,571	0.01
644	Novozymes	29,193	0.06	2,000	CSPC Pharmaceutical	2,019	0.00
2,259	Orsted	186,321	0.41	2,000	Henderson Land Development	6,600	0.02
88	ROCKWOOL	18,722	0.04	10,000	Lenovo	8,432	0.02
7,466	Vestas Wind Systems	200,557	0.44	300	Link REIT	1,854	0.00
		643,529	1.41	12,000	MTR	56,845	0.12
	<b>Finland</b>			7,000	New World Development	17,900	0.04
456	Kesko	9,321	0.02	1,500	Sun Hung Kai Properties	19,260	0.04
129	Kone	6,349	0.01	14,000	Swire Properties	34,627	0.08
4,870	Nokia	21,321	0.05			152,108	0.33
5,992	UPM-Kymmene	204,806	0.45		<b>Iceland</b>		
		241,797	0.53	32,679	Marel HF	122,873	0.27
	<b>France</b>				<b>Indonesia</b>		
11	Air Liquide	1,649	0.00	235,200	Bank Rakyat Indonesia Persero	67,712	0.15
23	Alstom	640	0.00		<b>Ireland</b>		
6,704	Bureau Veritas	180,807	0.39	778	Bank of Ireland	8,200	0.02
138	Carrefour*	2,582	0.01	113	CRH	5,044	0.01
528	Cie Generale des Etablissements Michelin	15,774	0.03	2,020	Eaton	331,228	0.72
41	Covivio	2,481	0.00	1,255,884	Greencoat Renewables	1,394,031	3.04
				75	Horizon Therapeutics	7,745	0.02
				25	Jazz Pharmaceuticals	3,310	0.01
				2,339	Kerry	210,557	0.46
				2,499	Kingspan	152,839	0.33

\*All or a portion of this security represents a security on loan.

# Climate Action Multi-Asset Fund continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
101	Linde	32,911	0.07	1,800	Sumitomo Forestry	32,372	0.07
678	Medtronic	52,891	0.11	100	TOTO	3,128	0.01
4,479	Pentair	235,339	0.52	200	Toyota Motor	2,564	0.00
4,385	Smurfit Kappa	154,045	0.34	400	West Japan Railway	14,547	0.03
63	STERIS	11,097	0.02	100	Yokogawa Electric	1,400	0.00
		2,599,237	5.67	9,500	Z Holdings	24,108	0.05
	<b>Isle of Man</b>			3,100	ZOZO	64,542	0.14
748,092	Agronomics	104,581	0.23			1,016,903	2.22
	<b>Israel</b>				<b>Jersey</b>		
1,351	Teva Pharmaceutical Industries	12,548	0.03	163	Aptiv	17,794	0.04
	<b>Italy</b>			2,112	WPP	24,729	0.05
40,953	Enel	216,764	0.47			42,523	0.09
905	Nexi	6,892	0.01		<b>Malaysia</b>		
3,493	Terna - Rete Elettrica Nazionale	24,752	0.06	2,800	PPB	10,266	0.02
		248,408	0.54	114,400	Public Bank	98,981	0.22
	<b>Japan</b>					109,247	0.24
100	Advantest	7,440	0.02		<b>Mexico</b>		
600	Aeon	10,489	0.02	39,168	America Movil	37,937	0.08
200	Asahi	6,630	0.01	47,300	Grupo Rotoplas	70,517	0.16
700	Astellas Pharma	9,246	0.02			108,454	0.24
200	Azbil	4,873	0.01		<b>Netherlands</b>		
300	Central Japan Railway	31,612	0.07	64	Akzo Nobel	4,426	0.01
6,800	Chiba Bank	46,662	0.10	103	ASML	59,823	0.13
3,400	Chugai Pharmaceutical	79,424	0.17	725	Corbion	25,723	0.06
13,200	Concordia Financial	53,149	0.12	921	Koninklijke Ahold Delhaize	27,690	0.06
100	Dai Nippon Printing	2,512	0.01	1,928	Koninklijke DSM	225,383	0.49
500	Daiichi Sankyo	14,739	0.03	248	NXP Semiconductors	41,430	0.09
500	East Japan Railway	23,766	0.05	2,089	STMicroelectronics	94,757	0.21
200	FANUC	31,895	0.07			479,232	1.05
400	Hitachi	18,969	0.04		<b>New Zealand</b>		
1,500	KDDI*	41,152	0.09	970	Auckland International Airport	4,925	0.01
300	Keyence	121,597	0.27	1,656	Fisher & Paykel Healthcare	24,996	0.06
1,000	Komatsu	22,438	0.05	3,190	Meridian Energy	9,841	0.02
2,000	Kubota	28,295	0.06			39,762	0.09
400	Kurita Water Industries	16,959	0.04		<b>Norway</b>		
400	Kyocera	18,468	0.04	4,914	Leroy Seafood	23,050	0.05
300	Mitsui Fudosan	5,358	0.01	5,161	Mowi	83,744	0.18
1,200	Murata Manufacturing	60,458	0.13	6,431	NEL*	9,234	0.02
200	NEC	6,711	0.02	3,340	Orkla	21,253	0.05
100	NGK Insulators	1,244	0.00	5,241	Salmar*	205,744	0.45
100	Nidec	4,746	0.01	3,687	Telenor	39,241	0.09
300	Nippon Yusen	7,293	0.02	960	TOMRA Systems	14,450	0.03
200	Nomura Research Institute	4,185	0.01			396,716	0.87
300	Obayashi	2,079	0.00		<b>Singapore</b>		
200	Omron	10,065	0.02	100	CapitaLand Integrated Commercial Trust	136	0.00
1,100	Ono Pharmaceutical	21,047	0.05	5,500	Capitaland Investment*	14,277	0.03
1,600	Renesas Electronics	19,426	0.04			14,413	0.03
700	Ricoh	5,097	0.01		<b>South Africa</b>		
400	Seiko Epson	5,167	0.01	250	Aspen Pharmacare	1,819	0.00
1,300	Shionogi	54,213	0.12	116,960	Life Healthcare	117,086	0.26
1,000	SoftBank	10,582	0.03				
500	Sony	39,335	0.09				
8,200	Sumitomo Chemical	26,921	0.06				

\* All or a portion of this security represents a security on loan.

The notes on pages 986 to 999 form an integral part of these financial statements.

# Climate Action Multi-Asset Fund continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
533	Shoprite	6,064	0.01	36,000	Tatung	37,210	0.08
1,780	Vodacom	11,620	0.03	28,000	United Renewable Energy Ltd/Taiwan	17,926	0.04
		136,589	0.30	1,000	Wiwynn	29,898	0.07
	<b>South Korea</b>					409,400	0.89
3,211	Coway	121,820	0.27		<b>Thailand</b>		
1,405	Hana Financial	45,318	0.10	335,700	Charoen Pokphand Foods	198,244	0.43
20,015	Hanon Systems	128,405	0.28	400	Delta Electronics Thailand	9,704	0.02
5,777	Industrial Bank of Korea	42,603	0.09	27,500	Energy Absolute	57,242	0.12
1,695	KB Financial	61,777	0.14	82,500	Thai Union	34,894	0.08
147	LG Chem	71,017	0.16			300,084	0.65
1,955	LS Electric	69,725	0.15		<b>Turkey</b>		
447	Samsung SDI	221,031	0.48	3,268	BIM Birlesik Magazalar	22,226	0.05
2,196	Shinhan Financial	60,612	0.13		<b>United Kingdom</b>		
1	SK IE Technology	46	0.00	374	AstraZeneca	46,283	0.10
		822,354	1.80	12,127	Auto Trader	82,150	0.18
	<b>Spain</b>			790	Barratt Developments	4,204	0.01
180	Acciona	32,040	0.07	682	British Land	3,471	0.01
430	ACCIONA Energias Renovables	15,678	0.03	2,853	BT*	4,543	0.01
15	Aena SME	2,194	0.00	151	Bunzl	5,090	0.01
21,196	EDP Renovaveis	410,672	0.90	229	Burberry	6,432	0.02
2,605	Iberdrola	28,108	0.06	277	Compass	6,068	0.01
4,272	Telefonica SA	16,537	0.04	115	Croda International	8,557	0.02
		505,229	1.10	1,083	Diageo	43,659	0.10
	<b>Sweden</b>			754	Halma	18,664	0.04
528	Atlas Copco	5,955	0.01	371	Informa	2,810	0.01
207	Atlas Copco	2,060	0.01	8,644	ITM Power	9,486	0.02
720	EQT AB	15,313	0.03	37	JD Sports Fashion	76	0.00
60	H & M Hennes & Mauritz	713	0.00	574	Johnson Matthey	14,234	0.03
1,602	Holmen	60,610	0.13	7,960	Kingfisher	26,216	0.06
171	Husqvarna	1,431	0.00	1,498	Liberty Global	29,426	0.07
17,591	Orron Energy	23,968	0.05	1,620	Liberty Global	32,942	0.07
6,083	Svenska Cellulosa	79,780	0.18	356	London Stock Exchange	30,048	0.06
		189,830	0.41	157	Pearson	1,639	0.00
	<b>Switzerland</b>			781	RELX	22,193	0.05
1,145	ABB	35,996	0.08	570	Schroders	3,232	0.01
151	Clariant	2,332	0.01	1,220,079	Sdcl Energy Efficiency Income Trust	1,290,712	2.82
12	Givaudan	34,215	0.07	765	Segro	7,140	0.01
63	Kuehne + Nagel International <sup>†</sup>	15,088	0.03	499	Sensata Technologies*	23,658	0.05
806	Novartis	64,407	0.14	575	Severn Trent	17,888	0.04
138	Roche	37,780	0.08	836	Spirax-Sarco Engineering	111,289	0.24
42	Roche	12,232	0.03	2,240	SSE	44,594	0.10
10,959	SIG	248,476	0.54	2,860	United Utilities	32,932	0.07
130	Sika	34,401	0.08	21,562	Vodafone	24,680	0.05
627	TE Connectivity	75,102	0.16			1,954,316	4.27
		560,029	1.22		<b>United States</b>		
	<b>Taiwan</b>			726	A O Smith	44,889	0.10
58,000	Cathay Financial	77,756	0.17	581	Adobe	176,375	0.38
13,000	Delta Electronics	114,916	0.25	1,405	Advanced Micro Devices	102,934	0.22
16,000	E.Sun Financial	12,317	0.02	3,149	AGCO	420,289	0.92
34,000	Fubon Financial	62,942	0.14	172	Agilent Technologies	23,041	0.05
18,000	Taishin Financial	9,136	0.02	231	Airbnb	27,196	0.06
3,000	Taiwan Semiconductor Manufacturing	47,299	0.10				

\*All or a portion of this security represents a security on loan.

# Climate Action Multi-Asset Fund continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
460	Albemarle	111,936	0.24	4,769	Evoqua Water Technologies	218,431	0.48
21	Alexandria Real Estate Equities	3,002	0.01	1,244	Exelon	47,903	0.11
24	Alnylam Pharmaceuticals	4,277	0.01	1,428	First Solar*	223,053	0.49
168	American Tower	30,904	0.07	2,721	FMC	331,215	0.72
276	Amgen	60,444	0.13	1,097	General Mills	83,092	0.18
1,351	Analog Devices*	234,141	0.51	609	General Motors	22,351	0.05
377	ANSYS	106,628	0.23	182	Global Payments	19,432	0.04
3,297	Apple	457,865	1.00	4,989	Graphic Packaging	112,565	0.25
1,775	Archer-Daniels-Midland	134,447	0.29	3,248	Hain Celestial	54,108	0.12
11,653	AT&T	207,106	0.45	104	Healthpeak Properties	2,380	0.01
552	Autodesk	103,082	0.22	1,388	Hershey	313,235	0.68
119	AvalonBay Communities	19,463	0.04	207	Hilton Worldwide	28,289	0.06
365	Avery Dennison	62,383	0.14	1,418	Hologic	106,819	0.23
263	Badger Meter	29,645	0.06	641	Hormel Foods*	27,006	0.06
713	Ball	37,644	0.08	83	Host Hotels & Resorts	1,324	0.00
323	Baxter International	12,025	0.03	4,148	HP	115,817	0.25
344	Best Buy*	26,991	0.06	88	Illumina	16,316	0.04
90	Biogen	22,645	0.05	1,293	Incyte	92,991	0.20
4	BioMarin Pharmaceutical	382	0.00	4,206	Ingersoll Rand	231,513	0.51
246	Block	17,315	0.04	39	Insulet	10,456	0.02
954	Bloom Energy	19,480	0.04	468	International Flavors & Fragrances	41,098	0.09
129	Boston Properties	8,046	0.02	341	Intuit	130,821	0.29
1,319	Boston Scientific	58,156	0.13	61	Iron Mountain	3,010	0.01
194	Cadence Design Systems	35,450	0.08	119	J M Smucker	16,698	0.04
662	Campbell Soup	32,997	0.07	16	Jack Henry & Associates	2,495	0.01
132	CBRE	10,570	0.02	1,921	John Bean Technologies	199,359	0.44
122	CF Industries	9,935	0.02	906	Kellogg	56,734	0.12
14	Charles River Laboratories International	2,924	0.01	2,799	Keurig Dr Pepper	91,387	0.20
105	Church & Dwight	8,235	0.02	89	Kimberly-Clark	10,495	0.02
5,787	Cisco Systems	265,356	0.58	1,404	Kraft Heinz	51,939	0.11
82	Clorox	11,955	0.03	126	Lam Research	57,403	0.12
1,909	Cognizant Technology Solutions	112,885	0.25	134	Lennox International	32,102	0.07
1,047	Conagra Brands	36,153	0.08	351	LKQ	19,103	0.04
1,474	Corcept Therapeutics*	29,654	0.06	100	Lucid	832	0.00
2,024	Crown	166,379	0.36	54	Lululemon Athletica	15,682	0.03
382	Cummins	87,367	0.19	497	Masco	24,516	0.05
250	Danaher	57,824	0.13	527	MasTec	48,484	0.11
1,801	Darling Ingredients	104,128	0.23	883	Mastercard	294,542	0.64
164	DaVita	12,641	0.03	536	McCormick	37,596	0.08
1,935	Deere	765,883	1.67	23	MercadoLibre	25,839	0.06
476	Dell Technologies	18,282	0.04	1,208	Merck	122,594	0.27
162	Dexcom	16,958	0.04	18	Mettler-Toledo International	24,242	0.05
159	Digital Realty Trust	15,668	0.04	3,760	Microsoft	882,926	1.93
2,178	Dover	308,997	0.68	915	Molson Coors Beverage	46,296	0.10
1,606	eBay	68,863	0.15	427	Moody's	116,791	0.25
2,811	Ecolab	421,423	0.92	164	MSCI	81,506	0.18
1,252	Edwards Lifesciences	93,467	0.20	1,762	Nasdaq	93,094	0.20
266	Eli Lilly	78,309	0.17	149	Netflix	45,710	0.10
129	Enphase Energy	25,589	0.05	407	Newmont	16,564	0.04
30	Equinix	19,703	0.04	4,185	NextEra Energy	280,992	0.61
198	Estee Lauder	44,920	0.10	269	Nucor	41,929	0.09
197	Etsy	22,463	0.05	720	NVIDIA	158,965	0.35
				253	Okta	17,042	0.04

\* All or a portion of this security represents a security on loan.

The notes on pages 986 to 999 form an integral part of these financial statements.



# Climate Action Multi-Asset Fund continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
157	ON Semiconductor	11,482	0.02	115	Zebra Technologies	32,120	0.07
840	Ormat Technologies	66,634	0.15	132	Zimmer Biomet	15,322	0.03
1,303	Owens Corning	120,561	0.26	236	Zoetis	37,069	0.08
467	Palo Alto Networks	83,469	0.18			15,108,422	33.00
1,108	PayPal	76,779	0.17		Total Common / Preferred Stocks (Shares)	32,170,029	70.26
2,249	Pfizer	85,344	0.19				
357	Prologis	41,476	0.09		<b>BONDS</b>		
830	Quanta Services	127,113	0.28		<b>Austria</b>		
210	Regeneron Pharmaceuticals	149,522	0.33	EUR 200,000	Erste Bank 0.125% 17/5/2028	161,767	0.35
2,390	Republic Services	290,879	0.64		<b>Canada</b>		
63	ResMed	12,585	0.03	USD 154,000	Bank of Nova Scotia/The 0.65% 31/7/2024	135,372	0.30
109	Rivian Automotive	1,914	0.00	USD 590,000	CDP Financial 1% 26/5/2026	490,694	1.07
586	Rogers	82,652	0.18	USD 250,000	National Bank of Canada 0.55% 15/11/2024	226,708	0.49
370	S&P Global	118,729	0.26	CAD 182,000	National Bank of Canada 1.534% 15/6/2026	113,396	0.25
1,011	Salesforce	154,762	0.34			966,170	2.11
36	SBA Communications	8,816	0.02		<b>International</b>		
623	Sealed Air	28,792	0.06	USD 200,000	Arab Petroleum Investments 1.483% 6/10/2026	167,801	0.36
329	ServiceNow	132,645	0.29	USD 442,000	Asian Development Bank 1.75% 14/8/2026	378,785	0.83
258	Sherwin-Williams	54,127	0.12	USD 137,000	Asian Development Bank 2.125% 19/3/2025	121,867	0.26
64	Simon Property	7,420	0.02	USD 496,000	Asian Development Bank 3.125% 26/9/2028	438,309	0.96
3,473	Snap	33,025	0.07	USD 397,000	European Bank for Reconstruction & Development 1.5% 13/2/2025	349,743	0.77
20	SolarEdge Technologies	5,954	0.01	EUR 130,000	European Investment Bank 0.375% 15/5/2026	118,542	0.26
138	Splunk	13,193	0.03	USD 165,000	European Investment Bank 0.625% 21/10/2027	131,353	0.29
277	Stanley Black & Decker	22,182	0.05	USD 641,000	European Investment Bank 0.75% 23/9/2030	471,042	1.03
455	Steel Dynamics	52,669	0.12	USD 336,000	European Investment Bank 0.875% 17/5/2030	251,581	0.55
281	Stryker*	69,617	0.15	USD 586,000	European Investment Bank 1.625% 9/10/2029	470,015	1.02
890	SunPower	12,450	0.03	USD 508,000	European Investment Bank 2.125% 13/4/2026	444,220	0.97
691	Sunrun	15,363	0.03	USD 339,000	European Investment Bank 2.5% 15/10/2024	306,723	0.67
353	Target*	57,193	0.13	USD 329,000	European Investment Bank 2.875% 13/6/2025	296,801	0.65
41	Teleflex	9,192	0.02	USD 342,000	International Bank for Reconstruction & Development 2.125% 3/3/2025	304,962	0.67
901	Tesla*	176,023	0.38	USD 384,000	International Finance 2.125% 7/4/2026	334,582	0.73
1,315	Texas Instruments	211,262	0.46			4,586,326	10.02
125	Thermo Fisher Scientific	63,559	0.14		<b>Italy</b>		
858	TJX	62,093	0.14	EUR 172,000	Assicurazioni Generali 1.713% 30/6/2032	131,507	0.29
4,163	Trimble	202,924	0.44		<b>New Zealand</b>		
208	United Therapeutics	48,164	0.10	NZD 210,000	Housing New Zealand 2.247% 5/10/2026	110,340	0.24
19	Veeva Systems	2,986	0.01				
309	Ventas	14,321	0.03				
7,511	Verizon Communications	272,985	0.60				
117	Vertex Pharmaceuticals	31,675	0.07				
333	VF	7,642	0.02				
2,372	Viatis	25,354	0.05				
1,799	Visa*	372,753	0.81				
960	VMware	100,151	0.22				
2,255	Waste Management	319,392	0.70				
219	Welltower	15,314	0.03				
839	Western Digital	30,359	0.07				
1,814	Westrock	53,821	0.12				
73	Whirlpool	9,578	0.02				
498	Workday	87,549	0.19				
2,912	Xylem	281,699	0.62				
507	Yum China	28,117	0.06				
545	Yum! Brands	64,860	0.14				

\* All or a portion of this security represents a security on loan.

# Climate Action Multi-Asset Fund continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
<b>Slovenia</b>				<b>Other Transferable Securities</b>			
EUR 367,000	Slovenia Government Bond 0.125% 1/7/2031	271,444	0.60	<b>COMMON STOCKS (SHARES)</b>			
<b>South Korea</b>				<b>South Korea</b>			
USD 555,000	Kookmin Bank 2.5% 4/11/2030	424,969	0.93	1,106	Hanwha Solutions**	32,688	0.07
USD 200,000	Kookmin Bank 4.35% 2/1/2172	181,216	0.39	<b>United States</b>			
				7	Contra Abiomed**	18	0.00
				Total Common Stocks (Shares)		32,706	0.07
<b>Spain</b>				<b>RIGHTS</b>			
EUR 358,000	Basque Government 0.25% 30/4/2031	272,504	0.59	<b>France</b>			
EUR 127,000	Basque Government 0.85% 30/4/2030	105,148	0.23	1,613	Fermentalg (31/12/2049)**	-	0.00
EUR 120,000	Basque Government 1.125% 30/4/2029	103,805	0.23	<b>Hong Kong</b>			
				60	Link REIT (23/3/2023)**	53	0.00
				Total Rights		53	0.00
<b>United Kingdom</b>				Total Other Transferable Securities		32,759	0.07
GBP 321,000	Paragon Treasury 2% 7/5/2036	253,389	0.55	Total Portfolio		44,156,992	96.44
Total Bonds		7,568,585	16.53	Other Net Assets		1,631,013	3.56
Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market		44,124,233	96.37	Total Net Assets (EUR)		45,788,005	100.00

\*\*Security subject to a fair value adjustment as detailed in Note 2(j).

## Open Forward Foreign Exchange Contracts as at 28 February 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) EUR
EUR	1,825,000	USD	1,976,968	Bank of America	19/4/2023	(28,193)
EUR	3,375,000	GBP	2,996,909	Bank of America	19/4/2023	(38,251)
EUR	3,010,000	USD	3,229,894	Goldman Sachs	19/4/2023	(17,677)
JPY	63,178,650	EUR	450,000	Royal Bank of Canada	19/4/2023	(13,384)
JPY	103,477,248	USD	800,000	Citibank	19/4/2023	(34,801)
USD	1,421,277	GBP	1,165,000	Bank of America	19/4/2023	5,447
USD	1,205,000	TWD	36,247,075	Goldman Sachs	19/4/2023	18,017
USD	135,741	JPY	17,448,587	Citibank	19/4/2023	6,659

## Open Forward Foreign Exchange Contracts as at 28 February 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) EUR
USD	859,259	JPY	110,461,560	Goldman Sachs	19/4/2023	42,082
USD	740,000	TWD	22,592,200	Standard Chartered Bank	19/4/2023	865
USD	105,000	TWD	3,205,650	Citibank	19/4/2023	123
Net unrealised depreciation						(59,113)
<b>USD Hedged Share Class</b>						
EUR	60	USD	64	BNY Mellon	15/3/2023	-
USD	5,172	EUR	4,797	BNY Mellon	15/3/2023	62
Net unrealised appreciation						62
Total net unrealised depreciation						(59,051)

## Open Exchange Traded Futures Contracts as at 28 February 2023

Number of contracts	Currency	Contract/Description	Expiration date	Unrealised appreciation/ (depreciation) EUR
9	EUR	Euro Bund	March 2023	(59,320)
(9)	EUR	Euro-BTP	March 2023	47,340
(43)	EUR	EURO STOXX 50 Index	March 2023	(132,483)
(2)	JPY	Japanese 10 Year Bond (OSE)	June 2023	(1,996)
20	USD	US Treasury 10 Year Note (CBT)	June 2023	(12,529)
Total				(158,988)

The notes on pages 986 to 999 form an integral part of these financial statements.

# Climate Action Multi-Asset Fund continued

## Purchased Options as at 28 February 2023

Number of contracts	Call/ Put	Description	Counterparty	Strike Price	Expiration date	Unrealised appreciation EUR	Market Value EUR
53	Put	EURO STOXX 50 Index	Exchange Traded	EUR 4,100	19/5/2023	1,100	52,788
Total						1,100	52,788

## Written Options as at 28 February 2023

Number of contracts	Call/ Put	Description	Counterparty	Strike Price	Expiration date	Unrealised appreciation EUR	Market Value EUR
(53)	Put	EURO STOXX 50 Index	Exchange Traded	EUR 3,800	19/5/2023	1,021	(21,068)
Total						1,021	(21,068)

# Continental European Flexible Fund

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
<b>Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market</b>				3,091,211	Italy FinecoBank Banca Fineco	50,510,388	0.99
				9,317,159	UniCredit	182,243,630	3.55
						232,754,018	4.54
<b>FUNDS</b>				<b>Netherlands</b>			
<b>Ireland</b>				92,850	Adyen*	124,790,400	2.43
263,968	BlackRock ICS Euro Liquid Environmentally Aware Fund*	26,083,779	0.51	423,401	ASM International	137,732,345	2.68
Total Funds				503,945	ASML	292,691,256	5.70
				1,571,290	BE Semiconductor Industries*	116,212,609	2.27
				451,234	Ferrari	110,010,849	2.14
				532,306	IMCD	79,553,132	1.55
				1,891,014	QIAGEN	82,315,839	1.61
				3,902,593	STMicroelectronics	177,021,618	3.45
						1,120,328,048	21.83
				<b>Spain</b>			
				34,777,324	CaixaBank	142,030,591	2.77
				<b>Sweden</b>			
				2,751,005	Atlas Copco	31,023,615	0.61
				3,668,283	Epiroc	66,828,184	1.30
				1,818,437	EQT AB*	38,673,934	0.75
				2,713,342	Hexagon	28,400,307	0.55
						164,926,040	3.21
				<b>Switzerland</b>			
				401,949	Bachem*	37,629,499	0.73
				489,990	Lonza	278,726,507	5.43
				103,049	Nestle	11,073,307	0.22
				600,692	Sika*	158,956,149	3.10
				535,748	Straumann*	66,873,920	1.30
						553,259,382	10.78
				<b>United Kingdom</b>			
				2,368,688	Allfunds	19,766,702	0.38
				737,493	Ashtead Group	46,121,160	0.90
						65,887,862	1.28
				Total Common / Preferred Stocks (Shares)		5,091,456,915	99.21
				Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market		5,117,540,694	99.72
				Total Portfolio		5,117,540,694	99.72
				Other Net Assets		14,403,656	0.28
				Total Net Assets (EUR)		5,131,944,350	100.00
<b>COMMON / PREFERRED STOCKS (SHARES)</b>							
<b>Belgium</b>							
1,473,999	Azelis	35,258,056	0.69				
<b>Denmark</b>							
726,043	DSV	124,127,966	2.42				
2,987,601	Novo Nordisk	399,348,017	7.78				
1,351,102	Pandora	121,004,898	2.36				
						644,480,881	12.56
<b>France</b>							
1,423,613	Cie de Saint-Gobain	80,078,231	1.56				
461,289	Dassault Systemes	16,772,468	0.33				
79,740	Hermes International	137,312,280	2.68				
130,237	L'Oreal	48,812,828	0.95				
482,516	LVMH Moet Hennessy Louis Vuitton	381,863,162	7.44				
308,223	Sartorius Stedim Biotech	95,456,663	1.86				
581,573	Schneider Electric	88,306,044	1.72				
5,314,122	Societe Generale*	145,819,508	2.84				
544,189	Teleperformance	133,652,818	2.60				
2,475,405	TotalEnergies	145,355,782	2.83				
						1,273,429,784	24.81
<b>Germany</b>							
15,816,603	Commerzbank	183,156,263	3.57				
739,359	CTS Eventim	46,062,066	0.89				
85,360	Hypoport	12,172,336	0.24				
288,354	MTU Aero Engines	65,744,712	1.28				
27,609	Rational	17,366,061	0.34				
145,604	Sartorius*	58,722,093	1.14				
392,096	Siemens	56,822,552	1.11				
						440,046,083	8.57
<b>Ireland</b>							
12,515,438	Bank of Ireland	131,912,716	2.57				
591,925	Kingspan	36,202,133	0.71				
770,113	Linde*	250,941,321	4.89				
						419,056,170	8.17

\*Investment in connected party fund, see further information in Note 10.  
\*All or a portion of this security represents a security on loan.

# Continental European Flexible Fund continued

## Open Forward Foreign Exchange Contracts as at 28 February 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity(depreciation) date	Unrealised appreciation/ depreciation) EUR
<b>GBP Hedged Share Class</b>						
EUR	13,600,044	GBP	12,030,831	BNY Mellon	15/3/2023	(121,648)
GBP	264,928,265	EUR	298,783,431	BNY Mellon	15/3/2023	3,379,342
Net unrealised appreciation						3,257,694
<b>USD Hedged Share Class</b>						
EUR	30,811,728	USD	32,757,126	BNY Mellon	15/3/2023	41,971
USD	637,431,555	EUR	591,544,476	BNY Mellon	15/3/2023	7,220,890
Net unrealised appreciation						7,262,861
Total net unrealised appreciation						10,520,555

## Open Exchange Traded Futures Contracts as at 28 February 2023

Number of contracts	Currency	Contract/ Description	Expiration date	Unrealised depreciation EUR
446	EUR	EURO STOXX 50 Index	March 2023	(99,199)
Total				(99,199)

## Sector Breakdown as at 28 February 2023

	% of Net Assets
Consumer Non-cyclical	23.83
Consumer Cyclical	18.09
Financials	17.04
Technology	17.03
Industrial	15.50
Basic Materials	4.89
Energy	2.83
Investment Funds	0.51
Other Net Assets	0.28
	100.00

# Developed Markets Sustainable Equity Fund

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
<b>Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market</b>				101,076	Rentokil Initial	626,732	2.94
				41,598	Smith & Nephew	595,346	2.80
						2,614,007	12.28
<b>FUNDS</b>				<b>United States</b>			
<b>Ireland</b>				5,786	Alphabet	520,625	2.45
2,164	BlackRock ICS US Dollar Liquid Environmentally Aware Fund <sup>†</sup>	216,507	1.02	3,901	American Express	680,490	3.20
Total Funds				2,982	Analog Devices	549,732	2.58
				971	Anthem	459,875	2.16
<b>COMMON STOCKS (SHARES)</b>				1,097	Deere	461,859	2.17
<b>Denmark</b>				1,955	Dollar General	426,620	2.01
10,718	Vestas Wind Systems	306,256	1.44	10,338	eBay <sup>*</sup>	471,516	2.21
<b>France</b>				1,798	Equifax <sup>*</sup>	358,180	1.68
13,001	BNP Paribas	920,473	4.32	4,748	First Republic Bank/CA <sup>*</sup>	581,772	2.73
5,640	Schneider Electric	910,933	4.28	1,231	Intuit	502,346	2.36
				3,089	Mastercard	1,096,039	5.15
				5,720	Microsoft	1,428,742	6.71
<b>Germany</b>				9,330	Otis Worldwide	788,571	3.70
2,496	Symrise	256,155	1.20	18,650	Regions Financial	437,343	2.05
<b>Ireland</b>				679	SolarEdge Technologies	215,005	1.01
2,430	STERIS	455,285	2.14	1,751	Thermo Fisher Scientific <sup>*</sup>	947,046	4.45
<b>Japan</b>				3,203	Union Pacific	666,000	3.13
14,000	Recruit	379,647	1.79	436	UnitedHealth	208,748	0.98
6,800	Sony	569,031	2.67	2,812	Verisk Analytics	482,370	2.27
				6,291	Walt Disney	631,931	2.97
<b>Netherlands</b>						11,914,810	55.97
873	ASML	539,339	2.53	Total Common Stocks (Shares)		20,987,341	98.59
4,340	Koninklijke DSM	539,667	2.54	Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market			
						21,203,848	99.61
<b>Switzerland</b>				Total Portfolio			
1,138	Lonza	688,580	3.23			21,203,848	99.61
7,814	Nestle	893,158	4.20	Other Net Assets			
						83,249	0.39
						21,287,097	100.00
<b>United Kingdom</b>				Total Net Assets (USD)			
4,821	AstraZeneca	634,614	2.98				
25,055	RELX	757,315	3.56				

<sup>†</sup>Investment in connected party fund, see further information in Note 10.  
<sup>\*</sup>All or a portion of this security represents a security on loan.

## Open Forward Foreign Exchange Contracts as at 28 February 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation USD
USD	495,303	GBP	405,301	Barclays	17/3/2023	3,167
Net unrealised appreciation						3,167
Total net unrealised appreciation						3,167

The notes on pages 986 to 999 form an integral part of these financial statements.

# Developed Markets Sustainable Equity Fund continued

## Sector Breakdown as at 28 February 2023

	<b>% of Net Assets</b>
Consumer Non-cyclical	35.18
Financials	17.45
Technology	14.18
Industrial	13.28
Communications	7.63
Consumer Cyclical	4.68
Basic Materials	3.74
Energy	2.45
Investment Funds	1.02
Other Net Assets	0.39
	100.00

# Dynamic High Income Fund

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
<b>Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market</b>							
<b>FUNDS</b>							
<b>Ireland</b>							
28,603	BlackRock ICS US Dollar Liquid Environmentally Aware Fund <sup>~</sup>	2,861,149	0.10	202,700	Alibaba	2,233,858	0.08
1,405,153	iShares Core S&P 500 UCITS ETF <sup>~</sup>	55,756,471	1.89	3,877	Alibaba <sup>*</sup>	345,053	0.01
2,133,038	iShares Edge MSCI USA Value Factor UCITS ETF <sup>~</sup>	17,800,202	0.60	210	Alibaba	18,690	0.00
145,667	iShares J.P. Morgan USD EM Bond UCITS ETF <sup>~</sup>	12,224,374	0.41	482,000	China Mengniu Dairy	2,118,614	0.07
1,241,725	iShares USD High Yield Corp Bond UCITS ETF <sup>~</sup>	112,388,530	3.81	170,600	ENN Energy	2,423,481	0.08
		201,030,726	6.81	1,193,000	JS Global Lifestyle	1,132,355	0.04
				258,000	Li Ning	2,194,102	0.08
<b>Luxembourg</b>							
833,323	BlackRock Global Funds - US Dollar High Yield Bond Fund <sup>oo</sup>	7,866,567	0.27	1,040	Meituan	18,034	0.00
Total Funds		208,897,293	7.08	635,600	Sands China	2,202,615	0.08
				5,183,000	SUNeVision	3,050,766	0.10
<b>COMMON / PREFERRED STOCKS (SHARES)</b>							
<b>Australia</b>							
226,816	Atlas Arteria	1,046,290	0.04	10,400	Tencent	455,273	0.01
372,393	Goodman	4,987,733	0.17			16,192,841	0.55
735,382	NEXTDC <sup>*</sup>	5,093,378	0.17	<b>China</b>			
495,815	Transurban	4,741,529	0.16	7,137,000	Bank of China	2,618,749	0.09
		15,868,930	0.54	726,000	China Oilfield Services	776,965	0.02
<b>Belgium</b>							
14,702	VGP <sup>*</sup>	1,318,333	0.04	2,920,700	China Petroleum & Chemical	1,958,364	0.07
112,566	Warehouses De Pauw CVA <sup>*</sup>	3,426,873	0.12	322,900	Han's Laser Technology Industry	1,363,631	0.05
		4,745,206	0.16	3,289,000	Industrial & Commercial Bank of China	1,642,615	0.06
<b>Bermuda</b>							
38,841	Invesco	685,932	0.02	1,986,000	Jiangsu Expressway	1,897,694	0.06
2,144,000	Kunlun Energy	1,715,419	0.06	7,500	Kweichow Moutai	1,957,298	0.07
		2,401,351	0.08	4,024,000	PetroChina	2,060,961	0.07
<b>Brazil</b>							
642,479	Ambev	1,650,522	0.06	120,300	Shenzhen Inovance Technology	1,268,791	0.04
1,044,110	B3 - Brasil Bolsa Balcao	2,139,435	0.07	32,000	Shenzhen Mindray Bio-Medical Electronics	1,445,866	0.05
582,105	Banco Bradesco	1,477,552	0.05	69,100	Wuliangye Yibin	2,032,460	0.07
680,758	Cyrela Brazil Realty Empreendimentos e Participacoes	1,965,672	0.07	1,368,000	Zijin Mining	2,063,590	0.07
1,686,815	Hapvida Participacoes e Investimentos	1,459,572	0.05			21,086,984	0.72
363,397	Sendas Distribuidora	1,259,159	0.04	<b>Colombia</b>			
		9,951,912	0.34	88,267	Ecopetrol	1,000,948	0.03
<b>Canada</b>							
12,381	Boralex <sup>*</sup>	327,639	0.01	<b>Denmark</b>			
21,179	Canadian Pacific Railway	1,634,169	0.05	26,139	Novo Nordisk	3,716,542	0.13
57,037	Enbridge	2,155,585	0.07	6,167	Novo Nordisk <sup>*</sup>	876,392	0.03
31,857	Pembina Pipeline <sup>*</sup>	1,055,841	0.04			4,592,934	0.16
33,029	Rogers Communications	1,582,130	0.06	<b>Egypt</b>			
212,822	TELUS	4,236,069	0.14	348,626	Commercial International Bank Egypt	604,490	0.02
		10,991,433	0.37				
				<b>Finland</b>			
				<b>France</b>			
				177,350	Nokia <sup>*</sup>	822,017	0.03
				2,964	Aeroports de Paris	430,991	0.02
				17,067	Air Liquide <sup>*</sup>	2,722,411	0.09
				38,658	Covivio	2,487,803	0.08
				30,405	Danone <sup>*</sup>	1,718,328	0.06
				13,435	EssilorLuxottica <sup>*</sup>	2,346,562	0.08
				23,501	Getlink	399,220	0.01
				7,536	Kering	4,446,519	0.15
				2,322	LVMH Moet Hennessy Louis Vuitton <sup>*</sup>	1,954,697	0.07
				88,401	Sanofi <sup>*</sup>	8,358,555	0.28
				17,098	Schneider Electric	2,761,548	0.09
						27,626,634	0.93

<sup>oo</sup>Cross umbrella holding and investment in connected party fund, see further information in Note 10.

<sup>~</sup>Investment in connected party fund, see further information in Note 10.

<sup>\*</sup>All or a portion of this security represents a security on loan.

The notes on pages 986 to 999 form an integral part of these financial statements.



# Dynamic High Income Fund continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets	
<b>Germany</b>				153,336	Grupo Aeroportuario del Pacifico	2,882,719	0.10	
51,350	Bayer	3,107,402	0.11	407,264	Grupo Financiero Banorte	3,440,355	0.11	
21,097	Fraport Frankfurt Airport Services Worldwide	1,144,490	0.04	850,869	Wal-Mart de Mexico	3,319,901	0.11	
7,537	Hamburger Hafen und Logistik	100,535	0.00				10,753,221	0.36
4,751	Siemens	732,377	0.03	<b>Netherlands</b>				
143,536	Vonovia*	3,616,988	0.12	16,762	Airbus*	2,211,968	0.08	
			8,701,792	0.30	850,316	Koninklijke KPN*	2,934,150	0.10
<b>Greece</b>				114,395	Koninklijke Philips	1,883,159	0.07	
102,443	OPAP	1,601,846	0.05	33,197	Prosus*	2,412,150	0.08	
<b>Hong Kong</b>							9,441,427	0.33
142,000	CLP	1,004,982	0.03	<b>New Zealand</b>				
637,000	Hang Lung Properties	1,228,714	0.04	164,188	Auckland International Airport	886,827	0.03	
434,800	Link REIT	2,858,413	0.10	<b>Panama</b>				
			5,092,109	0.17	18,482	Copa	1,678,720	0.06
<b>Hungary</b>				<b>Poland</b>				
211,294	MOL Hungarian Oil & Gas	1,639,878	0.05	284,450	Powszechna Kasa Oszczednosci Bank Polski	1,990,474	0.07	
47,118	OTP Bank Nyrt	1,436,444	0.05	<b>Portugal</b>				
			3,076,322	0.10	620,584	EDP - Energias de Portugal	3,139,522	0.11
<b>India</b>				<b>Saudi Arabia</b>				
206,050	Axis Bank	2,103,932	0.07	63,620	Saudi Basic Industries	1,500,369	0.05	
122,559	Godrej Consumer Products	1,368,841	0.05	<b>Singapore</b>				
125,766	HDFC Bank	2,433,547	0.08	229,700	BOC Aviation	1,659,319	0.06	
71,723	InterGlobe Aviation	1,610,584	0.05	1,144,020	Cromwell European Real Estate Investment Trust	2,056,560	0.07	
614,272	Petronet LNG	1,653,687	0.06	98,900	DBS	2,508,420	0.08	
60,909	Tata Consultancy Services	2,440,891	0.08				6,224,299	0.21
			11,611,482	0.39	<b>South Africa</b>			
<b>Indonesia</b>				153,815	Absa	1,665,460	0.06	
3,230,800	Astra International	1,292,320	0.05	32,146	Gold Fields*	293,172	0.01	
9,850,350	Bank Rakyat Indonesia Persero	3,016,468	0.10	103,753	Gold Fields	942,735	0.03	
			4,308,788	0.15	413,109	Sanlam	1,322,396	0.04
<b>Ireland</b>							4,223,763	0.14
16,182	Accenture	4,286,450	0.14	<b>South Korea</b>				
102,381	Medtronic	8,495,575	0.29	1,077,868	ESR Kendall Square REIT	3,258,244	0.11	
8,895	Willis Towers Watson	2,100,554	0.07	7,772	Hansol Chemical	1,201,114	0.04	
			14,882,579	0.50	14,465	Samsung Electronics	662,444	0.02
<b>Italy</b>				3,685	Samsung Electronics	4,228,538	0.15	
86,370	Terna - Rete Elettrica Nazionale	651,006	0.02	156,614	Samsung Electronics	6,320,187	0.21	
<b>Japan</b>				1,967	Samsung SDI	1,034,598	0.03	
367,300	Hulic*	2,914,951	0.10				16,705,125	0.56
6,800	Japan Airport Terminal	332,060	0.01	<b>Spain</b>				
87,600	KDDI	2,556,363	0.09	18,499	Aena SME	2,877,831	0.10	
198,700	Komatsu	4,742,382	0.16	205,310	Cellnex Telecom	7,789,944	0.26	
28,300	Tokyo Gas	544,494	0.02	150,723	Industria de Diseno Textil	4,647,816	0.16	
8,200	West Japan Railway	317,218	0.01				15,315,591	0.52
			11,407,468	0.39	<b>Sweden</b>			
<b>Jersey</b>				188,560	Epiroc	3,653,992	0.12	
29,028	Ferguson	4,196,737	0.14	<b>Switzerland</b>				
<b>Kazakhstan</b>				8,636	Flughafen Zurich*	1,570,409	0.05	
22,080	Kaspi.KZ JSC	1,658,208	0.06	6,000	Lonza*	3,630,475	0.12	
<b>Mexico</b>								
752,000	Fibra Uno Administracion de	1,089,529	0.04					
2,235	Fomento Economico Mexicano	20,717	0.00					

\*All or a portion of this security represents a security on loan.

# Dynamic High Income Fund continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
30,625	TE Connectivity	3,901,931	0.13	71,689	AT&T	1,355,281	0.05
7,791	Zurich Insurance	3,720,531	0.13	111,532	Baker Hughes	3,456,377	0.12
		12,823,346	0.43	26,540	Bank of America	910,587	0.03
	<b>Taiwan</b>			108,150	Baxter International	4,282,740	0.14
144,000	Accton Technology	1,337,468	0.05	53,599	Boston Properties	3,556,294	0.12
132,000	MediaTek	3,132,179	0.10	33,419	Cardinal Health	2,554,882	0.09
882,000	Taiwan Semiconductor Manufacturing	14,791,897	0.50	67,720	Carlyle	2,324,828	0.08
15,964	Taiwan Semiconductor Manufacturing	1,402,198	0.05	30,607	CenterPoint Energy	863,117	0.03
		20,663,742	0.70	9,280	Cheniere Energy	1,463,734	0.05
	<b>United Arab Emirates</b>			9,193	Chevron	1,488,715	0.05
443,677	Abu Dhabi Commercial Bank	1,012,290	0.04	9,966	Cigna	2,927,512	0.10
229,221	Emaar Properties	347,619	0.01	51,619	Cisco Systems	2,517,717	0.08
487,081	Salik	348,780	0.01	93,810	Citigroup	4,729,900	0.16
		1,708,689	0.06	159,476	Citizens Financial*	6,669,286	0.23
	<b>United Kingdom</b>			19,735	CMS Energy	1,167,918	0.04
9,632,200	Assura*	5,963,189	0.20	64,332	Cognizant Technology Solutions	4,046,483	0.14
62,258	AstraZeneca	8,195,352	0.28	79,596	Comcast	2,968,931	0.10
367,894	BAE Systems	4,011,240	0.14	45,996	Community Healthcare Trust	1,800,743	0.06
1,029,543	BP	6,899,937	0.23	8,058	ConocoPhillips	849,555	0.03
68,632	British American Tobacco	2,616,009	0.09	30,541	Crown Castle	4,000,871	0.13
83,530	Diageo	3,581,851	0.12	60,535	CSX	1,855,398	0.06
55,325	Endeavour Mining	1,144,760	0.04	34,182	Digital Realty Trust*	3,582,957	0.12
1,053,697	LondonMetric Property	2,407,234	0.08	6,972	Dollar General	1,521,429	0.05
2,067,631	LXI REIT	2,846,223	0.10	33,363	Dominion Energy	1,850,645	0.06
181,247	National Grid	2,273,863	0.08	12,640	DT Midstream	636,297	0.02
513,757	Prudential	7,845,512	0.26	11,530	DTE Energy	1,275,218	0.04
97,148	Reckitt Benckiser	6,776,141	0.23	28,092	Duke Energy	2,666,492	0.09
124,374	RELX*	3,758,564	0.13	8,290	Edison International	556,674	0.02
27,863	Severn Trent	922,012	0.03	1,250	Elevance Health	592,013	0.02
56,517	Shell	1,736,761	0.06	2,940	Eli Lilly	920,661	0.03
3,023,573	Target Healthcare REIT	2,885,382	0.10	15,089	Entergy	1,575,593	0.05
2,528,320	Taylor Wimpey	3,755,078	0.13	112,845	EPR Properties	4,623,260	0.15
50,515	Unilever	2,524,739	0.08	50,037	EQT	1,673,237	0.06
1,971,727	Vodafone	2,400,660	0.08	3,552	Equinix	2,481,427	0.09
		72,544,507	2.46	63,335	Equitable	1,998,853	0.07
	<b>United States</b>			24,139	Eversource Energy	1,843,737	0.06
29,694	AbbVie	4,544,667	0.15	40,880	Exelon	1,674,445	0.06
34,065	Alexandria Real Estate Equities	5,179,924	0.18	89,068	Fidelity National Financial	3,554,704	0.12
27,069	Alliant Energy	1,383,767	0.05		Fidelity National Information Services	3,728,053	0.12
95,000	Allstate	2,177,400	0.08	57,916	First Citizens BancShares	2,129,897	0.07
10,270	Alphabet	926,559	0.03	2,866	Fox	1,005,397	0.03
11,218	Altria	517,935	0.02	28,345	General Motors	3,121,638	0.11
11,624	Ameren	967,815	0.03	79,960	Healthpeak Properties	3,943,348	0.13
15,956	American Electric Power	1,420,243	0.05	162,011	Hess	801,083	0.02
20,294	American Express	3,540,085	0.12	5,810	Humana	737,745	0.03
53,731	American International	3,291,024	0.11	1,454	Humana	737,745	0.03
34,730	American Tower	6,795,619	0.23	15,922	Huntington Ingalls Industries	3,466,697	0.12
847	American Water Works	117,919	0.00	33,250	Intercontinental Exchange	3,376,205	0.11
2,500	Anthem	1,184,025	0.04	37,656	International Flavors & Fragrances	3,517,447	0.12
8,784	Apollo Global Management	621,731	0.03	10,874	Intuit	4,437,462	0.15
19,330	Assurant	2,469,021	0.08	5,088	Kimberly-Clark	638,188	0.02
				85,881	Kraft Heinz	3,379,418	0.11

\* All or a portion of this security represents a security on loan.

The notes on pages 986 to 999 form an integral part of these financial statements.

# Dynamic High Income Fund continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
18,891	Laboratory of America	4,513,060	0.15		<b>Austria</b>		
19,213	Lear	2,697,602	0.09	USD 600,000	Klabn Austria 3.2% 12/1/2031	480,000	0.02
19,647	Leidos	1,918,923	0.06	USD 816,000	Suzano Austria 3.125% 15/1/2032	642,637	0.02
23,201	M&T Bank	3,607,059	0.12	USD 685,000	Suzano Austria 3.75% 15/1/2031	580,466	0.02
8,180	Meta Platforms	1,440,989	0.05			1,703,103	0.06
32,714	Microsoft	8,171,303	0.28		<b>Bahamas</b>		
12,260	MSC Industrial Direct	1,035,602	0.03	USD 820,000	Intercorp Peru 3.875% 15/8/2029	687,263	0.02
100,834	Newell Brands*	1,461,085	0.05		<b>Bahrain</b>		
51,113	NextEra Energy*	3,650,491	0.13	USD 676,000	Bahrain Government International Bond 5.45% 16/9/2032	612,625	0.02
53,399	NiSource	1,453,521	0.05		<b>Bermuda</b>		
161,337	Omega Healthcare Investors*	4,364,166	0.15	USD 278,000	Inkia Energy 5.875% 9/11/2027	255,987	0.01
50,540	Otis Worldwide	4,271,641	0.15	USD 369,000	Nabors Industries 7.25% 15/1/2026	351,589	0.01
141,323	Outfront Media*	2,494,351	0.08	USD 1,192,000	Nabors Industries 7.5% 15/1/2028	1,103,334	0.04
31,011	Paychex	3,443,461	0.12	USD 790,000	NCL 5.875% 15/3/2026	689,778	0.02
212,029	PG&E*	3,351,119	0.11	USD 224,000	NCL 7.75% 15/2/2029	197,120	0.01
46,329	Philip Morris International	4,487,890	0.15	USD 420,000	NCL 8.375% 1/2/2028	428,778	0.01
324,313	Physicians Realty Trust*	4,832,264	0.16	USD 732,000	NCL Finance 6.125% 15/3/2028	612,171	0.02
12,068	PPG Industries	1,592,252	0.05	USD 1,000,000	OHA Credit Funding 11 8.233% 19/7/2033	962,598	0.03
58,712	Prologis	7,255,629	0.25	USD 146,000	Viking Ocean Cruises Ship VII 5.625% 15/2/2029	124,389	0.00
53,727	Public Service Enterprise	3,270,899	0.11	USD 919,000	Weatherford International 6.5% 15/9/2028	899,279	0.03
13,538	Ralph Lauren*	1,615,084	0.06	USD 1,112,000	Weatherford International 8.625% 30/4/2030	1,111,933	0.04
79,675	Rexford Industrial Realty	4,863,362	0.17	USD 20,000	Weatherford International 11% 1/12/2024	20,576	0.00
6,220	Robert Half International	496,729	0.02			6,757,532	0.22
3,979	Ross Stores	443,240	0.02		<b>Brazil</b>		
5,944	SBA Communications	1,548,293	0.05	USD 800,000	BRF 4.875% 24/1/2030*	610,760	0.02
73,933	Sealed Air	3,634,547	0.12		<b>British Virgin Islands</b>		
15,213	Sempra Energy	2,276,473	0.08	USD 555,000	Champion Path 4.85% 27/1/2028	464,002	0.01
81,329	SL Green Realty	2,832,690	0.10	USD 717,951	Easy Tactic 7.5% 11/7/2028	189,701	0.01
32,000	SLM	2,088,000	0.07	USD 335,000	Fortune Star BVI 5.95% 19/10/2025	279,154	0.01
40,825	Southern	2,594,837	0.09	USD 1,000,000	Fortune Star BVI 6.75% 2/7/2023*	981,250	0.03
120,919	Spirit Realty Capital*	5,084,644	0.17	USD 500,000	Huarong Finance 2017 4.75% 27/4/2027	434,407	0.01
52,069	SS&C Technologies	3,081,964	0.11	USD 200,000	Huarong Finance 2019 3.75% 29/5/2024	189,640	0.01
39,377	Sun Communities*	5,709,271	0.20	USD 246,000	New Metro Global 6.8% 5/8/2023	233,700	0.01
74,419	Synchrony Financial	2,656,386	0.09	USD 900,000	NWD Finance BVI 4.125% 10/12/2171	685,190	0.02
18,835	Targa Resources	1,413,190	0.05	USD 645,000	RKPF Overseas 2019 A 6% 4/9/2025	550,267	0.02
164,736	UDR*	7,085,295	0.24	USD 272,000	RKPF Overseas 2019 A 6.7% 30/9/2024	254,320	0.01
4,140	Union Pacific	860,830	0.03				
22,416	United Parcel Service	4,085,988	0.14				
7,344	UnitedHealth	3,516,160	0.12				
95,297	Verizon Communications	3,684,182	0.13				
215,121	VICI Properties	7,299,055	0.25				
4,448	Walmart	629,837	0.02				
32,498	Walt Disney	3,264,424	0.11				
139,574	Wells Fargo	6,526,481	0.22				
105,684	Williams	3,202,225	0.11				
42,871	Yum China	2,528,960	0.08				
22,553	Zimmer Biomet	2,784,619	0.10				
		313,358,896	10.63				
	Total Common / Preferred Stocks (Shares)	679,686,527	23.04				
<b>BONDS</b>							
	<b>Australia</b>						
USD 200,000	QBE Insurance 5.875% 17/6/2046	193,500	0.01				

\*All or a portion of this security represents a security on loan.

# Dynamic High Income Fund continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 400,000	Sino-Ocean Land Treasure IV 2.7% 13/1/2025	300,446	0.01	USD 272,000	TransAlta 7.75% 15/11/2029	277,859	0.01
USD 430,000	Studio City Finance 5% 15/1/2029	332,482	0.01	USD 517,000	Vermilion Energy 6.875% 1/5/2030	457,661	0.02
USD 700,000	Studio City Finance 6% 15/7/2025*	635,520	0.02			45,674,045	1.55
USD 400,000	Wanda Properties International 7.25% 29/1/2024	378,285	0.01		<b>Cayman Islands</b>		
USD 200,000	Wanda Properties Overseas 6.875% 23/7/2023	196,280	0.01	USD 459,000	Agile 5.75% 2/1/2025	289,170	0.01
		6,104,644	0.20	USD 300,000	Agile 6.05% 13/10/2025	165,979	0.01
	<b>Canada</b>			USD 1,000,000	AGL CLO 11 6.842% 15/4/2034	949,906	0.03
USD 1,259,000	1011778 BC ULC / New Red Finance 4.375% 15/1/2028	1,128,344	0.04	USD 500,000	AGL CLO 11 7.942% 15/4/2034	476,753	0.02
USD 1,264,000	Air Canada 3.875% 15/8/2026	1,139,629	0.04	USD 1,000,000	AGL CLO 12 7.658% 20/7/2034	951,376	0.03
USD 1,431,000	Bombardier 6% 15/2/2028	1,337,567	0.04	USD 1,000,000	AGL CLO 12 7.658% 20/7/2034	951,376	0.03
USD 6,269,000	Bombardier 7.125% 15/6/2026	6,150,798	0.21	USD 1,500,000	AGL CLO 17 6.753% 21/1/2035	1,434,752	0.05
USD 552,000	Bombardier 7.45% 1/5/2034	561,169	0.02	USD 1,000,000	AGL CLO 17 7.753% 21/1/2035	950,286	0.03
USD 84,000	Bombardier 7.5% 15/3/2025	83,885	0.00	USD 1,000,000	AGL CLO 17 11.003% 21/1/2035	922,565	0.03
USD 1,797,000	Bombardier 7.875% 15/4/2027	1,789,035	0.06	USD 1,000,000	AGL CLO 9 7.308% 20/1/2034	977,525	0.03
USD 2,253,000	Brookfield Residential Properties / Brookfield Residential US 4.875% 15/2/2030	1,701,184	0.06	USD 3,380,000	Aimco CLO 11 6.792% 17/10/2034	3,235,254	0.11
USD 828,000	Brookfield Residential Properties / Brookfield Residential US 5% 15/6/2029	646,635	0.02	USD 1,750,000	Aimco CLO 12 6.708% 17/1/2032	1,718,627	0.06
USD 905,000	Clarios Global 6.75% 15/5/2025	901,301	0.03	USD 1,000,000	Aimco CLO 12 7.558% 17/1/2032	945,487	0.03
USD 1,962,000	Clarios Global / Clarios US Finance 6.25% 15/5/2026	1,925,031	0.07	USD 2,500,000	Aimco CLO 15 7.692% 17/10/2034	2,355,518	0.08
USD 8,977,000	Clarios Global / Clarios US Finance 8.5% 15/5/2027	8,917,840	0.30	USD 500,000	AIMCO CLO Series 2018-A 6.542% 17/4/2031	490,439	0.02
USD 3,400,000	Enbridge 6% 15/1/2077	3,212,617	0.11	USD 1,000,000	AIMCO CLO Series 2018-A 7.342% 17/4/2031	948,423	0.03
USD 650,000	Enerflex 9% 15/10/2027	637,527	0.02	USD 515,000	Alinea CLO 2018-1 6.708% 20/7/2031	505,916	0.02
USD 521,000	ERO Copper 6.5% 15/2/2030	439,838	0.02	USD 1,000,000	Allegany Park CLO 6.689% 20/1/2035	939,703	0.03
USD 623,000	Garda World Security 7.75% 15/2/2028	612,035	0.02	USD 1,000,000	Allegany Park CLO 7.739% 20/1/2035	931,061	0.03
USD 567,000	GFL Environmental 4% 1/8/2028	493,777	0.02	USD 1,000,000	Allegany Park CLO 11.039% 20/1/2035	914,677	0.03
USD 1,931,000	GFL Environmental 4.375% 15/8/2029	1,666,221	0.06	USD 1,000,000	Allegro CLO VIII 6.942% 15/7/2031	956,217	0.03
USD 1,050,000	GFL Environmental 4.75% 15/6/2029	935,524	0.03	USD 2,000,000	ANCHORAGE CAPITAL CLO 1-R 6.615% 13/4/2031	1,937,024	0.07
USD 755,000	Husky III 13% 15/2/2025	694,600	0.02	USD 1,000,000	ANCHORAGE CAPITAL CLO 1-R 10.315% 13/4/2031	866,800	0.03
USD 815,000	Jones Deslauriers Insurance Management 10.5% 15/12/2030	830,674	0.03	USD 800,000	Anchorage Capital CLO 4-R 6.652% 28/1/2031	764,205	0.03
USD 607,000	Mattamy 4.625% 1/3/2030	504,909	0.01	USD 1,000,000	Annisa CLO 2016-2 7.808% 20/7/2031	946,134	0.03
USD 287,000	Mattamy 5.25% 15/12/2027	256,642	0.01	USD 1,000,000	Apidos CLO XXIX 6.718% 25/7/2030	977,009	0.03
USD 2,159,000	New Gold 7.5% 15/7/2027	1,859,452	0.06	USD 1,000,000	Apidos CLO XXXVII 5.945% 22/10/2034	984,462	0.03
USD 436,000	Parkland 5.875% 15/7/2027	409,782	0.01	USD 750,000	Ares XLIX CLO 6.465% 22/7/2030	738,781	0.03
USD 31,000	Precision Drilling 6.875% 15/1/2029	28,215	0.00	USD 500,000	Ares XLVIII CLO 6.608% 20/7/2030	478,883	0.02
USD 161,000	Tervita 11% 1/12/2025	173,830	0.01	USD 1,800,000	Ares XXXVIII CLO 6.558% 20/4/2030	1,754,889	0.06
USD 2,987,000	Titan Acquisition / Titan Co-Borrower 7.75% 15/4/2026*	2,705,580	0.09	USD 1,500,000	Atrium XIV 6.742% 23/8/2030	1,480,725	0.05
USD 3,058,000	Toronto-Dominion Bank/The 8.125% 31/10/2082	3,194,884	0.11	USD 500,000	Atrium XV 6.565% 23/1/2031	493,832	0.02

\*All or a portion of this security represents a security on loan.

The notes on pages 986 to 999 form an integral part of these financial statements.

# Dynamic High Income Fund continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 1,750,000	Bain Capital Credit CLO 2019-2 6.892% 17/10/2032	1,672,159	0.06	USD 500,000	Dryden 65 CLO 7.895% 18/7/2030	470,558	0.02
USD 1,000,000	Bain Capital Credit CLO 2020-5 7.158% 20/1/2032	968,085	0.03	USD 1,750,000	Dryden 70 CLO 8.58% 16/1/2032	1,667,458	0.06
USD 2,500,000	Bain Capital Credit CLO 2021-6 6.465% 21/10/2034	2,420,807	0.08	USD 450,000	Eaton Vance CLO 2014-1R 7.842% 15/7/2030	423,874	0.01
USD 3,500,000	Ballyrock CLO 2020-2 7.758% 20/10/2031	3,311,259	0.11	USD 1,000,000	Eaton Vance Clo 2015-1 6.708% 20/1/2030	962,470	0.03
USD 3,000,000	Bardot CLO 7.815% 22/10/2032	2,839,342	0.10	USD 500,000	Eaton Vance CLO 2018-1 6.992% 15/10/2030	479,015	0.02
USD 2,500,000	Beechwood Park CLO 11.158% 17/1/2035	2,325,736	0.08	USD 570,000	Fantasia 0% 5/7/2022***	83,685	0.00
USD 1,000,000	Benefit Street Partners CLO XI 7.192% 15/4/2029	973,717	0.03	USD 450,000	Fantasia 0% 18/10/2022***	64,125	0.00
USD 1,000,000	Betony CLO 2 6.402% 30/4/2031	984,749	0.03	USD 800,000	Fantasia 9.25% 28/7/2023	114,000	0.00
USD 1,000,000	Canyon Capital CLO 2016-1 6.692% 15/7/2031	965,260	0.03	USD 2,336,000	Fantasia 11.75% 17/4/2022***	332,880	0.01
USD 2,000,000	Canyon Capital CLO 2022-1 6.832% 15/4/2035	1,899,271	0.07	USD 600,000	Fantasia 11.875% 1/6/2023	85,500	0.00
USD 1,000,000	Canyon Capital CLO 2022-1 7.832% 15/4/2035	951,968	0.03	USD 200,000	Fantasia 15% 18/12/2021***	29,989	0.00
USD 1,000,000	Canyon CLO 2020-1 7.942% 15/7/2034	947,922	0.03	USD 3,000,000	Galaxy XV CLO 7.792% 15/10/2030	2,822,632	0.10
USD 750,000	Carbone Clo 6.608% 20/1/2031	736,286	0.03	USD 1,000,000	Galaxy XX CLO 6.558% 20/4/2031	970,889	0.03
USD 1,000,000	Carlyle C17 CLO 6.652% 30/4/2031	963,300	0.03	USD 4,000,000	Galaxy XX CLO 7.408% 20/4/2031	3,776,956	0.13
USD 750,000	Carlyle US Clo 2017-2 7.208% 20/7/2031	726,102	0.03	USD 1,000,000	Galaxy XXII CLO 6.492% 16/4/2034	971,521	0.03
USD 1,000,000	CarVal CLO I 7.682% 16/7/2031	954,486	0.03	USD 1,000,000	Galaxy XXII CLO 8.142% 16/4/2034	946,317	0.03
USD 1,000,000	Cedar Funding IX CLO 6.558% 20/4/2031	958,465	0.03	USD 1,000,000	Generate CLO 2 6.665% 22/1/2031	962,534	0.03
USD 1,000,000	Cedar Funding IX CLO 7.408% 20/4/2031	945,819	0.03	USD 2,000,000	Generate CLO 3 8.408% 20/10/2029	1,948,995	0.07
USD 1,000,000	Chenango Park CLO 6.642% 15/4/2030	948,398	0.03	USD 2,000,000	Generate CLO 5 8.165% 22/10/2031	1,961,604	0.07
USD 933,000	China Evergrande 0% 22/1/2023***	85,687	0.00	USD 750,000	Gilbert Park CLO 7.742% 15/10/2030	707,176	0.02
USD 1,434,000	China Evergrande 10% 11/4/2023	129,130	0.01	USD 921,348	Global Aircraft Leasing 6.5% 15/9/2024	826,348	0.03
USD 895,000	China Evergrande 12% 22/1/2024	80,550	0.00	USD 4,000,000	Goldentree Loan Management US CLO 1 6.608% 20/4/2034	3,794,092	0.13
USD 500,000	CIFC Funding 2013-IV 7.615% 27/4/2031	473,598	0.02	USD 1,400,000	Goldentree Loan Management US Clo 10 7.858% 20/7/2034	1,320,264	0.05
USD 1,000,000	CIFC Funding 2015-I 6.715% 22/1/2031	983,549	0.03	USD 1,000,000	Goldentree Loan Management US Clo 3 6.708% 20/4/2030	986,676	0.03
USD 1,000,000	CIFC Funding 2018-V 6.942% 15/1/2032	987,778	0.03	USD 1,500,000	Goldentree Loan Management US Clo 3 7.658% 20/4/2030	1,421,847	0.05
USD 956,000	CIFI 6.45% 7/11/2024*	246,170	0.01	USD 2,000,000	Goldentree Loan Management US CLO 5 6.858% 20/10/2032	1,965,629	0.07
USD 500,000	Country Garden 5.4% 27/5/2025	353,750	0.01	USD 2,500,000	Goldentree Loan Management US CLO 5 7.958% 20/10/2032	2,422,221	0.08
USD 200,000	Country Garden 5.625% 15/12/2026	130,835	0.01	USD 875,000	Goldentree Loan Management US Clo 6 6.439% 20/4/2035	866,497	0.03
USD 200,000	Country Garden 6.5% 8/4/2024	164,000	0.01	USD 1,400,000	GoldenTree Loan Opportunities IX 6.402% 29/10/2029	1,394,834	0.05
USD 800,000	DP World Salaam 6% 1/1/2172*	796,993	0.03	USD 1,000,000	Goldentree Loan Opportunities XII 7.715% 21/7/2030	950,768	0.03
USD 3,500,000	Dryden 41 Senior Loan Fund 7.43% 15/4/2031	3,155,278	0.11	USD 1,000,000	Goldentree Loan Management US CLO 1 7.808% 20/10/2034	940,651	0.03
USD 1,000,000	Dryden 65 CLO 6.895% 18/7/2030	977,576	0.03	USD 1,000,000	Golub Capital Partners CLO 50B-R 8.089% 20/4/2035	961,987	0.03

\*All or a portion of this security represents a security on loan.

\*\*\*This security is in default, see Note 2(b)

# Dynamic High Income Fund continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 2,000,000	Grippen Park CLO 7.108% 20/1/2030	1,955,409	0.07	USD 1,000,000	Neuberger Berman Loan Advisers CLO 27 7.392% 15/1/2030	944,855	0.03
USD 817,000	Grupo Aval 4.375% 4/2/2030	614,376	0.02	USD 1,000,000	Neuberger Berman Loan Advisers CLO 28 6.408% 20/4/2030	982,341	0.03
USD 1,400,000	GT Loan Financing I 2013-1 6.902% 28/7/2031	1,369,190	0.05	USD 1,000,000	Neuberger Berman Loan Advisers CLO 28 7.658% 20/4/2030	939,416	0.03
USD 476,000	Hawaiian Brand Intellectual Property / HawaiianMiles Loyalty 5.75% 20/1/2026	441,813	0.02	USD 500,000	Neuberger Berman Loan Advisers CLO 31 6.758% 20/4/2031	491,516	0.02
USD 778,000	IHS 5.625% 29/11/2026	666,184	0.02	USD 400,000	Neuberger Berman Loan Advisers CLO 37 6.608% 20/7/2031	393,119	0.01
USD 600,000	IHS 6.25% 29/11/2028	494,019	0.02	USD 1,000,000	Neuberger Berman Loan Advisers Clo 40 6.542% 16/4/2033	977,072	0.03
USD 2,000,000	Invesco CLO 7.692% 15/7/2034	1,905,192	0.07	USD 1,000,000	Neuberger Berman Loan Advisers Clo 42 7.592% 16/7/2035	930,180	0.03
USD 3,000,000	Invesco CLO 2022-1 6.789% 20/4/2035	2,870,473	0.10	USD 1,500,000	Neuberger Berman Loan Advisers Clo 44 7.642% 16/10/2034	1,404,788	0.05
USD 1,000,000	Invesco CLO 2022-1 7.689% 20/4/2035	953,973	0.03	USD 1,500,000	Neuberger Berman Loan Advisers CLO 47 6.682% 14/4/2035	1,440,097	0.05
USD 1,500,000	Invesco CLO 2022-1 10.939% 20/4/2035	1,376,832	0.05	USD 4,000,000	OCP CLO 2014-7 7.058% 20/7/2029	3,883,059	0.13
USD 1,500,000	Jay Park CLO 7.458% 20/10/2027	1,451,575	0.05	USD 6,750,000	OCP CLO 2016-11 7.272% 26/10/2030	6,553,076	0.22
USD 1,000,000	KKR CLO 23 7.058% 20/10/2031	981,760	0.03	USD 1,000,000	Octagon Investment Partners 26 6.592% 15/7/2030	942,972	0.03
USD 313,000	KWG 5.875% 10/11/2024	104,919	0.00	USD 1,000,000	Octagon Investment Partners 33 6.658% 20/1/2031	976,008	0.03
USD 250,000	KWG 5.95% 10/8/2025	80,610	0.00	USD 1,000,000	Octagon Investment Partners XVI 6.642% 17/7/2030	966,011	0.03
USD 400,000	KWG 7.4% 5/3/2024	162,000	0.01	USD 1,000,000	Octagon Investment Partners XXII 6.715% 22/1/2030	977,954	0.03
USD 282,000	KWG 7.875% 30/8/2024	115,620	0.01	USD 700,000	OHA Credit Partners XI 7.758% 20/1/2032	665,151	0.02
USD 500,000	LCM XXV 6.458% 20/7/2030	490,434	0.02	USD 1,700,000	OHA Loan Funding 2013-1 7.865% 23/7/2031	1,617,213	0.06
USD 776,000	Liberty Costa Rica Senior Secured Finance 10.875% 15/1/2031	737,200	0.02	USD 500,000	OHA Loan Funding 2013-2 6.772% 23/5/2031	487,671	0.02
USD 1,000,000	Madison Park Funding XIII 6.698% 19/4/2030	977,312	0.03	USD 400,000	Oryx Funding 5.8% 3/2/2031 <sup>*</sup>	389,612	0.01
USD 750,000	Madison Park Funding XXXI 6.515% 23/1/2031	734,005	0.03	USD 1,000,000	OZLM XX 6.758% 20/4/2031	953,515	0.03
USD 800,000	Madison Park Funding XXXI 6.965% 23/1/2031	792,926	0.03	USD 1,300,000	Palmer Square CLO 2014-1 6.642% 17/1/2031	1,270,286	0.04
USD 400,000	MAF Global 6.375% 20/9/2171	391,242	0.01	USD 1,000,000	Palmer Square CLO 2014-1 7.442% 17/1/2031	945,792	0.03
USD 920,000	MAF Sukuk 4.638% 14/5/2029	902,035	0.03	USD 2,250,000	Palmer Square CLO 2020-3 7.814% 15/11/2031	2,144,258	0.07
USD 1,259,000	Melco Resorts Finance 5.375% 4/12/2029 <sup>*</sup>	1,054,413	0.04	USD 1,700,000	Park Avenue Institutional Advisers CLO 2016-1 6.722% 23/8/2031	1,644,027	0.06
USD 300,000	MGM China 5.25% 18/6/2025	282,323	0.01	USD 1,000,000	Peace Park CLO 7.758% 20/10/2034	947,928	0.03
USD 212,445	Modern Land China 8% 30/12/2024	18,002	0.00	USD 501,000	Pearl II 6% 29/12/2049	17,770	0.00
USD 245,129	Modern Land China 9% 30/12/2025	21,678	0.00	USD 399,000	Pearl III 9% 22/10/2025	141,645	0.01
USD 566,472	Modern Land China 9% 30/12/2026	48,001	0.00				
USD 477,003	Modern Land China 9% 30/12/2027	40,074	0.00				
USD 1,150,000	Neuberger Berman CLO XXII 6.442% 17/10/2030	1,134,829	0.04				
USD 700,000	Neuberger Berman CLO XXII 6.992% 17/10/2030	688,603	0.02				
USD 1,850,000	Neuberger Berman Loan Advisers CLO 25 7.645% 18/10/2029	1,774,856	0.06				
USD 3,500,000	Neuberger Berman Loan Advisers CLO 26 7.445% 18/10/2030	3,331,614	0.11				

<sup>\*</sup>All or a portion of this security represents a security on loan.

The notes on pages 986 to 999 form an integral part of these financial statements.

# Dynamic High Income Fund continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 1,000,000	Pikes Peak CLO 6 6.965% 18/5/2034	964,800	0.03	USD 750,000	TRESTLES CLO II 6.488% 25/7/2031	725,933	0.03
USD 1,250,000	Pikes Peak CLO 6 8.015% 18/5/2034	1,200,712	0.04	USD 500,000	TRESTLES CLO II 6.718% 25/7/2031	487,243	0.02
USD 1,000,000	Pikes Peak CLO 6 11.345% 18/5/2034	909,783	0.03	USD 750,000	TRESTLES CLO II 7.718% 25/7/2031	709,074	0.02
USD 2,600,000	Pikes Peak CLO 8 6.808% 20/7/2034	2,500,971	0.09	USD 750,000	Webster Park CLO 7.708% 20/7/2030	673,103	0.02
USD 1,700,000	Pikes Peak CLO 8 7.908% 20/7/2034	1,640,335	0.06	USD 2,500,000	Whetstone Park CLO 7.708% 20/1/2035	2,352,116	0.08
USD 709,000	Powerlong Real Estate 6.25% 10/8/2024	201,656	0.01	USD 1,350,000	Wynn Macau 5.5% 15/1/2026*	1,232,840	0.04
USD 1,500,000	PPM CLO 3 7.892% 17/4/2034	1,413,346	0.05			216,537,015	7.37
USD 1,000,000	PPM CLO 4 7.945% 18/10/2034	943,225	0.03		<b>Chile</b>		
USD 1,250,000	PPM CLO 5 6.795% 18/10/2034	1,179,168	0.04	USD 1,093,000	Chile Government International Bond 4.34% 7/3/2042	933,922	0.03
USD 1,250,000	PPM CLO 5 7.845% 18/10/2034	1,180,623	0.04	USD 560,000	Empresa Nacional del Petroleo 3.75% 5/8/2026	520,717	0.02
USD 6,700,000	Prima Capital CRE Securitization 2016-VI 4% 24/8/2040	6,037,333	0.21			1,454,639	0.05
USD 2,000,000	Regata XII Funding 7.892% 15/10/2032	1,899,817	0.07		<b>China</b>		
USD 1,000,000	Regatta XI Funding 7.642% 17/7/2031	950,256	0.03	USD 750,000	Industrial & Commercial Bank of China 3.2% 24/3/2171*	697,267	0.02
USD 1,750,000	Regatta XV Funding 8.118% 25/10/2031	1,681,667	0.06		<b>Colombia</b>		
USD 1,000,000	Regatta XVI Funding 7.492% 15/1/2033	980,605	0.03	USD 2,200,000	Colombia Government International Bond 3.125% 15/4/2031	1,591,431	0.05
USD 2,688,000	Regatta XVI Funding 8.692% 15/1/2033	2,596,541	0.09	USD 873,000	Colombia Government International Bond 3.875% 25/4/2027	775,811	0.03
USD 1,000,000	Riserva Clo 8.045% 18/1/2034	940,767	0.03	USD 1,722,000	Colombia Government International Bond 4.5% 28/1/2026	1,622,800	0.06
USD 700,000	Rockford Tower CLO 2018-2 7.908% 20/10/2031	661,859	0.02	USD 1,015,000	Colombia Government International Bond 8% 20/4/2033	1,001,995	0.03
USD 200,000	Ronshine China 7.35% 15/12/2023	19,500	0.00	USD 1,094,000	Ecopetrol 4.125% 16/1/2025	1,049,023	0.04
USD 1,250,000	RR 3 6.592% 15/1/2030	1,211,187	0.04	USD 800,000	Ecopetrol 4.625% 2/11/2031	597,000	0.02
USD 600,000	Sands China 2.8% 8/3/2027	511,893	0.02	USD 670,000	Ecopetrol 5.875% 28/5/2045	446,387	0.02
USD 600,000	Sands China 3.35% 8/3/2029	492,480	0.02	USD 1,056,000	Ecopetrol 8.875% 13/1/2033	1,035,672	0.03
USD 1,100,000	Shimao 3.45% 11/1/2031	189,750	0.01	USD 435,000	Promigas / Gases del Pacifico 3.75% 16/10/2029	338,329	0.01
USD 683,000	Shui On Development 6.15% 24/8/2024*	626,581	0.02	USD 1,038,000	SURA Asset Management 4.875% 17/4/2024	1,024,862	0.03
USD 1,000,000	Silver Creek CLO 8.158% 20/7/2030	965,274	0.03			9,483,310	0.32
USD 75,881	Spirit Loyalty Cayman / Spirit IP Cayman 8% 20/9/2025	76,146	0.00		<b>Cote d'Ivoire (Ivory Coast)</b>		
USD 439,000	Spirit Loyalty Cayman / Spirit IP Cayman 8% 20/9/2025	441,305	0.02	USD 1,864,000	Ivory Coast Government International Bond 6.375% 3/3/2028	1,784,780	0.06
USD 959,000	Sunac China 7% 9/7/2025	254,135	0.01		<b>Denmark</b>		
USD 2,000,000	TICP CLO IX 7.708% 20/1/2031	1,921,903	0.07	USD 6,365,000	Danske Bank 7% 26/12/2171*	6,116,765	0.21
USD 2,500,000	TICP CLO V 2016-1 7.942% 17/7/2031	2,410,706	0.08		<b>Dominican Republic</b>		
USD 500,000	Times China 6.2% 22/3/2026	81,214	0.00	USD 600,000	Aeropuertos Dominicanos Siglo XXI 6.75% 30/3/2029	590,250	0.02
USD 851,000	Times China 6.75% 8/7/2025	138,288	0.01	USD 1,141,000	Dominican Republic International Bond 4.5% 30/1/2030	981,942	0.03
USD 715,000	Transocean 7.5% 15/1/2026	657,024	0.02		Dominican Republic International Bond 4.875% 23/9/2032	1,543,614	0.06
USD 3,057,000	Transocean 8.75% 15/2/2030	3,107,349	0.11				
USD 624,000	Transocean 11.5% 30/1/2027*	640,386	0.02				
USD 551,000	Transocean Titan Financing 8.375% 1/2/2028	562,902	0.02				

\*All or a portion of this security represents a security on loan.

# Dynamic High Income Fund continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 600,000	Dominican Republic International Bond 5.5% 22/2/2029	557,247	0.02	USD 573,000	Guatemala Government Bond 4.5% 3/5/2026	551,074	0.02
USD 1,000,000	Dominican Republic International Bond 5.95% 25/1/2027*	982,000	0.03	USD 1,283,000	Guatemala Government Bond 4.65% 7/10/2041	1,038,127	0.03
USD 712,000	Dominican Republic International Bond 6.875% 29/1/2026	722,215	0.02	USD 522,000	Guatemala Government Bond 5.25% 10/8/2029	501,602	0.02
USD 375,000	Dominican Republic International Bond 7.05% 3/2/2031	375,645	0.01			2,873,187	0.10
		5,752,913	0.19		<b>Hong Kong</b>		
	<b>Egypt</b>			USD 300,000	Bank of Communications Hong Kong 3.725% 3/9/2171	287,581	0.01
USD 600,000	Egypt Government International Bond 7.5% 16/2/2061	355,500	0.01	USD 470,000	Bank of East Asia 5.825% 21/4/2171	439,450	0.01
USD 530,000	Egypt Government International Bond 8.5% 31/1/2047	343,175	0.01	USD 300,000	Lai Sun MTN 5% 28/7/2026	252,050	0.01
		698,675	0.02	USD 250,000	Nanyang Commercial Bank 6.5% 28/10/2171	243,846	0.01
	<b>Finland</b>			USD 1,130,000	Yango Justice International 7.5% 15/4/2024	36,725	0.00
USD 377,000	Nokia 6.625% 15/5/2039	367,971	0.01	USD 958,000	Yango Justice International 8.25% 25/11/2023	31,135	0.00
USD 1,245,000	Nordea Bank 3.75% 1/3/2172	959,585	0.03	USD 403,000	Yango Justice International 10.25% 15/9/2022***	12,382	0.00
USD 2,550,000	Nordea Bank 6.625% 26/9/2171	2,482,424	0.09	USD 526,000	Yanlord Land HK 6.8% 27/2/2024*	512,850	0.02
		3,809,980	0.13			1,816,019	0.06
	<b>France</b>				<b>Hungary</b>		
USD 1,196,000	Altice France 5.125% 15/1/2029	919,359	0.03	USD 1,060,000	Hungary Government International Bond 5.25% 16/6/2029*	1,036,813	0.04
USD 1,773,000	Altice France 5.125% 15/7/2029	1,363,384	0.05	USD 178,000	Hungary Government International Bond 5.375% 25/3/2024	177,690	0.01
USD 2,754,000	Altice France 5.5% 15/1/2028*	2,261,144	0.08	USD 431,000	Hungary Government International Bond 6.75% 25/9/2052	444,469	0.01
USD 200,000	Altice France 5.5% 15/10/2029	156,284	0.00			1,658,972	0.06
USD 5,750,000	BNP Paribas 4.625% 25/8/2171	4,516,699	0.15		<b>India</b>		
USD 790,000	BNP Paribas 7% 16/2/2172*	763,767	0.03	USD 249,000	GMR Hyderabad International Airport 5.375% 10/4/2024	247,504	0.01
USD 3,926,000	Constellium 3.75% 15/4/2029	3,233,085	0.11	USD 800,000	HDFC Bank 3.7% 25/2/2172	683,000	0.02
USD 543,000	Constellium 5.625% 15/6/2028	504,823	0.02	USD 246,000	JSW Steel 5.95% 18/4/2024	243,628	0.01
USD 1,270,000	Constellium 5.875% 15/2/2026	1,233,053	0.04	USD 575,000	Muthoot Finance 4.4% 2/9/2023	566,375	0.02
USD 3,595,000	Credit Agricole 4.75% 23/3/2171	2,938,553	0.10	USD 295,000	ReNew Power Pvt 5.875% 5/3/2027	281,760	0.01
USD 3,264,000	Credit Agricole 8.125% 23/3/2171*	3,310,714	0.11			2,022,267	0.07
USD 3,517,000	Iliad 6.5% 15/10/2026	3,291,133	0.11		<b>Indonesia</b>		
USD 3,498,000	Iliad 7% 15/10/2028*	3,218,095	0.11	USD 455,000	Bank Tabungan Negara Persero 4.2% 23/1/2025	432,250	0.01
USD 3,200,000	Societe Generale 5.375% 18/5/2171*	2,632,735	0.09	USD 1,069,000	Freeport Indonesia 4.763% 14/4/2027	1,030,202	0.04
USD 2,300,000	Societe Generale 8% 29/3/2171	2,289,774	0.08	USD 2,147,000	Indonesia Government International Bond 4.1% 24/4/2028*	2,073,798	0.07
		32,632,602	1.11	USD 1,112,000	Pertamina Persero 3.65% 30/7/2029*	1,017,614	0.03
	<b>Germany</b>			USD 555,000	Perusahaan Penerbit SBSN Indonesia III 4.4% 6/6/2027	545,288	0.02
USD 1,800,000	Allianz 3.2% 30/4/2171	1,357,820	0.04			5,099,152	0.17
USD 2,000,000	Allianz 3.5% 30/4/2171	1,704,265	0.06				
USD 971,000	Cheplapharm Arzneimittel 5.5% 15/1/2028	859,998	0.03				
USD 3,800,000	Deutsche Bank 6% 30/4/2171	3,446,560	0.12				
USD 2,967,000	TK Elevator Holdco 7.625% 15/7/2028*	2,724,995	0.09				
		10,093,638	0.34				
	<b>Guatemala</b>						
USD 953,000	Guatemala Government Bond 3.7% 7/10/2033	782,384	0.03				

\*All or a portion of this security represents a security on loan.

\*\*\*This security is in default, see Note 2(b)

The notes on pages 986 to 999 form an integral part of these financial statements.



# Dynamic High Income Fund continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
<b>Ireland</b>				<b>Luxembourg</b>			
USD 600,000	ASG Finance Designated Activity 7.875% 3/12/2024	582,420	0.02	USD 437,000	Albion Financing 1 / Aggreko 6.125% 15/10/2026	389,382	0.01
USD 980,000	Jazz 4.375% 15/1/2029	868,239	0.03	USD 2,861,000	Allied Universal Holdco /Allied Universal Finance /Atlas Luxco 4 4.625% 1/6/2028	2,381,852	0.08
USD 2,696,000	LCPR Senior Secured Financing 6.75% 15/10/2027	2,498,144	0.09	USD 2,824,000	Allied Universal Holdco /Allied Universal Finance /Atlas Luxco 4 4.625% 1/6/2028	2,322,527	0.08
USD 383,000	Motion Bondco 6.625% 15/11/2027	353,524	0.01	USD 2,098,000	Altice Financing 5% 15/1/2028	1,745,851	0.06
USD 3,423,000	Virgin Media Vendor Financing Notes IV 5% 15/7/2028	2,976,876	0.10	USD 3,224,000	Altice Financing 5.75% 15/8/2029*	2,655,077	0.09
		7,279,203	0.25	USD 4,062,000	Altice France 10.5% 15/5/2027	3,338,170	0.11
<b>Isle of Man</b>				USD 3,252,949	ARD Finance 6.5% 30/6/2027	2,663,645	0.09
USD 901,000	AngloGold Ashanti 3.75% 1/10/2030	769,711	0.03	USD 400,000	Atento Luxco 1 8% 10/2/2026	128,400	0.01
<b>Israel</b>				USD 1,179,000	EIG Pearl 3.545% 31/8/2036*	990,360	0.03
USD 533,000	Bank Leumi Le-Israel 7.129% 18/7/2033	535,407	0.02	USD 1,385,000	EverArc Escrow 5% 30/10/2029	1,105,812	0.04
USD 443,153	Leviathan Bond 5.75% 30/6/2023*	441,491	0.01	USD 847,262	FEL Energy VI 5.75% 1/12/2040	714,460	0.02
		976,898	0.03	USD 600,000	Gol Finance 7% 31/1/2025	270,600	0.01
<b>Italy</b>				USD 500,000	Gol Finance 8% 30/6/2026	210,273	0.01
USD 1,608,000	F-Brasile / F-Brasile US 7.375% 15/8/2026*	1,316,164	0.04	USD 3,688,000	Herens Holdco 4.75% 15/5/2028*	3,027,962	0.10
USD 6,270,000	UniCredit 8% 3/6/2171	6,119,834	0.21	USD 549,000	ION Trading Technologies 5.75% 15/5/2028	446,060	0.02
		7,435,998	0.25	USD 622,000	Kenbourne Invest 6.875% 26/11/2024	563,479	0.02
<b>Jamaica</b>				USD 386,501	MC Brazil Downstream Trading 7.25% 30/6/2031	318,615	0.01
USD 467,000	Digicel International Finance /Digicel international 8.75% 25/5/2024	407,518	0.01	USD 866,727	MC Brazil Downstream Trading 7.25% 30/6/2031	714,493	0.03
<b>Japan</b>				USD 720,000	Millicom International Cellular 5.125% 15/1/2028	637,961	0.02
USD 450,000	Asahi Mutual Life Insurance 6.5% 5/3/2171	449,640	0.02	USD 300,000	Nexa Resources 5.375% 4/5/2027	283,955	0.01
<b>Jersey</b>				USD 800,000	Puma International Financing 5.125% 6/10/2024*	768,000	0.03
USD 2,000,000	Boyce Park Clo 6.753% 21/4/2035	1,888,243	0.07	USD 2,254,000	Telecom Italia Capital 6% 30/9/2034	1,872,831	0.06
USD 1,000,000	Boyce Park Clo 7.753% 21/4/2035	939,554	0.03	USD 780,000	Telecom Italia Capital 6.375% 15/11/2033	675,258	0.02
		2,827,797	0.10	USD 8,000	Telecom Italia Capital 7.2% 18/7/2036	7,001	0.00
<b>Liberia</b>				USD 262,000	Telecom Italia Capital 7.721% 4/6/2038	236,626	0.01
USD 511,000	Royal Caribbean Cruises 5.375% 15/7/2027	450,446	0.02			28,468,650	0.97
USD 160,000	Royal Caribbean Cruises 5.5% 31/8/2026	144,982	0.00	<b>Mauritius</b>			
USD 588,000	Royal Caribbean Cruises 5.5% 1/4/2028	512,754	0.02	USD 2,629,000	CA Magnum 5.375% 31/10/2026	2,438,266	0.08
USD 681,000	Royal Caribbean Cruises 7.25% 15/1/2030	681,878	0.02	USD 200,000	CA Magnum 5.375% 31/10/2026	185,490	0.01
USD 603,000	Royal Caribbean Cruises 8.25% 15/1/2029	624,754	0.02	USD 246,000	Greenko Solar Mauritius 5.55% 29/1/2025	234,930	0.01
USD 820,000	Royal Caribbean Cruises 9.25% 15/1/2029	870,512	0.03	USD 400,000	Greenko Solar Mauritius 5.95% 29/7/2026	370,836	0.01
USD 325,000	Royal Caribbean Cruises 11.5% 1/6/2025	345,209	0.01	USD 600,000	Greenko Wind Projects Mauritius 5.5% 6/4/2025	567,352	0.02
USD 573,000	Royal Caribbean Cruises 11.625% 15/8/2027	609,328	0.02	USD 1,000,000	HTA 7% 18/12/2025	952,813	0.03
		4,239,863	0.14				

\*All or a portion of this security represents a security on loan.

# Dynamic High Income Fund continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 400,000	India Green Energy 5.375% 29/4/2024	389,000	0.01	USD 2,470,000	Clear Channel International 6.625% 1/8/2025	2,420,366	0.08
USD 255,000	India Green Energy 5.375% 29/4/2024	247,988	0.01	USD 3,435,000	Diamond BC 4.625% 1/10/2029	2,817,577	0.09
USD 907,000	Network i2i 5.65% 15/4/2171	865,401	0.03	USD 1,437,000	Elastic 4.125% 15/7/2029	1,179,867	0.04
USD 404,000	UPL 5.25% 27/11/2171*	297,351	0.01	USD 573,000	Equate Petrochemical 2.625% 28/4/2028	502,659	0.02
		6,549,427	0.22	USD 529,000	Equate Petrochemical 4.25% 3/11/2026	509,863	0.02
	<b>Mexico</b>			USD 2,900,000	ING Groep 3.875% 16/11/2171	2,249,717	0.08
USD 892,000	Alpek 3.25% 25/2/2031	722,507	0.02	USD 400,000	Metinvest 7.65% 1/10/2027	216,437	0.01
USD 500,000	Banco Mercantil del Norte 5.875% 24/1/2172	447,967	0.02	USD 571,000	Metinvest 8.5% 23/4/2026	308,697	0.01
USD 845,000	Braskem Idesa SAPI 6.99% 20/2/2032	606,287	0.02	USD 529,000	Mong Duong Finance 5.125% 7/5/2029	454,849	0.02
USD 1,056,000	Comision Federal de Electricidad 4.875% 15/1/2024	1,045,741	0.04	USD 39,000	Teva Pharmaceutical Finance Netherlands III 3.15% 1/10/2026	34,182	0.00
USD 400,000	Grupo Bimbo 5.95% 17/7/2171	398,547	0.01	USD 200,000	Teva Pharmaceutical Finance Netherlands III 4.75% 9/5/2027	181,502	0.01
USD 821,000	Grupo Bimbo 5.95% 17/7/2171	821,072	0.03	USD 223,000	Teva Pharmaceutical Finance Netherlands III 7.125% 31/1/2025	225,899	0.01
USD 917,000	Mexico City Airport Trust 5.5% 31/7/2047	683,165	0.02	USD 1,640,000	Trivium Packaging Finance 5.5% 15/8/2026	1,547,332	0.05
USD 2,125,000	Mexico Government International Bond 2.659% 24/5/2031	1,717,000	0.06	USD 5,556,000	Trivium Packaging Finance 8.5% 15/8/2027	5,286,770	0.18
USD 982,000	Mexico Government International Bond 3.75% 11/1/2028	918,661	0.03	USD 1,638,000	UPC Broadband Finco 4.875% 15/7/2031	1,373,299	0.05
USD 420,000	Mexico Government International Bond 4.875% 19/5/2033	389,550	0.01	USD 1,105,000	Vivo Energy Investments 5.125% 24/9/2027	1,030,413	0.03
USD 235,000	Mexico Government International Bond 6.35% 9/2/2035	240,992	0.01	USD 1,339,000	Ziggo 4.875% 15/1/2030	1,136,476	0.04
USD 800,000	Operadora de Servicios Mega de Sofom ER 8.25% 11/2/2025	399,600	0.02	USD 922,000	Ziggo Bond 5.125% 28/2/2030	737,845	0.02
USD 1,200,000	Petroleos Mexicanos 5.95% 28/1/2031	919,896	0.03	USD 150,000	Ziggo Bond 6% 15/1/2027	138,896	0.00
USD 1,000,000	Petroleos Mexicanos 6.5% 13/3/2027	911,000	0.03			23,600,117	0.80
USD 1,380,000	Petroleos Mexicanos 6.7% 16/2/2032	1,104,000	0.04		<b>Nigeria</b>		
USD 1,071,000	Petroleos Mexicanos 8.75% 2/6/2029	1,013,273	0.03	USD 966,000	Nigeria Government International Bond 7.625% 28/11/2047	656,880	0.02
USD 663,000	Trust Fibra Uno 5.25% 30/1/2026	634,672	0.02	USD 400,000	Nigeria Government International Bond 7.875% 16/2/2032	308,296	0.01
		12,973,930	0.44	USD 644,000	Nigeria Government International Bond 8.375% 24/3/2029	549,815	0.02
						1,514,991	0.05
	<b>Mongolia</b>				<b>Oman</b>		
USD 291,000	Mongolia Government International Bond 5.125% 7/4/2026	266,993	0.01	USD 1,000,000	Oman Government International Bond 6.5% 8/3/2047	936,250	0.03
	<b>Morocco</b>			USD 1,200,000	Oman Government International Bond 6.75% 17/1/2048	1,155,000	0.04
USD 592,000	Morocco Government International Bond 2.375% 15/12/2027	505,420	0.02	USD 400,000	OQ SAOC 5.125% 6/5/2028	387,258	0.01
USD 600,000	OCP 5.125% 23/6/2051	435,000	0.02			2,478,508	0.08
		940,420	0.04				
	<b>Netherlands</b>						
USD 865,000	Braskem Netherlands Finance 7.25% 13/2/2033	844,456	0.03				
USD 400,000	Braskem Netherlands Finance 8.5% 23/1/2081	403,015	0.01				

\*All or a portion of this security represents a security on loan.

The notes on pages 986 to 999 form an integral part of these financial statements.

# Dynamic High Income Fund continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
<b>Pakistan</b>				EUR 1,153,000	Romanian Government International Bond 2.5% 8/2/2030	972,729	0.03
USD 1,200,000	Pakistan Government International Bond 6% 8/4/2026	546,000	0.02	EUR 1,096,000	Romanian Government International Bond 2.875% 11/3/2029*	990,359	0.03
USD 585,000	Pakistan Government International Bond 7.375% 8/4/2031	257,400	0.01	USD 1,056,000	Romanian Government International Bond 5.25% 25/11/2027	1,024,980	0.04
		803,400	0.03			4,030,421	0.14
<b>Panama</b>				<b>Saudi Arabia</b>			
USD 400,000	Aeropuerto Internacional de Tocumen 5.125% 11/8/2061	314,425	0.01	USD 914,000	Saudi Government International Bond 2.25% 2/2/2033	726,806	0.02
USD 621,000	AES Panama Generation 4.375% 31/5/2030	544,151	0.02	USD 1,231,000	Saudi Government International Bond 4.5% 17/4/2030	1,205,924	0.04
USD 2,182,000	Carnival 4% 1/8/2028	1,855,726	0.06	USD 855,000	Saudi Government International Bond 4.75% 18/1/2028	847,519	0.03
USD 3,493,000	Carnival 5.75% 1/3/2027	2,863,177	0.10	USD 1,129,000	Saudi Government International Bond 5% 18/1/2053	1,034,446	0.04
USD 1,606,000	Carnival 6% 1/5/2029	1,244,169	0.04			3,814,695	0.13
USD 198,000	Carnival 7.625% 1/3/2026	178,636	0.01	<b>Senegal</b>			
USD 324,000	Carnival 9.875% 1/8/2027	330,182	0.01	USD 627,000	Senegal Government International Bond 6.25% 23/5/2033	519,626	0.02
USD 713,000	Carnival 10.5% 1/2/2026*	738,639	0.03	<b>Singapore</b>			
USD 2,594,000	Panama Government International Bond 3.16% 23/1/2030	2,229,666	0.08	USD 787,000	ABJA Investment 5.95% 31/7/2024	785,155	0.03
USD 1,949,000	Panama Government International Bond 3.875% 17/3/2028	1,827,816	0.06	USD 232,500	Continuum Energy Levanter 4.5% 9/2/2027	205,181	0.01
		12,126,587	0.42	USD 807,000	Global Prime Capital 5.95% 23/1/2025	778,935	0.03
<b>Paraguay</b>				USD 29,944	JGC Ventures 0% 30/6/2025	6,572	0.00
USD 310,000	Frigorifico Concepcion 7.7% 21/7/2028	229,642	0.01	USD 483,502	JGC Ventures 3% 30/6/2025	165,954	0.00
USD 210,000	Paraguay Government International Bond 4.95% 28/4/2031	197,791	0.01	USD 200,000	Jollibee Worldwide 3.9% 23/7/2171	191,000	0.00
USD 1,266,000	Paraguay Government International Bond 5.4% 30/3/2050	1,060,234	0.04	USD 1,510,203	Modernland Overseas 3% 30/4/2027	412,637	0.01
USD 847,000	Paraguay Government International Bond 5.6% 13/3/2048*	727,753	0.02	USD 39,641	Modernland Overseas 3% 30/4/2027	9,782	0.00
		2,215,420	0.08	USD 590,000	Theta Capital 8.125% 22/1/2025	494,746	0.02
<b>Peru</b>				USD 400,000	TML 4.35% 9/6/2026	368,127	0.01
USD 1,062,000	Financiera de Desarrollo 4.75% 15/7/2025	1,029,320	0.04			3,418,089	0.11
USD 1,877,000	Peruvian Government International Bond 1.862% 1/12/2032	1,360,703	0.04	<b>South Africa</b>			
USD 985,000	Peruvian Government International Bond 2.783% 23/1/2031	812,068	0.03	USD 870,000	Republic of South Africa Government International Bond 4.85% 30/9/2029	768,862	0.03
		3,202,091	0.11	USD 1,389,000	Republic of South Africa Government International Bond 5% 12/10/2046	951,465	0.03
<b>Philippines</b>				USD 840,000	Republic of South Africa Government International Bond 5.875% 20/4/2032	750,750	0.02
USD 445,000	Globe Telecom 4.2% 2/5/2171	412,179	0.01			2,471,077	0.08
<b>Poland</b>				<b>South Korea</b>			
EUR 680,000	Republic of Poland Government International Bond 4.25% 14/2/2043	697,171	0.02	USD 352,000	POSCO 5.625% 17/1/2026	352,883	0.01
<b>Romania</b>				USD 381,000	POSCO 5.75% 17/1/2028	385,256	0.01
EUR 1,362,000	Romanian Government International Bond 2.124% 16/7/2031*	1,042,353	0.04	USD 200,000	POSCO 5.875% 17/1/2033	206,915	0.01

\*All or a portion of this security represents a security on loan.

# Dynamic High Income Fund continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 550,000	Shinhan Financial 2.875% 12/11/2171	479,846	0.02	USD 200,000	Harbour Energy 5.5% 15/10/2026	185,232	0.01
USD 292,000	Woori Bank 4.25% 4/4/2171	279,496	0.01	USD 2,250,000	HSBC 4.6% 17/6/2171*	1,818,748	0.06
		1,704,396	0.06	USD 825,000	HSBC 6% 22/11/2171*	765,188	0.03
	<b>Spain</b>			USD 976,000	HSBC 6.375% 30/9/2171	955,382	0.03
USD 508,500	AI Candelaria Spain SLU 7.5% 15/12/2028	466,548	0.02	USD 2,540,000	HSBC 6.5% 23/9/2171*	2,380,808	0.08
USD 4,400,000	Banco Bilbao Vizcaya Argentaria 6.125% 16/2/2172*	3,936,977	0.13	USD 1,645,000	Lloyds Banking 6.75% 27/9/2171	1,591,781	0.06
		4,403,525	0.15	USD 596,000	Merlin Entertainments 5.75% 15/6/2026	566,154	0.02
	<b>Sri Lanka</b>			USD 3,499,000	Rolls-Royce 5.75% 15/10/2027	3,363,896	0.11
USD 660,000	Sri Lanka Government International Bond 5.75% 18/4/2023	242,075	0.01	USD 695,361	SCC Power 4% 17/5/2032	50,280	0.00
USD 1,486,000	Sri Lanka Government International Bond 6.35% 28/6/2024	542,565	0.02	USD 1,283,745	SCC Power 8% 31/12/2028	458,939	0.01
USD 1,436,000	Sri Lanka Government International Bond 6.85% 14/3/2024	525,967	0.01	USD 1,950,000	Standard Chartered 4.3% 19/2/2172*	1,589,330	0.05
		1,310,607	0.04	USD 418,000	Vedanta Resources 7.125% 31/5/2023*	385,857	0.01
	<b>Switzerland</b>			USD 912,000	Vedanta Resources Finance II 8.95% 11/3/2025	619,038	0.02
USD 990,000	UBS 4.375% 10/8/2171	780,840	0.02	USD 1,107,000	Vedanta Resources Finance II 13.875% 21/1/2024	915,962	0.03
USD 835,000	UBS 7% 31/7/2171	834,055	0.03	USD 4,272,000	Vmed O2 UK Financing I 4.75% 15/7/2031	3,541,915	0.12
		1,614,895	0.05	USD 1,210,000	Vodafone 3.25% 4/6/2081	1,047,818	0.04
	<b>Thailand</b>			USD 3,105,000	Vodafone 7% 4/4/2079	3,048,267	0.10
USD 985,000	Bangkok Bank Hong Kong 3.733% 25/9/2034	836,051	0.03			34,575,735	1.17
USD 1,000,000	Kasikornbank Hong Kong 3.343% 2/10/2031	884,705	0.03		<b>United States</b>		
USD 453,000	TMBThanachart Bank 4.9% 2/6/2171*	429,218	0.01	USD 73,000	Acadia Healthcare 5% 15/4/2029	66,204	0.00
		2,149,974	0.07	USD 263,000	Acadia Healthcare 5.5% 1/7/2028	246,236	0.01
	<b>Ukraine</b>			USD 675,000	ACI Worldwide 5.75% 15/8/2026	652,182	0.02
USD 1,470,000	Ukraine Government International Bond 7.253% 15/3/2035	257,368	0.01	USD 520,000	Acrisure / Acrisure Finance 6% 1/8/2029	424,725	0.01
USD 600,000	Ukraine Government International Bond 7.75% 1/9/2025	126,381	0.00	USD 1,555,000	Acuris Finance US / Acuris Finance 5% 1/5/2028	1,241,185	0.04
USD 1,746,000	Ukraine Government International Bond 8.994% 1/2/2026	338,209	0.01	USD 60,000	AdaptHealth 5.125% 1/3/2030	52,345	0.00
		721,958	0.02	USD 166,000	AdaptHealth 6.125% 1/8/2028	155,674	0.01
	<b>United Kingdom</b>			USD 1,204,000	ADT Security 4.875% 15/7/2032	1,030,600	0.03
USD 256,171	Ardonagh Midco 2 11.5% 15/1/2027	240,637	0.01	USD 2,314,000	Aethon United BR / Aethon United Finance 8.25% 15/2/2026	2,218,622	0.08
USD 647,041	Avianca Midco 2 9% 1/12/2028	537,448	0.02	USD 269,000	Ahead DB 6.625% 1/5/2028	227,086	0.01
USD 3,675,000	Barclays 6.125% 15/12/2171	3,460,210	0.12	USD 1,025,000	AHP Health Partners 5.75% 15/7/2029	858,356	0.03
USD 3,420,000	Barclays 8% 15/12/2171*	3,342,023	0.11	USD 1,000,000	AIG CLO 2021-3 7.918% 25/1/2035	939,827	0.03
USD 1,800,000	BP Capital Markets 4.875% 22/12/2171	1,646,671	0.06	USD 1,156,000	Albertsons / Safeway / New Albertsons / Albertsons 5.875% 15/2/2028	1,120,112	0.04
USD 1,135,000	eG Global Finance 6.75% 7/2/2025	1,014,349	0.03	USD 372,000	Allegiant Travel 7.25% 15/8/2027	364,945	0.01
USD 963,000	eG Global Finance 8.5% 30/10/2025	854,360	0.03	USD 2,148,000	Alliant Intermediate / Alliant Co-Issuer 4.25% 15/10/2027	1,897,939	0.07
USD 200,000	EnQuest 11.625% 1/11/2027*	195,442	0.01	USD 4,185,000	Alliant Intermediate / Alliant Co-Issuer 5.875% 1/11/2029	3,503,163	0.12

\*All or a portion of this security represents a security on loan.

The notes on pages 986 to 999 form an integral part of these financial statements.

# Dynamic High Income Fund continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 8,996,000	Alliant Intermediate / Alliant Co-Issuer 6.75% 15/10/2027	8,178,538	0.28	USD 973,000	Ardagh Metal Packaging Finance USA / Ardagh Metal Packaging Finance 6% 15/6/2027	938,196	0.03
USD 7,000	Alliant Intermediate / Alliant Co-Issuer 6.75% 15/4/2028	6,849	0.00	USD 161,000	Aretec Escrow Issuer 7.5% 1/4/2029	141,670	0.00
USD 3,681,000	Allied Universal Holdco / Allied Universal Finance 6% 1/6/2029	2,748,810	0.09	USD 456,000	Arko 5.125% 15/11/2029	358,459	0.01
USD 3,680,000	Allied Universal Holdco / Allied Universal Finance 6.625% 15/7/2026	3,490,866	0.12	USD 175,000	Asbury Automotive 4.5% 1/3/2028	157,056	0.01
USD 2,398,000	Allied Universal Holdco / Allied Universal Finance 9.75% 15/7/2027	2,202,947	0.07	USD 79,000	Asbury Automotive 4.75% 1/3/2030	68,061	0.00
USD 6,250,000	Ally Financial 4.7% 15/8/2171	4,917,969	0.17	USD 433,000	Asbury Automotive 5% 15/2/2032	368,843	0.01
USD 236,000	AMC Networks 4.25% 15/2/2029	174,867	0.01	USD 3,180,000	Ascent Resources Utica / ARU Finance 5.875% 30/6/2029	2,753,991	0.09
USD 5,436,000	American Airlines 11.75% 15/7/2025	5,951,952	0.20	USD 1,264,000	Ascent Resources Utica / ARU Finance 9% 1/11/2027	1,544,150	0.05
USD 490,106	American Airlines Aadvantage Loyalty IP 5.5% 20/4/2026	477,625	0.02	USD 3,852,000	Ashford Hospitality Trust 2018-ASHF 6.688% 15/4/2035	3,615,186	0.12
USD 3,025,815	American Airlines Aadvantage Loyalty IP 5.75% 20/4/2029	2,877,525	0.10	USD 1,180,000	Ashton Woods USA / Ashton Woods Finance 4.625% 1/8/2029	965,771	0.03
USD 4,720,000	American Express 3.55% 15/9/2171	4,017,030	0.14	USD 169,000	Ashton Woods USA / Ashton Woods Finance 4.625% 1/4/2030	136,175	0.00
USD 154,000	AMN Healthcare 4% 15/4/2029	130,269	0.00	USD 120,000	Ashton Woods USA / Ashton Woods Finance 6.625% 15/1/2028	108,861	0.00
USD 1,408,000	AmWINS 4.875% 30/6/2029	1,198,053	0.04	USD 1,690,000	AthenaHealth 6.5% 15/2/2030	1,338,881	0.04
USD 396,000	Antero Midstream Partners / Antero Midstream Finance 5.375% 15/6/2029	356,800	0.01	USD 253,000	ATI 4.875% 1/10/2029	226,881	0.01
USD 296,000	Antero Midstream Partners / Antero Midstream Finance 5.75% 1/3/2027	280,068	0.01	USD 796,000	ATI 5.125% 1/10/2031	702,157	0.02
USD 72,000	Antero Midstream Partners / Antero Midstream Finance 5.75% 15/1/2028	67,391	0.00	USD 863,000	Avantor Funding 3.875% 1/11/2029	746,801	0.03
USD 334,000	Antero Resources 7.625% 1/2/2029	337,381	0.01	USD 1,705,000	Avantor Funding 4.625% 15/7/2028	1,570,390	0.05
USD 334,000	Apache 4.25% 15/1/2030	295,861	0.01	USD 396,000	Avient 7.125% 1/8/2030	397,016	0.01
USD 538,000	Apache 5.1% 1/9/2040	445,094	0.02	USD 502,000	Axalta Coating Systems 3.375% 15/2/2029	417,459	0.01
USD 399,000	Apache 5.35% 1/7/2049	317,378	0.01	USD 1,726,000	Axalta Coating Systems / Axalta Coating Systems Dutch B 4.75% 15/6/2027	1,593,879	0.05
USD 268,000	APi DE 4.125% 15/7/2029	230,709	0.01	USD 200,000	Azul Investments 7.25% 15/6/2026	103,165	0.00
USD 251,000	APi DE 4.75% 15/10/2029	224,362	0.01	USD 4,481,704	BAMLL Commercial Mortgage Trust 2018-DSNY 6.288% 15/9/2034	4,352,468	0.15
USD 1,233,000	APX 5.75% 15/7/2029	1,034,949	0.04	USD 261,854	Banc of America Mortgage 2007-4 Trust 6.25% 28/12/2037	211,484	0.01
USD 2,327,000	APX 6.75% 15/2/2027	2,236,931	0.08	USD 1,239,000	Bank of America 4.375% 27/4/2171	1,076,271	0.04
USD 3,106,000	Aramark Services 5% 1/2/2028	2,866,776	0.10	USD 3,750,000	Bank of New York Mellon 3.7% 20/3/2171	3,429,774	0.12
USD 547,000	Aramark Services 6.375% 1/5/2025	544,621	0.02	USD 2,431,702	Bayview Commercial Asset Trust 2006-3 4.992% 25/10/2036	2,287,567	0.08
USD 225,000	Arches Buyer 4.25% 1/6/2028	184,285	0.01	USD 2,751,103	Bayview Commercial Asset Trust 2007-4 5.067% 25/9/2037	2,533,899	0.09
USD 3,448,000	Archrock Partners / Archrock Partners Finance 6.25% 1/4/2028	3,253,585	0.11	USD 520,000	BBCMS 2017-DELIC Mortgage Trust 7.213% 15/8/2036	514,803	0.02
USD 856,000	Archrock Partners / Archrock Partners Finance 6.875% 1/4/2027	830,075	0.03				
USD 3,134,000	Arconic 6.125% 15/2/2028	2,954,325	0.10				
USD 678,000	Arcosa 4.375% 15/4/2029	592,946	0.02				
USD 5,999,000	Ardagh Metal Packaging Finance USA / Ardagh Metal Packaging Finance 4% 1/9/2029	4,829,885	0.16				

The notes on pages 986 to 999 form an integral part of these financial statements.

# Dynamic High Income Fund continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 344,000	BBCMS 2017-DELC Mortgage Trust 8.213% 15/8/2036	336,798	0.01	USD 640,000	Carpenter Technology 7.625% 15/3/2030	639,003	0.02
USD 1,570,000	BBCMS 2018-CHRS Mortgage Trust 4.267% 5/8/2038	1,032,594	0.03	USD 726,491	Carrington Mortgage Loan Trust Series 2007-FRE1 4.877% 25/2/2037	677,162	0.02
USD 557,000	BCPE Empire 7.625% 1/5/2027	510,542	0.02	USD 283,000	CCM Merger 6.375% 1/5/2026	271,504	0.01
USD 1,940,000	BDS 2022-FL12 6.7% 19/8/2038	1,926,939	0.07	USD 1,469,000	CCO / CCO Capital 4.25% 1/2/2031	1,184,176	0.04
USD 4,414,000	Benchmark 2018-B5 Mortgage Trust 3.107% 15/7/2051	3,077,526	0.10	USD 2,427,000	CCO / CCO Capital 4.25% 15/1/2034	1,816,325	0.06
USD 6,003,000	Big River Steel / BRS Finance 6.625% 31/1/2029	5,855,213	0.20	USD 1,323,000	CCO / CCO Capital 4.5% 15/8/2030	1,090,071	0.04
USD 51,000	Block Communications 4.875% 1/3/2028	44,683	0.00	USD 2,740,000	CCO / CCO Capital 4.5% 1/5/2032	2,174,810	0.07
USD 1,204,000	Boxer Parent 7.125% 2/10/2025	1,193,113	0.04	USD 534,000	CCO / CCO Capital 4.5% 1/6/2033	414,538	0.01
USD 2,497,000	Boxer Parent 9.125% 1/3/2026	2,426,827	0.09	USD 401,000	CCO / CCO Capital 4.75% 1/3/2030	338,308	0.01
USD 157,000	Boyd Gaming 4.75% 1/12/2027	147,338	0.01	USD 1,196,000	CCO / CCO Capital 4.75% 1/2/2032	971,331	0.03
USD 2,144,000	Boyd Gaming 4.75% 15/6/2031	1,888,049	0.06	USD 197,000	CCO / CCO Capital 5% 1/2/2028	178,226	0.01
USD 606,000	Boyne USA 4.75% 15/5/2029	539,762	0.02	USD 568,000	CD&R Smokey Buyer 6.75% 15/7/2025	497,000	0.02
USD 446,000	Brookfield Property REIT / BPR Cumulus / BPR Nimbus / GGSI Sellco 4.5% 1/4/2027	380,721	0.01	USD 1,754,000	CDI Escrow Issuer 5.75% 1/4/2030	1,626,668	0.06
USD 14,000	Buckeye Partners 4.125% 1/3/2025	13,139	0.00	USD 383,000	Cedar Fair / Canada's Wonderland / Magnum Management / Millennium Op 6.5% 1/10/2028	371,970	0.01
USD 245,000	Buckeye Partners 5.6% 15/10/2044	182,703	0.01	USD 987,000	Centennial Resource Production 6.875% 1/4/2027	952,278	0.03
USD 343,000	Buckeye Partners 5.85% 15/11/2043	255,840	0.01	USD 12,000	Central Garden & Pet 4.125% 15/10/2030	10,063	0.00
USD 275,000	Cable One 0% 15/3/2026	217,934	0.01	USD 330,000	Central Garden & Pet 4.125% 30/4/2031	270,712	0.01
USD 190,000	Cable One 4% 15/11/2030	148,559	0.01	USD 3,373,000	Central Parent / CDK Global 7.25% 15/6/2029	3,296,210	0.11
USD 254,000	Cablevision Lightpath 3.875% 15/9/2027	207,228	0.01	USD 3,775,000	Charles Schwab 4% 1/6/2171	3,440,941	0.12
USD 986,000	Cablevision Lightpath 5.625% 15/9/2028	735,783	0.02	USD 4,220,000	Charles Schwab 4% 1/3/2172	3,568,094	0.12
USD 4,438,000	Caesars Entertainment 4.625% 15/10/2029	3,799,771	0.13	USD 1,900,000	Chart Industries 7.5% 1/1/2030	1,926,842	0.06
USD 3,810,000	Caesars Entertainment 6.25% 1/7/2025	3,784,467	0.13	USD 290,000	Chart Industries 9.5% 1/1/2031	302,038	0.01
USD 5,337,000	Caesars Entertainment 8.125% 1/7/2027*	5,382,489	0.18	USD 193,000	Chemours 5.75% 15/11/2028	170,065	0.01
USD 997,000	Caesars Resort Collection / CRC Finco 5.75% 1/7/2025	996,402	0.03	USD 1,715,000	Cheniere Energy Partners 4.5% 1/10/2029	1,549,261	0.05
USD 539,000	Callon Petroleum 6.375% 1/7/2026	512,915	0.02	USD 58,000	Chesapeake Energy 5.875% 1/2/2029	54,258	0.00
USD 2,820,000	Callon Petroleum 7.5% 15/6/2030	2,590,988	0.08	USD 2,424,000	Chesapeake Energy 6.75% 15/4/2029	2,348,262	0.08
USD 2,825,000	Callon Petroleum 8% 1/8/2028	2,756,988	0.09	USD 2,333,000	Chobani / Chobani Finance 4.625% 15/11/2028	2,037,642	0.07
USD 342,000	Calpine 4.625% 1/2/2029	289,088	0.01	USD 3,427,000	Chobani / Chobani Finance 7.5% 15/4/2025	3,343,690	0.11
USD 519,000	Calpine 5% 1/2/2031	428,748	0.01	USD 1,049,000	CHS/Community Health Systems 4.75% 15/2/2031	814,142	0.02
USD 3,569,000	Calpine 5.125% 15/3/2028*	3,171,516	0.11	USD 2,816,000	CHS/Community Health Systems 5.25% 15/5/2030	2,260,966	0.08
USD 544,000	Camelot Return Merger Sub 8.75% 1/8/2028	517,401	0.02	USD 1,407,000	CHS/Community Health Systems 5.625% 15/3/2027	1,238,160	0.04
USD 770,000	Cano Health 6.25% 1/10/2028	467,575	0.02				
USD 2,700,000	Capital One Financial 3.95% 1/9/2171	2,273,576	0.08				
USD 250,000	Carnival 5.75% 1/3/2027	204,922	0.01				
USD 6,329,000	Carnival Bermuda 10.375% 1/5/2028	6,768,104	0.23				

\*All or a portion of this security represents a security on loan.

The notes on pages 986 to 999 form an integral part of these financial statements.

# Dynamic High Income Fund continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 1,986,000	CHS/Community Health Systems 6% 15/1/2029	1,723,463	0.06	USD 179,000	Consensus Cloud Solutions 6% 15/10/2026	166,534	0.01
USD 2,515,000	Churchill Downs 4.75% 15/1/2028	2,291,503	0.08	USD 238,000	Consensus Cloud Solutions 6.5% 15/10/2028	207,428	0.01
USD 104,000	Ciena 4% 31/1/2030	88,631	0.00	USD 2,187,000	Consolidated Communications 6.5% 1/10/2028	1,711,327	0.06
USD 671,000	CITGO Petroleum 6.375% 15/6/2026	648,652	0.02	USD 2,551,000	CoreLogic 4.5% 1/5/2028	1,938,505	0.07
USD 593,000	CITGO Petroleum 7% 15/6/2025	584,757	0.02	USD 380,000	Covanta 4.875% 1/12/2029	321,419	0.01
USD 2,000,000	Citigroup Mortgage Loan Trust 7.117% 25/7/2037	1,905,436	0.06	USD 158,000	Covanta 5% 1/9/2030	132,333	0.00
USD 221,000	Civitas Resources 5% 15/10/2026	204,488	0.01	USD 4,438,000	CQP Holdco / BIP-V Chinook Holdco 5.5% 15/6/2031	3,890,758	0.13
USD 4,361,000	Clarivate Science 3.875% 1/7/2028	3,764,817	0.13	USD 2,199,000	Crescent Energy Finance 7.25% 1/5/2026	2,053,580	0.07
USD 3,001,000	Clarivate Science 4.875% 1/7/2029	2,581,040	0.09	USD 818,000	Crescent Energy Finance 9.25% 15/2/2028	795,026	0.03
USD 7,330,000	Clear Channel Outdoor 5.125% 15/8/2027	6,515,010	0.22	USD 140,000	Crestwood Midstream Partners / Crestwood Midstream Finance 5.625% 1/5/2027	129,658	0.01
USD 4,826,000	Clear Channel Outdoor 7.5% 1/6/2029*	3,901,531	0.13	USD 302,000	Crestwood Midstream Partners / Crestwood Midstream Finance 6% 1/2/2029	275,927	0.01
USD 1,954,000	Clear Channel Outdoor 7.75% 15/4/2028*	1,632,274	0.06	USD 116,000	Crestwood Midstream Partners / Crestwood Midstream Finance 8% 1/4/2029	116,038	0.00
USD 9,805,000	Cloud Software 6.5% 31/3/2029	8,531,356	0.29	USD 224,000	Crocs 4.125% 15/8/2031	182,785	0.01
USD 2,981,000	Clydesdale Acquisition 6.625% 15/4/2029	2,847,968	0.10	USD 29,000	Crocs 4.25% 15/3/2029	24,896	0.00
USD 2,346,000	Clydesdale Acquisition 8.75% 15/4/2030	2,093,771	0.07	USD 106,000	CrownRock / CrownRock Finance 5% 1/5/2029	95,233	0.00
USD 1,981,000	CMG Media 8.875% 15/12/2027	1,328,513	0.05	USD 2,832,000	CrownRock / CrownRock Finance 5.625% 15/10/2025	2,735,407	0.09
USD 1,248,000	CNX Midstream Partners 4.75% 15/4/2030	1,024,764	0.04	USD 5,269,000	CSC 4.125% 1/12/2030	3,769,346	0.13
USD 106,000	CNX Resources 6% 15/1/2029	96,784	0.00	USD 1,746,000	CSC 4.5% 15/11/2031	1,242,612	0.04
USD 598,000	CNX Resources 7.375% 15/1/2031	571,090	0.02	USD 104,000	CSC 5.25% 1/6/2024	101,260	0.00
USD 2,135,000	Colgate Energy Partners III 5.875% 1/7/2029	1,916,846	0.07	USD 1,252,000	Cushman & Wakefield US Borrower 6.75% 15/5/2028	1,174,019	0.04
USD 396,000	Colgate Energy Partners III 7.75% 15/2/2026	392,470	0.01	USD 684,555	CWABS Asset-Backed Certificates Trust 2006-11 6.15% 25/9/2046	618,542	0.02
USD 2,900,000	COMM 2015-LC19 Mortgage Trust 3.183% 10/2/2048	2,766,914	0.09	USD 977,726	DBGS 2018-BIOD Mortgage Trust 6.588% 15/5/2035	950,917	0.03
USD 147,000	Commercial Metals 4.375% 15/3/2032	127,001	0.00	USD 923,000	DBGS 2019-1735 Mortgage Trust 4.195% 10/4/2037	601,550	0.02
USD 1,945,000	CommScope 4.75% 1/9/2029	1,597,060	0.05	USD 425,000	DCP Midstream Operating 5.85% 21/5/2043	421,895	0.01
USD 1,342,000	CommScope 6% 1/3/2026	1,294,775	0.04	USD 1,388,000	DCP Midstream Operating 6.75% 15/9/2037	1,450,155	0.05
USD 2,469,000	CommScope 7.125% 1/7/2028*	1,919,167	0.07	USD 424,000	Dealer Tire / DT Issuer 8% 1/2/2028	384,861	0.01
USD 221,000	CommScope 8.25% 1/3/2027	188,092	0.01	USD 2,533,000	Directv Financing / Directv Financing Co-Obligor 5.875% 15/8/2027	2,270,787	0.08
USD 2,024,000	CommScope Technologies 6% 15/6/2025	1,945,034	0.07	USD 3,600,000	Discover Financial Services 5.5% 30/4/2171	3,103,146	0.10
USD 385,000	Compass Diversified 5.25% 15/4/2029	336,726	0.01	USD 3,775,000	DISH DBS 5.125% 1/6/2029	2,261,263	0.08
USD 1,694,000	Comstock Resources 5.875% 15/1/2030	1,457,973	0.05	USD 6,063,000	DISH DBS 5.25% 1/12/2026	5,062,135	0.17
USD 1,772,000	Comstock Resources 6.75% 1/3/2029	1,633,545	0.06	USD 2,017,000	DISH DBS 5.75% 1/12/2028	1,608,961	0.05
USD 4,414,000	Condor Merger Sub 7.375% 15/2/2030	3,510,773	0.12	USD 1,737,000	DISH Network 11.75% 15/11/2027	1,761,101	0.06
USD 7,615,000	Connect Finco / Connect US Finco 6.75% 1/10/2026	7,092,611	0.24				

\*All or a portion of this security represents a security on loan.

The notes on pages 986 to 999 form an integral part of these financial statements.

# Dynamic High Income Fund continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 1,750,000	Dominion Energy 4.35% 15/4/2171	1,527,479	0.05	USD 6,800,000	First Franklin Mortgage Loan Trust 2006-FF9 5.117% 25/6/2036	6,022,683	0.20
USD 244,000	DT Midstream 4.125% 15/6/2029	209,508	0.01	USD 1,615,951	First Franklin Mortgage Loan Trust Series 2007-FF2 4.757% 25/3/2037	880,160	0.03
USD 1,369,000	DT Midstream 4.375% 15/6/2031	1,147,982	0.04	USD 200,000	Ford Motor Credit 5.113% 3/5/2029	182,642	0.01
USD 3,200,000	Duke Energy 3.25% 15/1/2082	2,541,609	0.09	USD 1,199,000	Fortress Transportation and Infrastructure Investors 5.5% 1/5/2028	1,077,092	0.04
USD 1,577,000	Dun & Bradstreet 5% 15/12/2029	1,307,655	0.04	USD 166,000	Fortress Transportation and Infrastructure Investors 6.5% 1/10/2025	162,664	0.01
USD 184,000	Dycom Industries 4.5% 15/4/2029	159,956	0.00	USD 92,000	Fortress Transportation and Infrastructure Investors 9.75% 1/8/2027	94,590	0.00
USD 898,000	Earthstone Energy 8% 15/4/2027	860,818	0.03	USD 152,000	Foundation Building Materials 6% 1/3/2029	120,457	0.00
USD 5,675,000	Edison International 5.375% 15/9/2171	5,150,402	0.17	USD 1,400,000	FREMF 2018-K732 Mortgage Trust 4.051% 25/5/2025	1,337,960	0.05
USD 3,361,000	Element Solutions 3.875% 1/9/2028	2,902,795	0.10	USD 1,000,000	FREMF 2018-K733 Mortgage Trust 3.855% 25/2/2051	919,621	0.03
USD 260,000	Embecka 6.75% 15/2/2030	234,747	0.01	USD 630,000	FREMF 2018-K80 Mortgage Trust 4.232% 25/8/2050	595,171	0.02
USD 1,062,000	Enact 6.5% 15/8/2025	1,041,913	0.03	USD 2,385,000	Frontier Communications 5% 1/5/2028	2,113,134	0.07
USD 77,000	Encompass Health 4.5% 1/2/2028	70,562	0.00	USD 668,000	Frontier Communications 5.875% 15/10/2027	622,908	0.02
USD 358,000	Encompass Health 4.75% 1/2/2030	317,543	0.01	USD 201,000	Frontier Communications 6% 15/1/2030	160,604	0.01
USD 2,580,000	EnLink Midstream 5.625% 15/1/2028	2,460,043	0.08	USD 3,712,000	Frontier Communications 8.75% 15/5/2030	3,761,741	0.13
USD 103,000	EnLink Midstream Partners 4.85% 15/7/2026	97,756	0.00	USD 669,000	Garden Spinco 8.625% 20/7/2030	707,470	0.02
USD 160,000	EnLink Midstream Partners 5.45% 1/6/2047	125,810	0.00	USD 1,133,000	Gates Global / Gates 6.25% 15/1/2026	1,108,142	0.04
USD 577,000	EnLink Midstream Partners 5.6% 1/4/2044	471,455	0.02	USD 1,875,000	General Motors Financial 5.7% 30/3/2171	1,703,682	0.06
USD 231,000	EnPro Industries 5.75% 15/10/2026	220,688	0.01	USD 222,000	Genesis Energy / Genesis Energy Finance 6.5% 1/10/2025	212,990	0.01
USD 318,000	Entegris Escrow 4.75% 15/4/2029	288,584	0.01	USD 174,000	Genesis Energy / Genesis Energy Finance 7.75% 1/2/2028	166,183	0.00
USD 49,000	EQM Midstream Partners 4.125% 1/12/2026	43,560	0.00	USD 495,000	Genesis Energy / Genesis Energy Finance 8.875% 15/4/2030	497,129	0.02
USD 248,000	EQM Midstream Partners 4.75% 15/1/2031	201,367	0.01	USD 1,553,000	Goldman Sachs 3.65% 10/2/2172	1,304,981	0.04
USD 216,000	EQM Midstream Partners 6% 1/7/2025	208,686	0.01	USD 2,000,000	Golub Capital Partners 48 7.592% 17/4/2033	1,948,664	0.07
USD 1,455,000	EQM Midstream Partners 6.5% 1/7/2027	1,373,616	0.05	USD 132,000	Goodyear Tire & Rubber 5% 15/7/2029	114,299	0.00
USD 257,000	EQM Midstream Partners 7.5% 1/6/2030	245,434	0.01	USD 550,000	Goodyear Tire & Rubber 5.625% 30/4/2033	467,689	0.02
USD 597,000	Fair Isaac 4% 15/6/2028	538,987	0.02	USD 281,000	GrafTech Finance 4.625% 15/12/2028	229,288	0.01
USD 1,575,000	Fertitta Entertainment / Fertitta Entertainment Finance 4.625% 15/1/2029	1,351,980	0.05	USD 110,701	GreenPoint Mortgage Funding Trust 2006-AR2 4.793% 25/3/2036	106,069	0.00
USD 336,000	Fertitta Entertainment / Fertitta Entertainment Finance 6.75% 15/1/2030	278,480	0.01				
USD 488,798	First Franklin Mortgage Loan Trust 2006-FF13 4.857% 25/10/2036	331,401	0.01				
USD 286,581	First Franklin Mortgage Loan Trust 2006-FF13 4.937% 25/10/2036	195,609	0.01				

The notes on pages 986 to 999 form an integral part of these financial statements.



# Dynamic High Income Fund continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 409,000	GS Mortgage Trust 2015-GC32 4.411% 10/7/2048	372,501	0.01	USD 210,000	Icahn Enterprises / Icahn Enterprises Finance 6.25% 15/5/2026	204,274	0.01
USD 153,280	GSAA Home Equity Trust 2005-14 5.317% 25/12/2035	65,706	0.00	USD 2,724,000	II-VI 5% 15/12/2029	2,384,617	0.08
USD 540,034	GSAA Home Equity Trust 2006-5 4.977% 25/3/2036	174,346	0.01	USD 3,000,000	ILFC E-Capital Trust I 6.288% 21/12/2065	2,062,500	0.07
USD 999,945	GSAMP Trust 2006-FM3 4.757% 25/11/2036	479,481	0.02	USD 3,000,000	ILFC E-Capital Trust II 6.538% 21/12/2065	2,077,500	0.07
USD 902,819	GSMP5 Mortgage Loan Trust 2005-RP3 3.704% 25/9/2035	825,151	0.03	USD 1,817,000	Illuminate Buyer / Illuminate IV 9% 1/7/2028	1,628,218	0.06
USD 852,000	GTCR AP Finance 8% 15/5/2027	818,639	0.03	USD 2,810,000	Imola Merger 4.75% 15/5/2029	2,376,860	0.08
USD 125,000	Gulfport Energy 8% 17/5/2026	122,500	0.00	USD 219,000	Installed Building Products 5.75% 1/2/2028	204,009	0.01
USD 426,000	GYP III 4.625% 1/5/2029	366,691	0.01	USD 1,035,336	Invitation Homes 2018-SFR4 Trust 5.701% 17/1/2038	1,034,713	0.04
USD 900,000	Hanesbrands 9% 15/2/2031	910,082	0.03	USD 692,000	Iron Mountain 5.25% 15/7/2030	602,910	0.02
USD 133,000	Harvest Midstream I 7.5% 1/9/2028	128,922	0.00	USD 1,671,000	Iron Mountain 5.625% 15/7/2032	1,435,922	0.05
USD 317,000	HAT I / HAT II 3.375% 15/6/2026	273,737	0.01	USD 643,000	Iron Mountain Information Management Services 5% 15/7/2032	531,054	0.02
USD 1,358,000	HB Fuller 4.25% 15/10/2028	1,185,196	0.04	USD 1,107,000	ITT 6.5% 1/8/2029	909,384	0.03
USD 1,981,000	HealthEquity 4.5% 1/10/2029	1,727,305	0.06	USD 533,000	Jefferies Finance / JFIN Co-Issuer 5% 15/8/2028	452,696	0.02
USD 400,000	Helios Software / ION Corporate Solutions Finance 4.625% 1/5/2028	324,145	0.01	USD 260,000	JP Morgan Mortgage Acquisition Trust 2006-CH1 5.417% 25/7/2036	225,736	0.01
USD 347,000	Hertz 4.625% 1/12/2026	310,878	0.01	USD 3,295,000	JPMorgan Chase 5.864% 15/5/2077	2,826,781	0.10
USD 452,000	Hertz 5% 1/12/2029	373,386	0.01	USD 562,000	K Hovnanian Enterprises 7.75% 15/2/2026	547,742	0.02
USD 540,000	Hess Midstream Operations 4.25% 15/2/2030	456,757	0.02	USD 861,000	Kaiser Aluminum 4.5% 1/6/2031	668,521	0.02
USD 378,000	Hilcorp Energy I / Hilcorp Finance 5.75% 1/2/2029	342,416	0.01	USD 814,000	Kaiser Aluminum 4.625% 1/3/2028	699,743	0.02
USD 24,000	Hilcorp Energy I / Hilcorp Finance 6% 15/4/2030	21,806	0.00	USD 160,000	KB Home 7.25% 15/7/2030	156,926	0.01
USD 41,000	Hilcorp Energy I / Hilcorp Finance 6% 1/2/2031	37,054	0.00	USD 289,000	Ken Garff Automotive 4.875% 15/9/2028	249,090	0.01
USD 185,000	Hilcorp Energy I / Hilcorp Finance 6.25% 1/11/2028	172,067	0.01	USD 694,000	Kobe US Midco 2 9.25% 1/11/2026	520,500	0.02
USD 18,000	Hilcorp Energy I / Hilcorp Finance 6.25% 15/4/2032	16,346	0.00	USD 272,000	Kontoor Brands 4.125% 15/11/2029	230,811	0.01
USD 90,000	Hilton Domestic Operating 3.75% 1/5/2029	78,081	0.00	USD 1,329,000	LABL 5.875% 1/11/2028	1,155,096	0.04
USD 158,000	Hilton Domestic Operating 5.75% 1/5/2028	153,495	0.01	USD 135,000	Ladder Capital Finance / Ladder Capital Finance 4.75% 15/6/2029	109,541	0.00
USD 371,000	Home Point Capital 5% 1/2/2026	259,826	0.01	USD 579,000	LCM Investments II 4.875% 1/5/2029	476,899	0.02
USD 316,000	Howard Hughes 4.125% 1/2/2029	263,732	0.01	USD 272,000	Legacy LifePoint Health 4.375% 15/2/2027	228,991	0.01
USD 908,000	Howard Hughes 4.375% 1/2/2031	737,995	0.02	USD 495,000	Legacy LifePoint Health 6.75% 15/4/2025	470,936	0.02
USD 206,000	Howard Hughes 5.375% 1/8/2028	185,608	0.01	USD 193,000	Legends Hospitality / Legends Hospitality Co-Issuer 5% 1/2/2026	176,068	0.01
USD 136,000	HUB International 5.625% 1/12/2029	117,046	0.00	USD 582,000	Level 3 Financing 3.4% 1/3/2027	490,500	0.02
USD 4,043,000	HUB International 7% 1/5/2026	3,976,232	0.13	USD 700,000	Level 3 Financing 3.75% 15/7/2029	448,973	0.01
USD 756,000	Icahn Enterprises / Icahn Enterprises Finance 4.375% 1/2/2029	653,430	0.02				
USD 3,088,000	Icahn Enterprises / Icahn Enterprises Finance 5.25% 15/5/2027	2,882,216	0.10				

The notes on pages 986 to 999 form an integral part of these financial statements.

# Dynamic High Income Fund continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 1,075,000	Level 3 Financing 3.875% 15/11/2029	823,606	0.03	USD 628,000	Match II 5.625% 15/2/2029	578,041	0.02
USD 1,083,000	Level 3 Financing 4.25% 1/7/2028	746,844	0.03	USD 722,000	Mattel 5.45% 1/11/2041	605,182	0.02
USD 469,000	Level 3 Financing 4.625% 15/9/2027	350,167	0.01	USD 492,000	Mattel 6.2% 1/10/2040	436,528	0.01
USD 1,950,000	Liberty Mutual 4.125% 15/12/2051	1,623,648	0.05	USD 8,418,000	Mauser Packaging Solutions 7.875% 15/8/2026	8,467,919	0.29
USD 1,029,000	Life Time 5.75% 15/1/2026	979,218	0.03	USD 94,000	Medline Borrower 3.875% 1/4/2029	77,875	0.00
USD 939,000	Life Time 8% 15/4/2026	897,410	0.03		Medline Borrower 5.25% 1/10/2029*	3,326,731	0.11
USD 647,258	Ligado Networks 15.5% 1/11/2023	173,141	0.01	USD 167,000	Metis Merger Sub 6.5% 15/5/2029	135,471	0.00
USD 1,040,000	Lindblad Expeditions 6.75% 15/2/2027	983,778	0.03	USD 4,675,000	MetLife 3.85% 15/3/2171	4,429,562	0.15
USD 2,500,000	Lions Gate Capital 5.5% 15/4/2029	1,757,164	0.06	USD 381,000	MGIC Investment 5.25% 15/8/2028	355,239	0.01
USD 237,000	Lithia Motors 3.875% 1/6/2029	198,261	0.01	USD 1,897,000	MicroStrategy 6.125% 15/6/2028*	1,576,767	0.05
USD 291,000	Live Nation Entertainment 3.75% 15/1/2028	254,378	0.01	USD 753,000	Midwest Gaming Borrower / Midwest Gaming Finance 4.875% 1/5/2029	643,117	0.02
USD 3,550,000	Live Nation Entertainment 4.75% 15/10/2027	3,185,149	0.11	USD 1,562,400	Mileage Plus / Mileage Plus Intellectual Property Assets 6.5% 20/6/2027	1,560,056	0.05
USD 54,000	Live Nation Entertainment 4.875% 1/11/2024	52,436	0.00	USD 278,000	Minerals Technologies 5% 1/7/2028	250,456	0.01
USD 3,110,000	Live Nation Entertainment 6.5% 15/5/2027	3,057,012	0.10	USD 6,667,000	Minerva Merger Sub 6.5% 15/2/2030	5,281,847	0.18
USD 9,373,746	Long Beach Mortgage Loan Trust 2006-6 4.917% 25/7/2036	3,875,039	0.13	USD 790,000	Morgan Stanley Capital I 2017-HR2 2.73% 15/12/2050	535,859	0.02
USD 569,455	Long Beach Mortgage Loan Trust 2006-7 4.927% 25/8/2036	298,105	0.01	USD 1,660,000	Morgan Stanley Capital I Trust 2018-H3 4.862% 15/7/2051	1,409,363	0.05
USD 7,121,716	Long Beach Mortgage Loan Trust 2006-7 4.937% 25/8/2036	3,044,501	0.10	USD 1,881,000	Morgan Stanley Capital I Trust 2018-MP 4.276% 11/7/2040	1,452,922	0.05
USD 7,121,716	Long Beach Mortgage Loan Trust 2006-7 5.097% 25/8/2036	3,051,257	0.10	USD 2,720,000	Morgan Stanley Capital I Trust 2018-SUN 7.138% 15/7/2035	2,686,236	0.09
USD 5,015,896	Long Beach Mortgage Loan Trust 2006-9 4.937% 25/10/2036	1,598,843	0.05	USD 2,049,598	Morgan Stanley Residential Mortgage Loan Trust 2014-1 5.891% 25/6/2044	1,866,290	0.06
USD 1,682,582	Long Beach Mortgage Loan Trust 2006-WL3 5.217% 25/1/2036	1,519,326	0.05	USD 686,318	MSCG Trust 2018-SELF 6.738% 15/10/2037	667,243	0.02
USD 335,000	LSF11 A5 HoldCo 6.625% 15/10/2029	284,594	0.01	USD 69,000	MSCI 3.625% 1/9/2030	58,712	0.00
USD 1,639,000	Lumen Technologies 4% 15/2/2027	1,256,908	0.04	USD 47,000	Murphy Oil 6.125% 1/12/2042	37,255	0.00
USD 1,658,000	Lumen Technologies 4.5% 15/1/2029	870,278	0.03	USD 1,959,000	Nabors Industries 5.75% 1/2/2025	1,863,107	0.07
USD 245,000	Lumen Technologies 5.375% 15/6/2029	133,233	0.00	USD 2,430,000	Nabors Industries 7.375% 15/5/2027	2,348,995	0.08
USD 2,252,000	Madison IAQ 5.875% 30/6/2029	1,797,173	0.06	USD 205,000	Nationstar Mortgage 5.125% 15/12/2030	158,084	0.01
USD 131,000	Magnolia Oil & Gas Operating / Magnolia Oil & Gas Finance 6% 1/8/2026	125,576	0.00	USD 333,000	Nationstar Mortgage 5.75% 15/11/2031	260,931	0.01
USD 632,000	MajorDrive IV 6.375% 1/6/2029	488,397	0.02	USD 643,000	Nationstar Mortgage 6% 15/1/2027	592,229	0.02
USD 285,000	MasTec 4.5% 15/8/2028	258,123	0.01	USD 570,000	Navient 5.5% 15/3/2029	482,522	0.02
USD 3,087,846	Mastr Asset Backed Trust 2006-FRE2 4.917% 25/3/2036	2,160,271	0.07	USD 165,000	Navient 6.125% 25/3/2024	163,496	0.01
USD 1,156,000	Matador Resources 5.875% 15/9/2026	1,115,925	0.04	USD 333,000	NCR 5% 1/10/2028	289,242	0.01
USD 134,000	Match II 3.625% 1/10/2031	104,976	0.00	USD 1,097,000	NCR 5.125% 15/4/2029	931,322	0.03
USD 1,111,000	Match II 4.625% 1/6/2028	988,198	0.03	USD 77,000	NCR 5.75% 1/9/2027	74,765	0.00
				USD 874,000	NCR 6.125% 1/9/2029	846,888	0.03
				USD 800,000	Neptune Bidco US 9.29% 15/4/2029	756,960	0.03

\*All or a portion of this security represents a security on loan.

The notes on pages 986 to 999 form an integral part of these financial statements.

# Dynamic High Income Fund continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 657,000	NESCO II 5.5% 15/4/2029	588,692	0.02	USD 778,000	OneMain Finance 6.625% 15/1/2028	725,166	0.02
USD 782,000	New Enterprise Stone & Lime 5.25% 15/7/2028	715,400	0.02	USD 847,000	OneMain Finance 6.875% 15/3/2025	829,058	0.03
USD 244,000	New Enterprise Stone & Lime 9.75% 15/7/2028	233,690	0.01	USD 308,000	OneMain Finance 7.125% 15/3/2026	299,841	0.01
USD 3,793,000	New Fortress Energy 6.5% 30/9/2026	3,446,566	0.12	USD 764,000	Option Care Health 4.375% 31/10/2029	652,483	0.02
USD 1,488,000	New Fortress Energy 6.75% 15/9/2025	1,383,492	0.05	USD 2,638,130	Option One Mortgage Loan Trust 2007-FXD1 5.866% 25/1/2037	2,210,960	0.08
USD 4,673,000	NextEra Energy Capital 3.8% 15/3/2082	4,021,395	0.14	USD 3,870,000	Organon / Organon Foreign Debt Co-Issuer 5.125% 30/4/2031	3,315,564	0.11
USD 4,007,000	NFP 4.875% 15/8/2028	3,509,572	0.12	USD 288,000	OT Merger 7.875% 15/10/2029	173,218	0.01
USD 5,551,000	NFP 6.875% 15/8/2028*	4,734,170	0.16	USD 121,000	Outfront Media Capital / Outfront Media Capital 4.25% 15/1/2029	99,631	0.00
USD 346,000	NFP 7.5% 1/10/2030	329,946	0.01	USD 168,000	Outfront Media Capital / Outfront Media Capital 4.625% 15/3/2030	137,722	0.00
USD 328,000	NGL Energy Operating / NGL Energy Finance 7.5% 1/2/2026	312,848	0.01	USD 2,234,000	Outfront Media Capital / Outfront Media Capital 5% 15/8/2027	2,005,701	0.07
USD 871,000	NGPL PipeCo 7.768% 15/12/2037	937,417	0.03	USD 555,000	OWL Rock Core Income 5.5% 21/3/2025	538,170	0.02
USD 871,000	NMG / Neiman Marcus 7.125% 1/4/2026	837,403	0.03	USD 632,000	OWL Rock Core Income 7.75% 16/9/2027	630,448	0.02
USD 3,348,000	Northern Oil and Gas 8.125% 1/3/2028	3,251,778	0.11	USD 938,000	Paramount Global 6.375% 30/3/2062	808,932	0.03
USD 2,328,000	Northwest Fiber / Northwest Fiber Finance Sub 4.75% 30/4/2027	2,032,418	0.07	USD 1,479,000	Pattern Energy Operations / Pattern Energy Operations 4.5% 15/8/2028	1,321,819	0.04
USD 1,763,000	Northwest Fiber / Northwest Fiber Finance Sub 6% 15/2/2028*	1,396,102	0.05	USD 121,000	PDC Energy 6.125% 15/9/2024	119,985	0.00
USD 196,000	Northwest Fiber / Northwest Fiber Finance Sub 10.75% 1/6/2028	181,709	0.01	USD 1,788,000	Performance Food 4.25% 1/8/2029	1,556,553	0.05
USD 2,215,000	Novelis 3.25% 15/11/2026	1,949,360	0.07	USD 820,000	Periana 5.95% 19/4/2026	773,662	0.03
USD 3,495,000	Novelis 3.875% 15/8/2031	2,819,329	0.10	USD 3,429,000	PetSmart / PetSmart Finance 7.75% 15/2/2029	3,338,736	0.11
USD 2,353,000	Novelis 4.75% 30/1/2030	2,061,416	0.07	USD 694,000	Picasso Finance Sub 6.125% 15/6/2025	681,278	0.02
USD 1,331,000	NRG Energy 3.875% 15/2/2032	1,026,374	0.03	USD 3,900,000	PNC Financial Services 3.4% 15/12/2171	3,241,875	0.11
USD 244,000	NuStar Logistics 5.75% 1/10/2025	235,153	0.01	USD 141,000	Post 4.5% 15/9/2031	119,235	0.00
USD 448,000	NuStar Logistics 6% 1/6/2026	428,541	0.02	USD 48,000	Post 4.625% 15/4/2030	41,679	0.00
USD 17,000	NuStar Logistics 6.375% 1/10/2030	15,862	0.00	USD 109,000	Post 5.5% 15/12/2029	100,163	0.00
USD 2,532,000	Occidental Petroleum 6.2% 15/3/2040	2,474,758	0.08	USD 261,000	Premier Entertainment Sub / Premier Entertainment Finance 5.625% 1/9/2029	190,449	0.01
USD 53,000	Occidental Petroleum 6.45% 15/9/2036	53,071	0.00	USD 261,000	Premier Entertainment Sub / Premier Entertainment Finance 5.875% 1/9/2031	185,266	0.01
USD 58,000	Occidental Petroleum 6.6% 15/3/2046	58,950	0.00	USD 404,000	Prime Security Services Borrower / Prime Finance 5.75% 15/4/2026	390,836	0.01
USD 1,521,000	Occidental Petroleum 6.625% 1/9/2030	1,567,763	0.05	USD 2,850,000	Prime Security Services Borrower / Prime Finance 6.25% 15/1/2028	2,647,835	0.09
USD 50,000	Occidental Petroleum 6.95% 1/7/2024	50,440	0.00	USD 1,500,000	Progress Residential 2019-SFR4 Trust 3.435% 17/10/2036	1,415,535	0.05
USD 236,000	Occidental Petroleum 7.5% 1/5/2031	252,914	0.01				
USD 202,000	Occidental Petroleum 8.875% 15/7/2030	229,201	0.01				
USD 288,000	OneMain Finance 4% 15/9/2030	218,664	0.01				
USD 516,000	OneMain Finance 5.375% 15/11/2029	435,339	0.01				

\*All or a portion of this security represents a security on loan.

# Dynamic High Income Fund continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 1,317,000	Radiate Holdco / Radiate Finance 4.5% 15/9/2026	986,763	0.03	USD 2,870,000	Shift4 Payments / Shift4 Payments Finance Sub 4.625% 1/11/2026	2,648,379	0.09
USD 4,411,000	Radiate Holdco / Radiate Finance 6.5% 15/9/2028	2,080,508	0.07	USD 77,000	Simmons Foods /Simmons Prepared Foods /Simmons Pet Food /Simmons Feed 4.625% 1/3/2029	62,833	0.00
USD 172,000	Range Resources 4.875% 15/5/2025	167,353	0.01	USD 3,107,000	Sinclair Television 4.125% 1/12/2030	2,371,884	0.08
USD 359,000	Raptor Acquisition / Raptor Co-Issuer 4.875% 1/11/2026	332,613	0.01	USD 1,653,000	Sirius XM Radio 3.875% 1/9/2031	1,285,059	0.04
USD 4,992,901	Ready Capital Mortgage Financing 2022-FL10 7.17% 25/10/2039	4,985,783	0.17	USD 846,000	Sirius XM Radio 4% 15/7/2028	721,791	0.02
USD 410,000	Realogy / Realogy Co-Issuer 5.25% 15/4/2030	281,401	0.01	USD 1,789,000	Sirius XM Radio 5% 1/8/2027	1,636,499	0.05
USD 925,000	Realogy / Realogy Co-Issuer 5.75% 15/1/2029	669,298	0.02	USD 705,000	Six Flags Theme Parks 7% 1/7/2025	711,191	0.02
USD 194,418	Renaissance Home Equity Loan Trust 2005-1 5.277% 25/5/2035	170,802	0.01	USD 312,000	SM Energy 5.625% 1/6/2025	300,489	0.01
USD 590,207	Renaissance Home Equity Loan Trust 2005-3 5.14% 25/11/2035	579,048	0.02	USD 636,000	SM Energy 6.5% 15/7/2028	587,864	0.02
USD 163,000	Resideo Funding 4% 1/9/2029	134,417	0.00	USD 55,000	SM Energy 6.625% 15/1/2027	52,068	0.00
USD 525,000	RHP Hotel Properties / RHP Finance 4.5% 15/2/2029	457,889	0.02	USD 423,000	SM Energy 6.75% 15/9/2026	407,182	0.01
USD 3,855,000	RHP Hotel Properties / RHP Finance 4.75% 15/10/2027	3,547,756	0.12	USD 3,083,000	Sotheby's 7.375% 15/10/2027	2,911,215	0.10
USD 244,000	RLJ Lodging Trust 4% 15/9/2029	199,203	0.01	USD 3,286,000	Sotheby's/Bidfair 5.875% 1/6/2029	2,781,415	0.09
USD 1,759,000	Rockcliff Energy II 5.5% 15/10/2029	1,615,993	0.06	USD 11,000	Southwestern Energy 4.75% 1/2/2032	9,415	0.00
USD 447,000	Rocket Mortgage / Rocket Mortgage Co-Issuer 2.875% 15/10/2026	383,606	0.01	USD 1,157,000	Southwestern Energy 5.375% 1/2/2029	1,071,440	0.04
USD 305,000	Roller Bearing 4.375% 15/10/2029	264,551	0.01	USD 329,000	Specialty Building Products / SBP Finance 6.375% 30/9/2026	300,601	0.01
USD 441,000	Ryan Specialty 4.375% 1/2/2030	377,566	0.01	USD 581,000	Spectrum Brands 5% 1/10/2029	502,033	0.02
USD 343,000	Sabre GLBL 7.375% 1/9/2025	321,971	0.01	USD 161,000	Spectrum Brands 5.5% 15/7/2030	143,169	0.00
USD 1,337,000	Sabre GLBL 9.25% 15/4/2025	1,316,987	0.04	USD 168,000	Spirit AeroSystems 7.5% 15/4/2025	167,987	0.01
USD 507,000	Sabre GLBL 11.25% 15/12/2027	505,635	0.02	USD 1,458,000	Spirit AeroSystems 9.375% 30/11/2029	1,547,302	0.05
USD 200,000	Sasol Financing USA 4.375% 18/9/2026	180,219	0.01	USD 129,000	Sprint Capital 6.875% 15/11/2028	134,934	0.00
USD 911,000	Sasol Financing USA 5.5% 18/3/2031	767,898	0.03	USD 1,690,000	Sprint Capital 8.75% 15/3/2032	2,013,550	0.07
USD 400,000	Sasol Financing USA 6.5% 27/9/2028	375,173	0.01	USD 3,817,000	SRM Escrow Issuer 6% 1/11/2028	3,364,437	0.11
USD 475,000	SBA Communications 3.125% 1/2/2029	389,942	0.01	USD 4,304,000	SRS Distribution 4.625% 1/7/2028	3,769,687	0.13
USD 616,000	Science Applications International 4.875% 1/4/2028	561,930	0.02	USD 3,253,000	SRS Distribution 6% 1/12/2029	2,708,847	0.09
USD 372,000	Scientific Games International 7% 15/5/2028	362,604	0.01	USD 1,703,000	SRS Distribution 6.125% 1/7/2029	1,431,866	0.05
USD 56,000	Scientific Games International 7.25% 15/11/2029	55,300	0.00	USD 227,000	Stagwell Global 5.625% 15/8/2029	194,301	0.01
USD 159,000	Scientific Games International 8.625% 1/7/2025	162,731	0.01	USD 39,000	Standard Industries 3.375% 15/1/2031	30,077	0.00
USD 831,000	SCIL IV / SCIL USA 5.375% 1/11/2026	744,951	0.03	USD 611,000	Standard Industries 4.375% 15/7/2030	509,256	0.02
USD 1,737,995	Seasoned Credit Risk Transfer Trust Series 2018-1 4.19% 25/5/2057	598,217	0.02	USD 1,337,000	Standard Industries 4.75% 15/1/2028	1,204,668	0.04
				USD 1,468,000	Staples 7.5% 15/4/2026	1,308,164	0.04
				USD 246,000	Starwood Property Trust 4.375% 15/1/2027	213,708	0.01
				USD 8,457,000	State Street 5.769% 1/6/2077	7,035,581	0.24
				USD 635,000	Station Casinos 4.5% 15/2/2028	558,348	0.02

The notes on pages 986 to 999 form an integral part of these financial statements.

# Dynamic High Income Fund continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 1,220,000	Station Casinos 4.625% 1/12/2031	995,069	0.03	USD 940,000	Uber Technologies 6.25% 15/1/2028	924,847	0.03
USD 1,158,000	Stillwater Mining 4% 16/11/2026	1,033,515	0.03	USD 336,000	Uber Technologies 7.5% 15/5/2025	339,168	0.01
USD 82,483	Structured Asset Mortgage Investments II Trust 2006- AR6 4.997% 25/7/2046	57,795	0.00	USD 2,280,000	Uber Technologies 7.5% 15/9/2027	2,302,230	0.08
USD 165,000	Suburban Propane Partners /Suburban Energy Finance 5% 1/6/2031	137,357	0.00	USD 1,599,000	Uber Technologies 8% 1/11/2026	1,633,322	0.06
USD 84,000	Summit Materials / Summit Materials Finance 5.25% 15/1/2029	77,200	0.00	USD 1,731,000	United Airlines 4.375% 15/4/2026	1,631,320	0.06
USD 28,000	Sunoco / Sunoco Finance 6% 15/4/2027	27,474	0.00	USD 3,348,000	United Airlines 4.625% 15/4/2029	2,978,873	0.10
USD 2,767,000	Surgery Center 6.75% 1/7/2025*	2,733,796	0.09	USD 878,277	United Airlines 2020-1 Class A Pass Through Trust 5.875% 15/4/2029	873,151	0.03
USD 476,000	Surgery Center 10% 15/4/2027*	483,612	0.02	USD 68,732	United Airlines 2020-1 Class B Pass Through Trust 4.875% 15/7/2027	66,671	0.00
USD 926,000	SWF Escrow Issuer 6.5% 1/10/2029	601,168	0.02	USD 168,000	United Natural Foods 6.75% 15/10/2028	159,270	0.01
USD 1,670,000	Synaptics 4% 15/6/2029	1,386,722	0.05	USD 1,221,000	Uniti / Uniti Finance / CSL Capital 10.5% 15/2/2028	1,222,923	0.04
USD 108,000	Tallgrass Energy Partners / Tallgrass Energy Finance 6% 1/3/2027	100,031	0.00	USD 1,005,000	Univision Communications 5.125% 15/2/2025*	979,583	0.03
USD 74,000	Tallgrass Energy Partners / Tallgrass Energy Finance 6% 31/12/2030	63,502	0.00	USD 1,349,000	Univision Communications 6.625% 1/6/2027	1,283,210	0.04
USD 359,000	Tallgrass Energy Partners / Tallgrass Energy Finance 6% 1/9/2031	306,945	0.01	USD 653,000	Univision Communications 7.375% 30/6/2030	617,547	0.02
USD 5,971,000	Tap Rock Resources 7% 1/10/2026	5,491,618	0.18	USD 2,680,000	US Bancorp 3.7% 15/1/2172	2,261,250	0.08
USD 24,000	Taylor Morrison Communities 5.125% 1/8/2030	21,150	0.00	USD 1,559,000	US Foods 4.625% 1/6/2030	1,362,644	0.05
USD 82,000	TEGNA 4.75% 15/3/2026	78,043	0.00	USD 533,000	US Foods 4.75% 15/2/2029	479,815	0.02
USD 155,000	Tempo Acquisition / Tempo Acquisition Finance 5.75% 1/6/2025	154,075	0.00	USD 1,068,000	USA Compression Partners / USA Compression Finance 6.875% 1/4/2026	1,029,050	0.04
USD 285,000	Tenet Healthcare 4.25% 1/6/2029	250,059	0.01	USD 4,543,000	USA Compression Partners / USA Compression Finance 6.875% 1/9/2027	4,276,356	0.15
USD 1,684,000	Tenet Healthcare 4.875% 1/1/2026	1,608,548	0.05	USD 281,000	Vail Resorts 6.25% 15/5/2025	280,526	0.01
USD 2,131,000	Tenet Healthcare 5.125% 1/11/2027	2,002,752	0.07	USD 1,828,000	Venture Global Calcasieu Pass 3.875% 15/8/2029	1,574,429	0.05
USD 1,130,000	Tenet Healthcare 6.125% 1/10/2028*	1,048,900	0.04	USD 1,083,000	Venture Global Calcasieu Pass 4.125% 15/8/2031	924,708	0.03
USD 1,273,000	Tenet Healthcare 6.25% 1/2/2027	1,241,200	0.04	USD 2,299,000	Veritas US / Veritas Bermuda 7.5% 1/9/2025	1,776,151	0.06
USD 1,253,000	Terex 5% 15/5/2029	1,148,072	0.04	USD 8,127,000	Verscend Escrow 9.75% 15/8/2026	8,185,189	0.28
USD 129,000	Titan International 7% 30/4/2028	122,391	0.00	USD 3,263,000	Vertiv 4.125% 15/11/2028	2,835,612	0.10
USD 4,531,000	TK Elevator US Newco 5.25% 15/7/2027	4,109,889	0.14	USD 947,000	Viasat 5.625% 15/9/2025	866,173	0.03
USD 128,000	Tri Pointe Homes 5.7% 15/6/2028	119,406	0.00	USD 835,000	Viasat 6.5% 15/7/2028	608,544	0.02
USD 2,621,000	Triumph 8.875% 1/6/2024	2,741,684	0.09	USD 366,000	Viavi Solutions 3.75% 1/10/2029	306,061	0.01
USD 381,000	TTMT Escrow Issuer 8.625% 30/9/2027	386,228	0.01	USD 428,000	VistaJet Malta Finance / XO Management 6.375% 1/2/2030	375,874	0.01
USD 4,224,000	Uber Technologies 4.5% 15/8/2029	3,739,972	0.13	USD 191,000	Vistra Operations 4.375% 1/5/2029	165,725	0.01
				USD 1,212,000	Vistra Operations 5.5% 1/9/2026	1,160,999	0.04
				USD 2,510,000	Voya Financial 6.125% 15/3/2171	2,478,348	0.08

\* All or a portion of this security represents a security on loan.

The notes on pages 986 to 999 form an integral part of these financial statements.

# Dynamic High Income Fund continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 553,000	Wabash National 4.5% 15/10/2028	481,560	0.02		<b>Uruguay</b>		
USD 524,362	WaMu Mortgage Pass-Through Certificates Series 2007-OA5 Trust 3.543% 25/6/2047	417,595	0.01	USD 1,087,820	Uruguay Government International Bond 5.75% 28/10/2034	1,172,126	0.04
USD 768,524	Washington Mutual Mortgage Pass-Through Certificates WMALT Series 2006-AR8 Trust 3.643% 25/10/2046	632,083	0.02	<b>Total Bonds</b>			
USD 686,634	Washington Mutual Mortgage Pass-Through Certificates WMALT Series 2007-OA3 Trust 3.493% 25/4/2047	537,906	0.02	<b>EQUITY LINKED NOTES</b>			
USD 2,886,000	Waste Pro USA 5.5% 15/2/2026	2,636,043	0.09	USD 19,391	Bank of Montreal (Fund receives 11.769% Fixed; and receives/pays return on Cigna) (22/3/2023)	5,665,915	0.19
USD 3,288,000	Wells Fargo Commercial Mortgage Trust 2015-NXS1 4.149% 15/5/2048	2,840,032	0.10	USD 41,130	Bank of Montreal (Fund receives 12.72% Fixed; and receives/pays return on Intl Business Machines) (13/4/2023)	5,404,433	0.18
USD 700,000	Wells Fargo Commercial Mortgage Trust 2016-NXS5 4.948% 15/1/2059	649,620	0.02	USD 4,629	Bank of Montreal (Fund receives 14.589% Fixed; and receives/pays return on Broadcom) (2/3/2023)	2,713,949	0.09
USD 920,000	Wells Fargo Commercial Mortgage Trust 2018-C45 4.727% 15/6/2051	803,234	0.03	USD 38,500	Bank of Montreal (Fund receives 15.541% Fixed; and receives/pays return on Cognizant Tech Solutions) (11/4/2023)	2,434,189	0.08
USD 881,000	WESCO Distribution 7.25% 15/6/2028	893,499	0.03	USD 9,200	Bank of Montreal (Fund receives 16.329% Fixed; and receives/pays return on Ross Stores) (2/3/2023)	1,027,483	0.03
USD 311,000	Western Midstream Operating 5.3% 1/3/2048	257,786	0.01	USD 35,700	Bank of Montreal (Fund receives 17.715% Fixed; and receives/pays return on Cisco Systems) (11/4/2023)	1,746,719	0.06
USD 464,000	Western Midstream Operating 5.45% 1/4/2044	392,289	0.01	USD 6,300	Bank of Montreal (Fund receives 19.633% Fixed; and receives/pays return on Comerica) (2/3/2023)	445,126	0.01
USD 161,000	Western Midstream Operating 5.5% 15/8/2048	134,519	0.01	USD 51,800	Bank of Montreal (Fund receives 20.7% Fixed; and receives/pays return on Wells Fargo) (2/3/2023)	2,332,760	0.08
USD 3,288,000	Western Midstream Operating 5.5% 1/2/2050	2,692,297	0.09	USD 26,200	Bank of Montreal (Fund receives 22.179% Fixed; and receives/pays return on Citizens Financial) (2/3/2023)	1,098,741	0.04
USD 6,702,000	White Cap Buyer 6.875% 15/10/2028	6,082,342	0.20	USD 28,066	Bank of Montreal (Fund receives 8.031% Fixed; and receives/pays return on Darden Restaurants) (22/3/2023)	4,028,346	0.14
USD 805,000	White Cap Parent 8.25% 15/3/2026 <sup>*</sup>	759,846	0.03	USD 18,262	Bank of Montreal (Fund receives 9% Fixed; and receives/pays return on Visa) (22/3/2023)	4,042,909	0.14
USD 609,000	Williams Scotsman International 4.625% 15/8/2028	548,648	0.02	USD 1,367	Royal Bank of Canada (Fund receives 10.32% Fixed; and receives/pays return on S&P 500® INDEX) (3/3/2023)	5,443,580	0.18
USD 1,952,000	WR Grace 4.875% 15/6/2027	1,793,400	0.06	USD 33,558	Royal Bank of Canada (Fund receives 10.57% Fixed; and receives/pays return on Prologis) (1/3/2023)	4,127,701	0.14
USD 6,240,000	WR Grace 5.625% 15/8/2029	5,024,890	0.17				
USD 435,000	WR Grace 7.375% 1/3/2031	432,281	0.01				
USD 172,000	Wyndham Hotels & Resorts 4.375% 15/8/2028	155,114	0.01				
USD 602,000	Wynn Las Vegas / Wynn Las Vegas Capital 5.25% 15/5/2027	560,573	0.02				
USD 2,644,000	Wynn Resorts Finance / Wynn Resorts Capital 5.125% 1/10/2029	2,356,301	0.08				
USD 2,000	Wynn Resorts Finance / Wynn Resorts Capital 7.125% 15/2/2031	1,997	0.00				
USD 10,619,000	Zayo 4% 1/3/2027	8,187,249	0.28				
USD 5,860,000	Zayo 6.125% 1/3/2028	3,699,301	0.13				
USD 694,000	ZoomInfo Technologies / ZoomInfo Finance 3.875% 1/2/2029	578,219	0.02				
		751,468,549	25.46				

\* All or a portion of this security represents a security on loan.

The notes on pages 986 to 999 form an integral part of these financial statements.

# Dynamic High Income Fund continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 37,665	Royal Bank of Canada (Fund receives 11.04% Fixed; and receives/pays return on Walmart) (10/4/2023)	5,357,602	0.18	USD 33,625	Royal Bank of Canada (Fund receives 14.77% Fixed; and receives/pays return on Exxon Mobil) (17/3/2023)	3,728,462	0.13
USD 931	Royal Bank of Canada (Fund receives 11.15% Fixed; and receives/pays return on S&P 500® INDEX) (13/3/2023)	3,717,560	0.13	USD 26,301	Royal Bank of Canada (Fund receives 15.1% Fixed; and receives/pays return on Ecolab) (31/3/2023)	4,195,932	0.14
USD 29,210	Royal Bank of Canada (Fund receives 11.58% Fixed; and receives/pays return on Apple) (8/3/2023)	4,315,873	0.15	USD 18,211	Royal Bank of Canada (Fund receives 15.13% Fixed; and receives/pays return on Home Depot) (10/4/2023)	5,395,135	0.18
USD 30,834	Royal Bank of Canada (Fund receives 11.93% Fixed; and receives/pays return on Danaher) (9/3/2023)	7,618,013	0.26	CAD 19,800	Royal Bank of Canada (Fund receives 17.35% Fixed; and receives/pays return on Rogers Communications) (11/4/2023)	951,551	0.03
USD 931	Royal Bank of Canada (Fund receives 12.8% Fixed; and receives/pays return on S&P 500® INDEX) (20/3/2023)	3,725,034	0.13	USD 56,057	Royal Bank of Canada (Fund receives 17.9% Fixed; and receives/pays return on Halliburton) (9/3/2023)	2,093,947	0.07
USD 20,676	Royal Bank of Canada (Fund receives 13.15% Fixed; and receives/pays return on Cadence Design Systems) (31/3/2023)	4,042,453	0.14	GBP 1,183,000	Royal Bank of Canada (Fund receives 18.52% Fixed; and receives/pays return on Vodafone) (3/4/2023)	1,367,551	0.05
USD 9,500	Royal Bank of Canada (Fund receives 13.27% Fixed; and receives/pays return on American Electric Power) (11/4/2023)	851,432	0.03	GBP 13,000	Royal Bank of Canada (Fund receives 20.92% Fixed; and receives/pays return on AstraZeneca) (27/3/2023)	1,717,087	0.06
USD 92,127	Royal Bank of Canada (Fund receives 13.29% Fixed; and receives/pays return on Coca-Cola) (31/3/2023)	5,482,085	0.19	USD 33,081	Royal Bank of Canada (Fund receives 22.04% Fixed; and receives/pays return on Simon Property Group) (23/3/2023)	4,077,714	0.14
USD 14,525	Royal Bank of Canada (Fund receives 13.41% Fixed; and receives/pays return on Adobe) (15/3/2023)	4,731,078	0.16	USD 4,800	Royal Bank of Canada (Fund receives 23.89% Fixed; and receives/pays return on ConocoPhillips) (11/4/2023)	512,092	0.02
GBP 220,700	Royal Bank of Canada (Fund receives 13.52% Fixed; and receives/pays return on BAE Systems) (13/3/2023)	2,378,087	0.08	USD 4,300	Royal Bank of Canada (Fund receives 26.94% Fixed; and receives/pays return on Alphabet) (13/4/2023)	391,601	0.01
EUR 21,500	Royal Bank of Canada (Fund receives 13.75% Fixed; and receives/pays return on Sanofi) (3/4/2023)	2,011,182	0.07	USD 1,353	Royal Bank of Canada (Fund receives 5.87% Fixed; and receives/pays return on S&P 500® INDEX) (10/3/2023)	5,390,473	0.18
USD 53,777	Royal Bank of Canada (Fund receives 13.8% Fixed; and receives/pays return on Paypal Holdings) (26/4/2023)	3,995,201	0.13	USD 931	Royal Bank of Canada (Fund receives 7.13% Fixed; and receives/pays return on S&P 500® INDEX) (3/4/2023)	3,718,640	0.13
USD 9,107	Royal Bank of Canada (Fund receives 13.85% Fixed; and receives/pays return on United Rentals) (23/3/2023)	4,232,558	0.14	USD 2,014	Royal Bank of Canada (Fund receives 8.21% Fixed; and receives/pays return on S&P 500® INDEX) (28/3/2023)	8,049,313	0.27
USD 28,169	Royal Bank of Canada (Fund receives 14.19% Fixed; and receives/pays return on Amazon) (3/4/2023)	2,701,478	0.09	USD 102,858	Royal Bank of Canada (Fund receives 8.75% Fixed; and receives/pays return on Firstenergy) (31/3/2023)	4,093,086	0.14
USD 166,205	Royal Bank of Canada (Fund receives 14.19% Fixed; and receives/pays return on Bank of America) (1/3/2023)	5,691,710	0.19	USD 54,641	Royal Bank of Canada (Fund receives 8.91% Fixed; and receives/pays return on General Mills) (23/3/2023)	4,296,493	0.15
				USD 2,059	Royal Bank of Canada (Fund receives 8.99% Fixed; and receives/pays return on S&P 500® INDEX) (13/3/2023)	8,211,320	0.28

The notes on pages 986 to 999 form an integral part of these financial statements.

# Dynamic High Income Fund continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 52,508	Royal Bank of Canada (Fund receives 9.02% Fixed; and receives/pays return on Amphenol) (8/3/2023)	4,037,521	0.14	USD 52,332	Société Générale (Fund receives 0.2833% Fixed; and receives/pays return on TJX Cos) (10/4/2023)	4,060,801	0.14
USD 31,146	Royal Bank of Canada (Fund receives 9.32% Fixed; and receives/pays return on American Express) (23/3/2023)	5,460,847	0.18	USD 16,390	Société Générale (Fund receives 0.4213% Fixed; and receives/pays return on Eli Lilly) (26/4/2023)	5,395,636	0.18
USD 2,059	Royal Bank of Canada (Fund receives 9.41% Fixed; and receives/pays return on S&P 500® INDEX) (20/3/2023)	8,211,482	0.28	USD 21,704	Société Générale (Fund receives 0.4377% Fixed; and receives/pays return on Palo Alto Networks) (10/4/2023)	4,057,730	0.14
USD 931	Royal Bank of Canada (Fund receives 9.72% Fixed; and receives/pays return on S&P 500® INDEX) (28/3/2023)	3,723,110	0.13	USD 61,403	Société Générale (Fund receives 0.4502% Fixed; and receives/pays return on CVS Health ) (4/5/2023)	5,212,524	0.18
USD 2,100	Toronto-Dominion Bank (Fund receives 12.82% Fixed; and receives/pays return on Elevance Health) (6/3/2023)	997,130	0.03	USD 37,182	Société Générale (Fund receives 0.456% Fixed; and receives/pays return on Abbvie) (28/4/2023)	5,637,327	0.19
USD 38,394	Toronto-Dominion Bank (Fund receives 8.71% Fixed; and receives/pays return on Procter & Gamble) (21/4/2023)	5,315,765	0.18	USD 40,100	Société Générale (Fund receives 0.491% Fixed; and receives/pays return on Citigroup) (10/4/2023)	2,019,486	0.07
USD 1,200	Mizuho (Fund receives 11.9% Fixed; and receives/pays return on First Citizens BancShares) (10/4/2023)	890,139	0.03	USD 19,432	Société Générale (Fund receives 0.5418% Fixed; and receives/pays return on Walt Disney) (11/5/2023)	1,996,255	0.07
USD 6,599	Mizuho (Fund receives 12.5% Fixed; and receives/pays return on Deere & Company) (18/5/2023)	2,801,056	0.10	USD 13,538	Société Générale (Fund receives 0.7038% Fixed; and receives/pays return on FleetCor Technologies) (4/5/2023)	2,822,366	0.10
USD 39,100	Mizuho (Fund receives 13.9% Fixed; and receives/pays return on Verizon Communications ) (2/3/2023)	1,513,116	0.05	USD 1,900	Société Générale (Fund receives 0.7477% Fixed; and receives/pays return on Humana) (16/3/2023)	970,366	0.03
USD 24,100	Mizuho (Fund receives 16.4% Fixed; and receives/pays return on American International Group) (9/3/2023)	1,477,290	0.05	USD 19,690	Société Générale (Fund receives 0.8137% Fixed; and receives/pays return on Target) (2/3/2023)	3,396,652	0.11
USD 38,100	Mizuho (Fund receives 18.8% Fixed; and receives/pays return on Fidelity National Financial) (9/3/2023)	1,521,280	0.05	USD 17,700	Société Générale (Fund receives 0.8803% Fixed; and receives/pays return on Cardinal Health) (6/4/2023)	1,365,226	0.05
USD 33,100	Mizuho (Fund receives 19.55% Fixed; and receives/pays return on PG&E ) (30/3/2023)	518,562	0.02	USD 11,400	Société Générale (Fund receives 0.886% Fixed; and receives/pays return on Lear ) (10/4/2023)	1,607,831	0.05
USD 31,559	Mizuho (Fund receives 20% Fixed; and receives/pays return on Applied Materials) (18/5/2023)	3,643,203	0.12	USD 3,400	Société Générale (Fund receives 0.9957% Fixed; and receives/pays return on Hess) (9/3/2023)	473,265	0.02
USD 4,100	Mizuho (Fund receives 24% Fixed; and receives/pays return on Cigna ) (23/3/2023)	1,207,079	0.04	USD 24,400	Société Générale (Fund receives 0.9993% Fixed; and receives/pays return on Exelon) (23/3/2023)	1,008,842	0.03
USD 5,100	Merrill Lynch (Fund receives 3.11% Fixed; and receives/pays return on PPG Industries) (9/3/2023)	651,396	0.02	USD 30,000	Société Générale (Fund receives 1.0483% Fixed; and receives/pays return on EQT ) (10/4/2023)	989,314	0.03
USD 8,700	Merrill Lynch (Fund receives 3.72% Fixed; and receives/pays return on SL Green Realty) (6/4/2023)	304,217	0.01				

The notes on pages 986 to 999 form an integral part of these financial statements.



# Dynamic High Income Fund continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 11,900	Société Générale (Fund receives 1.309% Fixed; and receives/pays return on Apollo Global Management) (23/3/2023)	850,530	0.03	USD 37,900	BNP Paribas (Fund receives 26.88% Fixed; and receives/pays return on Equitable Holdings) (6/4/2023)	1,211,750	0.04
USD 14,942	BNP Paribas (Fund receives 10.01% Fixed; and receives/pays return on CME Group) (27/4/2023)	2,736,972	0.09	USD 23,957	BNP Paribas (Fund receives 8.05% Fixed; and receives/pays return on Marsh & McLennan) (13/3/2023)	3,901,718	0.13
USD 49,223	BNP Paribas (Fund receives 10.02% Fixed; and receives/pays return on Archer-Daniels-Midland) (13/3/2023)	3,968,490	0.14	USD 137,654	BNP Paribas (Fund receives 8.93% Fixed; and receives/pays return on CSX) (13/3/2023)	4,206,226	0.14
USD 27,055	BNP Paribas (Fund receives 10.42% Fixed; and receives/pays return on Apple) (3/4/2023)	4,044,923	0.14	USD 4,400	JP Morgan (Fund receives 11.46% Fixed; and receives/pays return on Sempra Energy) (9/3/2023)	659,992	0.02
USD 17,865	BNP Paribas (Fund receives 12.06% Fixed; and receives/pays return on Charles River Laboratories International) (10/4/2023)	4,064,555	0.14	USD 32,640	JP Morgan (Fund receives 12.01% Fixed; and receives/pays return on Philip Morris International) (21/4/2023)	3,172,789	0.11
USD 18,211	BNP Paribas (Fund receives 12.11% Fixed; and receives/pays return on Hilton Worldwide Holdings) (3/5/2023)	2,677,715	0.09	USD 4,100	JP Morgan (Fund receives 13.86% Fixed; and receives/pays return on Dollar General) (9/3/2023)	898,303	0.03
USD 26,648	BNP Paribas (Fund receives 12.19% Fixed; and receives/pays return on Amercian Tower) (10/4/2023)	5,381,830	0.18	EUR 9,900	JP Morgan (Fund receives 16.14% Fixed; and receives/pays return on Airbus) (13/3/2023)	1,298,829	0.04
USD 12,174	BNP Paribas (Fund receives 14.05% Fixed; and receives/pays return on Servicenow) (13/3/2023)	5,237,532	0.18	GBP 59,300	JP Morgan (Fund receives 16.98% Fixed; and receives/pays return on Prudential) (13/3/2023)	911,903	0.03
USD 18,490	BNP Paribas (Fund receives 16.14% Fixed; and receives/pays return on Tractor Supply) (13/3/2023)	4,299,896	0.15	GBP 441,100	JP Morgan (Fund receives 19.97% Fixed; and receives/pays return on BP) (27/3/2023)	2,670,636	0.09
USD 72,029	BNP Paribas (Fund receives 16.81% Fixed; and receives/pays return on Dow Chemical) (13/3/2023)	4,120,296	0.14	USD 2,600	JP Morgan (Fund receives 21.35% Fixed; and receives/pays return on Walmart) (9/3/2023)	370,319	0.01
USD 5,700	BNP Paribas (Fund receives 17.55% Fixed; and receives/pays return on MSC Industrial Direct) (6/4/2023)	484,326	0.02	USD 3,000	JP Morgan (Fund receives 22.12% Fixed; and receives/pays return on Kimberly-Clark) (16/3/2023)	377,120	0.01
USD 28,600	BNP Paribas (Fund receives 20.81% Fixed; and receives/pays return on Carlyle Group) (6/4/2023)	991,749	0.03	USD 4,200	JP Morgan (Fund receives 22.35% Fixed; and receives/pays return on Novo-Nordisk) (16/3/2023)	594,426	0.02
USD 8,100	BNP Paribas (Fund receives 23.87% Fixed; and receives/pays return on Ralph Lauren) (6/4/2023)	971,767	0.03	USD 5,200	JP Morgan (Fund receives 22.92% Fixed; and receives/pays return on Willis Towers Watson) (16/3/2023)	1,242,942	0.04
USD 90,200	BNP Paribas (Fund receives 25% Fixed; and receives/pays return on Nokia OYJ) (6/4/2023)	419,260	0.02	USD 29,200	JP Morgan (Fund receives 25.2% Fixed; and receives/pays return on The Williams) (16/3/2023)	883,703	0.03
USD 38,400	BNP Paribas (Fund receives 26.31% Fixed; and receives/pays return on Newell Brands) (6/4/2023)	563,824	0.02	EUR 2,700	JP Morgan (Fund receives 26.72% Fixed; and receives/pays return on Siemens) (27/3/2023)	417,657	0.02
				USD 23,921	JP Morgan (Fund receives 7.68% Fixed; and receives/pays return on PepsiCo) (26/4/2023)	4,159,696	0.14

The notes on pages 986 to 999 form an integral part of these financial statements.

# Dynamic High Income Fund continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 16,830	JP Morgan (Fund receives 8.22% Fixed; and receives/pays return on Yum! Brands) (4/5/2023)	2,153,212	0.07	USD 103,305	Barclays (Fund receives 16.95% Fixed; and receives/pays return on Kraft Heinz) (23/3/2023)	4,056,609	0.14
USD 61,669	UBS (Fund receives 10.1% Fixed; and receives/pays return on JP Morgan Chase) (1/3/2023)	8,763,678	0.30	GBP 33,900	Barclays (Fund receives 17.04% Fixed; and receives/pays return on Shell) (3/4/2023)	1,034,469	0.03
USD 53,822	UBS (Fund receives 11.4% Fixed; and receives/pays return on Apple) (23/3/2023)	7,988,067	0.27	USD 27,999	Barclays (Fund receives 18.07% Fixed; and receives/pays return on Tesla) (13/3/2023)	5,213,767	0.18
USD 84,817	UBS (Fund receives 12.2% Fixed; and receives/pays return on Alphabet) (17/3/2023)	7,689,155	0.26	EUR 30,800	Barclays (Fund receives 18.41% Fixed; and receives/pays return on Bayer) (3/4/2023)	1,880,545	0.06
USD 10,200	UBS (Fund receives 15.2% Fixed; and receives/pays return on Bloomberg) (13/4/2023)	1,015,614	0.03	USD 43,000	Barclays (Fund receives 19.39% Fixed; and receives/pays return on AT&T) (23/3/2023)	820,170	0.03
USD 36,800	UBS (Fund receives 15.2% Fixed; and receives/pays return on SS&C Technologies Holdings) (13/4/2023)	2,225,296	0.08	GBP 20,200	Barclays (Fund receives 19.65% Fixed; and receives/pays return on British American Tobacco) (3/4/2023)	766,340	0.03
USD 36,753	UBS (Fund receives 15.7% Fixed; and receives/pays return on Exxon Mobil) (8/3/2023)	4,047,046	0.14	USD 50,000	Barclays (Fund receives 22.49% Fixed; and receives/pays return on Kraft Heinz) (16/3/2023)	1,969,167	0.07
USD 30,300	UBS (Fund receives 17.6% Fixed; and receives/pays return on Bloomberg) (9/3/2023)	1,517,702	0.05	EUR 49,000	Barclays (Fund receives 22.99% Fixed; and receives/pays return on Koninklijke Philips) (3/4/2023)	821,375	0.03
USD 52,600	UBS (Fund receives 21.9% Fixed; and receives/pays return on Bloomberg) (6/4/2023)	2,096,354	0.07	USD 8,000	Barclays (Fund receives 23.5% Fixed; and receives/pays return on Laboratory of America) (23/3/2023)	1,930,555	0.07
USD 22,700	UBS (Fund receives 22.7% Fixed; and receives/pays return on Altria Group) (6/4/2023)	1,047,639	0.04	USD 75,823	Barclays (Fund receives 24.05% Fixed; and receives/pays return on Devon Energy) (2/5/2023)	4,112,495	0.14
USD 24,700	UBS (Fund receives 24.7% Fixed; and receives/pays return on Bloomberg) (13/4/2023)	1,634,646	0.06	USD 4,662	Barclays (Fund receives 9.35% Fixed; and receives/pays return on Laboratory of America) (28/4/2023)	1,123,454	0.04
USD 7,200	UBS (Fund receives 25.4% Fixed; and receives/pays return on Capital One Financial) (9/3/2023)	751,369	0.03	USD 1,747	Barclays (Fund receives 9.38% Fixed; and receives/pays return on Autozone) (1/3/2023)	4,293,323	0.15
USD 22,657	UBS (Fund receives 6.1% Fixed; and receives/pays return on Berkshire Hathaway) (22/3/2023)	6,914,525	0.23	USD 11,399	Goldman Sachs (Fund receives 11.19% Fixed; and receives/pays return on McKesson) (22/3/2023)	4,052,278	0.14
USD 14,352	UBS (Fund receives 7.6% Fixed; and receives/pays return on Jazz Pharmaceuticals) (1/3/2023)	2,029,234	0.07	USD 32,600	Goldman Sachs (Fund receives 14.42% Fixed; and receives/pays return on Sealed Air) (2/3/2023)	1,606,040	0.05
USD 8,303	UBS (Fund receives 8.3% Fixed; and receives/pays return on Ulta Beauty) (8/3/2023)	4,325,708	0.15	USD 6,000	Goldman Sachs (Fund receives 14.95% Fixed; and receives/pays return on Microsoft) (10/4/2023)	1,516,537	0.05
USD 16,439	Barclays (Fund receives 10.96% Fixed; and receives/pays return on Eaton) (3/5/2023)	2,808,172	0.09	USD 1,200	Goldman Sachs (Fund receives 17.42% Fixed; and receives/pays return on Eli Lilly) (10/4/2023)	379,937	0.01
USD 102,634	Barclays (Fund receives 13.25% Fixed; and receives/pays return on Aramark) (23/3/2023)	3,822,389	0.13				
USD 10,544	Barclays (Fund receives 16.45% Fixed; and receives/pays return on Hyatt Hotels) (10/5/2023)	1,207,326	0.04				

The notes on pages 986 to 999 form an integral part of these financial statements.

# Dynamic High Income Fund continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 3,600	Goldman Sachs (Fund receives 18.28% Fixed; and receives/pays return on Robert Half International) (30/3/2023)	291,069	0.01	USD 44,209	Nomura (Fund receives 21.86% Fixed; and receives/pays return on Ally Financial ) (3/3/2023)	1,315,272	0.04
USD 47,600	Goldman Sachs (Fund receives 18.64% Fixed; and receives/pays return on Comcast) (10/4/2023)	1,795,658	0.06	USD 77,360	Nomura (Fund receives 22.82% Fixed; and receives/pays return on Synchrony Financial) (9/3/2023)	2,761,255	0.09
USD 2,400	Goldman Sachs (Fund receives 22.88% Fixed; and receives/pays return on Prudential Financial) (2/3/2023)	239,947	0.01	USD 11,048	Nomura (Fund receives 7.84% Fixed; and receives/pays return on Mastercard) (13/3/2023)	3,924,150	0.13
USD 17,000	Goldman Sachs (Fund receives 23.84% Fixed; and receives/pays return on Fox) (13/4/2023)	617,083	0.02	USD 76,687	Nomura (Fund receives 9.65% Fixed; and receives/pays return on Bristol-Myers Squibb) (22/3/2023)	5,346,830	0.18
USD 3,500	Goldman Sachs (Fund receives 30.76% Fixed; and receives/pays return on Meta Platforms) (13/4/2023)	602,140	0.02	USD 53,775	Nomura (Fund receives 9.7126% Fixed; and receives/pays return on Merck & Co.) (22/3/2023)	5,747,305	0.19
USD 17,833	Nomura (Fund receives 10.06% Fixed; and receives/pays return on The Hershey Company) (22/3/2023)	4,257,053	0.14	USD 11,155	Nomura (Fund receives 9.95% Fixed; and receives/pays return on Elevance Health) (8/3/2023)	5,287,328	0.18
USD 8,335	Nomura (Fund receives 10.07% Fixed; and receives/pays return on Lam Research ) (13/3/2023)	4,042,443	0.14	USD 30,725	Citigroup (Fund receives 10.06% Fixed; and receives/pays return on Microsoft) (23/3/2023)	7,733,024	0.26
USD 16,799	Nomura (Fund receives 10.4301% Fixed; and receives/pays return on Becton, Dickinson and Company) (22/3/2023)	3,987,145	0.13	USD 17,147	Citigroup (Fund receives 10.31% Fixed; and receives/pays return on Unitedhealth) (1/3/2023)	8,293,579	0.28
USD 37,621	Nomura (Fund receives 10.49% Fixed; and receives/pays return on Paccar) (9/3/2023)	2,721,252	0.09	USD 99,298	Citigroup (Fund receives 10.71% Fixed; and receives/pays return on General Motors) (17/3/2023)	3,878,031	0.13
USD 26,745	Nomura (Fund receives 11.0707% Fixed; and receives/pays return on Honeywell International ) (22/3/2023)	5,127,508	0.17	USD 110,223	Citigroup (Fund receives 10.9% Fixed; and receives/pays return on Delta Air Lines) (1/3/2023)	4,174,111	0.14
USD 12,364	Nomura (Fund receives 11.4036% Fixed; and receives/pays return on Parker-Hannifin ) (22/3/2023)	4,291,942	0.15	USD 25,700	Citigroup (Fund receives 11.68% Fixed; and receives/pays return on Medtronic) (6/3/2023)	2,135,273	0.07
USD 11,321	Nomura (Fund receives 13.85% Fixed; and receives/pays return on Fastenal Company) (3/3/2023)	580,254	0.02	USD 21,194	Citigroup (Fund receives 11.74% Fixed; and receives/pays return on Analog Devices) (23/3/2023)	3,936,277	0.13
USD 24,311	Nomura (Fund receives 13.94% Fixed; and receives/pays return on Automatic Data Processing) (8/3/2023)	5,394,315	0.18	USD 8,733	Citigroup (Fund receives 11.98% Fixed; and receives/pays return on Costco Wholesale) (3/3/2023)	4,250,323	0.15
USD 16,203	Nomura (Fund receives 14.11% Fixed; and receives/pays return on Union Pacific ) (9/3/2023)	3,357,659	0.11	USD 22,960	Citigroup (Fund receives 12.04% Fixed; and receives/pays return on Marriott International) (31/3/2023)	3,950,748	0.13
USD 28,201	Nomura (Fund receives 14.97% Fixed; and receives/pays return on Valero Energy ) (13/3/2023)	3,840,676	0.13	USD 14,330	Citigroup (Fund receives 12.08% Fixed; and receives/pays return on Thermo Fisher Scientific) (17/3/2023)	7,799,228	0.27
USD 45,012	Nomura (Fund receives 15.07% Fixed; and receives/pays return on Blackstone ) (13/3/2023)	4,035,445	0.14	USD 18,756	Citigroup (Fund receives 12.22% Fixed; and receives/pays return on Meta Platforms) (23/3/2023)	3,306,072	0.11
USD 23,054	Nomura (Fund receives 17.74% Fixed; and receives/pays return on Truist Financial ) (3/3/2023)	1,086,781	0.04	USD 13,400	Citigroup (Fund receives 12.26% Fixed; and receives/pays return on Zimmer Biomet) (6/3/2023)	1,660,867	0.06

The notes on pages 986 to 999 form an integral part of these financial statements.

# Dynamic High Income Fund continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 42,941	Citigroup (Fund receives 12.29% Fixed; and receives/pays return on Amazon) (8/3/2023)	4,023,498	0.14	USD 5,196	Citigroup (Fund receives 8.16% Fixed; and receives/pays return on O'Reilly Automotive) (22/3/2023)	4,346,556	0.15
USD 8,156	Citigroup (Fund receives 12.33% Fixed; and receives/pays return on Humana) (17/3/2023)	4,160,927	0.14	USD 15,782	Citigroup (Fund receives 8.74% Fixed; and receives/pays return on McDonald's) (17/3/2023)	4,179,812	0.14
USD 23,990	Citigroup (Fund receives 12.75% Fixed; and receives/pays return on United Parcel Service) (17/3/2023)	4,403,110	0.15	USD 21,680	Citigroup (Fund receives 8.79% Fixed; and receives/pays return on Waste Management) (17/3/2023)	3,265,104	0.11
USD 30,493	Citigroup (Fund receives 14.41% Fixed; and receives/pays return on Marathon Petroleum) (17/3/2023)	3,888,946	0.13	USD 13,708	Citigroup (Fund receives 8.82% Fixed; and receives/pays return on AmerisourceBergen) (17/3/2023)	2,141,964	0.07
USD 1,000	Citigroup (Fund receives 14.84% Fixed; and receives/pays return on Broadcom) (6/3/2023)	586,903	0.02	USD 71,258	Citigroup (Fund receives 9.6% Fixed; and receives/pays return on Apple) (10/4/2023)	10,609,324	0.36
USD 31,765	Citigroup (Fund receives 14.99% Fixed; and receives/pays return on First Republic Bank) (1/3/2023)	3,876,874	0.13	USD 27,831	Citigroup (Fund receives 9.82% Fixed; and receives/pays return on T-Mobile) (17/3/2023)	4,029,209	0.14
USD 24,008	Citigroup (Fund receives 15.04% Fixed; and receives/pays return on Schlumberger) (3/3/2023)	1,306,473	0.05	USD 17,000	Citigroup (Fund receives 9.98% Fixed; and receives/pays return on Public Service Enterprise) (6/3/2023)	1,036,450	0.04
USD 4,858	Citigroup (Fund receives 16.17% Fixed; and receives/pays return on Netflix) (3/3/2023)	1,588,465	0.05		<b>Total Equity Linked Notes</b>	612,935,130	20.78
USD 45,744	Citigroup (Fund receives 16.47% Fixed; and receives/pays return on Microsoft) (9/3/2023)	11,424,581	0.39		<b>Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market</b>	2,800,405,788	94.93
USD 61,727	Citigroup (Fund receives 18.04% Fixed; and receives/pays return on Fidelity National Information Services) (31/3/2023)	4,001,746	0.14		<b>Other Transferable Securities</b>		
USD 33,000	Citigroup (Fund receives 18.67% Fixed; and receives/pays return on General Motors) (6/3/2023)	1,282,629	0.04		<b>COMMON STOCKS (SHARES)</b>		
USD 23,200	Citigroup (Fund receives 28.01% Fixed; and receives/pays return on Invesco) (6/3/2023)	412,391	0.01		<b>Cyprus</b>		
USD 11,860	Citigroup (Fund receives 6.67% Fixed; and receives/pays return on The Goldman Sachs) (1/3/2023)	4,336,946	0.15		358,242 Fix Price**	47	0.00
USD 40,359	Citigroup (Fund receives 7.44% Fixed; and receives/pays return on Verizon Communications) (17/3/2023)	1,567,208	0.05		20,828 TCS**	208	0.00
USD 340,396	Citigroup (Fund receives 7.57% Fixed; and receives/pays return on AT&T) (8/3/2023)	6,451,696	0.22			255	0.00
					<b>Netherlands</b>		
					46,784 X5 Retail**	468	0.00
					<b>Russian Federation</b>		
					104,138 LUKOIL**	14	0.00
					200 Novatek**	-	0.00
					229,472 Sberbank of Russia**	30	0.00
						44	0.00
					<b>United States</b>		
					1,649 Sequoia Pine Investment**	849,202	0.03
					<b>Total Common Stocks (Shares)</b>	849,969	0.03
					<b>RIGHTS</b>		
					<b>Hong Kong</b>		
					86,960 Link REIT (23/3/2023)**	81,985	0.00
					<b>Total Rights</b>	81,985	0.00
					<b>Total Other Transferable Securities</b>	931,954	0.03
					<b>Total Portfolio</b>	2,801,337,742	94.96
					<b>Other Net Assets</b>	148,595,157	5.04
					<b>Total Net Assets (USD)</b>	2,949,932,899	100.00

\*\*Security subject to a fair value adjustment as detailed in Note 2(j).

The notes on pages 986 to 999 form an integral part of these financial statements.

# Dynamic High Income Fund continued

## Open Forward Foreign Exchange Contracts as at 28 February 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity(depreciation) date	Unrealised appreciation/ (depreciation) USD
AED	317,000	USD	86,295	Barclays	14/4/2023	12
				Standard		
AED	363,000	USD	98,823	Chartered Bank	14/4/2023	7
AED	439,000	USD	119,516	HSBC Bank	14/4/2023	5
AED	82,000	USD	22,325	UBS	14/4/2023	1
AED	1,693,000	USD	460,926	Morgan Stanley	14/4/2023	8
AUD	162,000	USD	113,327	Morgan Stanley	14/4/2023	(3,899)
CAD	1,469,000	USD	1,094,671	Morgan Stanley	14/4/2023	(13,452)
CAD	6,000	USD	4,512	UBS	14/4/2023	(96)
CHF	109,000	USD	119,159	HSBC Bank	14/4/2023	(2,068)
				Standard		
EUR	585,000	USD	635,777	Chartered Bank	14/4/2023	(11,875)
EUR	448,000	USD	481,926	HSBC Bank	14/4/2023	(4,134)
EUR	61,000	USD	65,493	Morgan Stanley	14/4/2023	(437)
GBP	1,000	USD	1,209	Morgan Stanley	14/4/2023	6
JPY	83,708,000	USD	640,026	Morgan Stanley	14/4/2023	(23,324)
KRW	211,136,000	USD	171,165	Morgan Stanley	14/4/2023	(10,871)
NZD	1,850,000	USD	1,175,588	Morgan Stanley	14/4/2023	(32,251)
SGD	61,000	USD	45,863	HSBC Bank	14/4/2023	(534)
USD	1,969,883	EUR	1,858,760	BNY Mellon	15/3/2023	(8,929)
USD	1,087,854	EUR	1,016,522	JP Morgan	15/3/2023	5,678
USD	125,320	AUD	181,000	Morgan Stanley	14/4/2023	3,058
USD	580,300	CHF	535,000	Morgan Stanley	14/4/2023	5,592
USD	455,475	EUR	421,000	Morgan Stanley	14/4/2023	6,479
USD	626,505	GBP	517,000	HSBC Bank	14/4/2023	(1,590)
USD	967,230	AED	3,553,000	BNP Paribas	14/4/2023	(109)
USD	26,962	HKD	210,000	HSBC Bank	14/4/2023	152
USD	35,332	GBP	29,000	Morgan Stanley	14/4/2023	101
USD	54,457	EUR	50,000	UBS	14/4/2023	1,132
USD	141,494	GBP	114,000	Barclays	14/4/2023	2,998
USD	115,383	CAD	154,000	UBS	14/4/2023	2,034
				Standard		
USD	222,766	EUR	204,000	Chartered Bank	14/4/2023	5,200
				Standard		
USD	190,570	AED	700,000	Chartered Bank	14/4/2023	(11)
				Standard		
USD	126,792	NZD	196,000	Chartered Bank	14/4/2023	5,660
USD	54,896	CAD	73,000	HSBC Bank	14/4/2023	1,166
USD	167,869	GBP	139,000	UBS	14/4/2023	(1,000)
USD	735,267	EUR	678,014	BNP Paribas	14/6/2023	9,666
Net unrealised depreciation						(65,625)
<b>AUD Hedged Share Class</b>						
AUD	205,707,284	USD	143,657,659	BNY Mellon	15/3/2023	(4,854,402)
USD	6,415,954	AUD	9,320,106	BNY Mellon	15/3/2023	127,158
Net unrealised depreciation						(4,727,244)

## Open Forward Foreign Exchange Contracts as at 28 February 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity(depreciation) date	Unrealised appreciation/ (depreciation) USD
<b>BRL Hedged Share Class</b>						
BRL	42,986,069	USD	8,210,592	BNY Mellon	15/3/2023	14,608
USD	252,000	BRL	1,319,893	BNY Mellon	15/3/2023	(556)
Net unrealised appreciation						14,052
<b>CAD Hedged Share Class</b>						
CAD	29,752,763	USD	22,189,955	BNY Mellon	15/3/2023	(298,112)
USD	1,406,202	CAD	1,887,653	BNY Mellon	15/3/2023	17,283
Net unrealised depreciation						(280,829)
<b>CHF Hedged Share Class</b>						
CHF	224,831	USD	245,273	BNY Mellon	15/3/2023	(4,542)
USD	8,929	CHF	8,267	BNY Mellon	15/3/2023	78
Net unrealised depreciation						(4,464)
<b>CNH Hedged Share Class</b>						
CNY	568,651,080	USD	83,958,355	BNY Mellon	15/3/2023	(2,063,619)
USD	5,146,544	CNY	35,285,055	BNY Mellon	15/3/2023	64,994
Net unrealised depreciation						(1,998,625)
<b>EUR Hedged Share Class</b>						
EUR	267,762,770	USD	288,674,072	BNY Mellon	15/3/2023	(3,614,266)
USD	12,054,984	EUR	11,304,008	BNY Mellon	15/3/2023	20,865
Net unrealised depreciation						(3,593,401)
<b>GBP Hedged Share Class</b>						
GBP	117,168,055	USD	142,424,035	BNY Mellon	15/3/2023	(158,263)
USD	5,317,610	GBP	4,420,358	BNY Mellon	15/3/2023	(49,590)
Net unrealised depreciation						(207,853)
<b>HKD Hedged Share Class</b>						
HKD	2,018,419,172	USD	257,717,636	BNY Mellon	15/3/2023	(388,080)
USD	11,977,790	HKD	93,865,948	BNY Mellon	15/3/2023	10,765
Net unrealised depreciation						(377,315)
<b>NZD Hedged Share Class</b>						
NZD	19,785,891	USD	12,591,806	BNY Mellon	15/3/2023	(363,841)
USD	419,710	NZD	671,913	BNY Mellon	15/3/2023	4,459
Net unrealised depreciation						(359,382)
<b>SGD Hedged Share Class</b>						
SGD	470,070,756	USD	355,650,655	BNY Mellon	15/3/2023	(6,616,616)
USD	13,855,061	SGD	18,526,976	BNY Mellon	15/3/2023	98,579
Net unrealised depreciation						(6,518,037)
Total net unrealised depreciation						(18,118,723)

## Open Exchange Traded Futures Contracts as at 28 February 2023

Number of contracts	Currency	Contract/ Description	Expiration date	Unrealised appreciation/ (depreciation) USD
(1,147)	USD	GBP/USD Future	March 2023	1,728,908
(109)	USD	JPY/USD Future	March 2023	195,546
21	USD	MSCI Emerging Markets Index	March 2023	(50,295)
1,189	USD	MSCI Emerging Markets Index	March 2023	(4,369,679)
643	USD	S&P 500 E-Mini Index	March 2023	(2,373,077)
(230)	USD	US Treasury 10 Year Note (CBT)	June 2023	151,088
(39)	USD	US Treasury 10 Year Note (CBT)	June 2023	25,619

The notes on pages 986 to 999 form an integral part of these financial statements.

# Dynamic High Income Fund continued

## Open Exchange Traded Futures Contracts as at 28 February 2023

Number of contracts	Currency	Contract/Description	Expiration date	Unrealised appreciation/ (depreciation) USD
84	USD	US Ultra Bond (CBT)	June 2023	(182,257)
22	USD	US Ultra Bond (CBT)	June 2023	(30,430)
(2)	USD	US Treasury 2 Year Note (CBT)	June 2023	(188)
348	USD	US Treasury 5 Year Note (CBT)	June 2023	(178,364)
(9)	USD	US Treasury 5 Year Note (CBT)	June 2023	70
60	USD	US Treasury 5 Year Note (CBT)	June 2023	(29,792)
Total				(5,112,851)

## Contracts For Difference as at 28 February 2023

Holding	Description	Counterparty	Unrealised appreciation/ (depreciation) USD
<b>Egypt</b>			
426,094	Commercial International	HSBC Bank	(40,558)
			(40,558)
<b>Russia</b>			
65,243	X5 Retail**	JP Morgan	652
			652

## Contracts For Difference as at 28 February 2023

Holding	Description	Counterparty	Unrealised appreciation/ (depreciation) USD
<b>Vietnam</b>			
244,100	Vietnam Dairy Products	HSBC Bank	(8,528)
			(8,528)
Total			(48,434)

\*\* Security subject to a fair value adjustment as detailed in Note 2(j).

# Emerging Europe Fund<sup>(2)</sup>

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
<b>Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market</b>				76,007	Santander Bank Polska	4,793,558	2.37
				4,092,866	Tauron Polska Energia	1,858,160	0.92
						72,760,284	35.98
<b>FUNDS</b>				<b>Portugal</b>			
				9,228,480	Banco Comercial Portugues*	2,137,316	1.06
				<b>Turkey</b>			
144,157	BlackRock ICS Euro Liquid Environmentally Aware Fund <sup>†</sup>	14,244,750	7.05	1,712,497	D-MARKET Elektronik Hizmetler ve Ticaret	1,434,453	0.71
Total Funds				2,227,489	Eregli Demir ve Celik Fabrikalari <sup>†</sup>	4,901,811	2.42
				234,778	Turkiye Petrol Rafinerileri <sup>†</sup>	6,925,713	3.43
						13,261,977	6.56
<b>COMMON STOCKS (SHARES)</b>				Total Common Stocks (Shares)			
						189,178,368	93.56
				Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market			
						203,423,118	100.61
				<b>Other Transferable Securities</b>			
				<b>COMMON / PREFERRED STOCKS (SHARES)</b>			
				<b>Cyprus</b>			
				2,333,932	Fix Price**	285	0.00
				501,349	Ozon Holdings**	4,713	0.01
				753,296	TCS**	6,788	0.00
						11,786	0.01
				<b>Netherlands</b>			
				656,602	X5 Retail**	6,173	0.00
				705,032	Yandex**	2,638	0.00
						8,811	0.00
				<b>Russian Federation</b>			
				215,510	Beluga**	27	0.00
				14,772,829	Gazprom**	1,848	0.00
				909,617	LUKOIL**	114	0.00
				319,852	Magnit**	40	0.00
				4	Magnit**	-	0.00
				1,738,859	Magnitogorsk Iron & Steel Works**	218	0.00
				400,708	MMC Norilsk Nickel**	4	0.00
				2,595,735	Novatek**	325	0.00
				3,198,945	Novolipetsk Steel**	400	0.00
				60,541	PhosAgro**	7	0.00
				1,169	PhosAgro**	11	0.00
				2	PhosAgro**	-	0.00
				2,124,338	Rosneft Oil**	266	0.00
				16,322,530	Sberbank of Russia**	2,043	0.00
				3,538,428	Tatneft**	443	0.00
				89,700	Tatneft**	67	0.00
				1,347,649	Tatneft**	169	0.00
						5,982	0.00
				Total Common/Preferred Stocks (Shares)		26,579	0.01
				Total Other Transferable Securities		26,579	0.01
				Total Portfolio		203,449,697	100.62
				Other Net Liabilities		(1,246,850)	(0.62)
				Total Net Assets (EUR)		202,202,847	100.00

<sup>†</sup>Investment in connected party fund, see further information in Note 10.

\*All or a portion of this security represents a security on loan.

<sup>†</sup>Security subject to a fair value adjustment as detailed in Note 2(j).

<sup>(2)</sup>Fund suspended, see Note 1, for further details.

The notes on pages 986 to 999 form an integral part of these financial statements.

# Emerging Europe Fund<sup>(2)</sup> continued

## Open Forward Foreign Exchange Contracts as at 28 February 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ depreciation
						EUR
<b>GBP Hedged Share Class</b>						
EUR	2,542	GBP	2,245	BNY Mellon	15/3/2023	(18)
GBP	56,623	EUR	63,845	BNY Mellon	15/3/2023	735
Net unrealised appreciation						717
<b>SGD Hedged Share Class</b>						
EUR	11,336	SGD	16,152	BNY Mellon	15/3/2023	71
SGD	402,898	EUR	282,718	BNY Mellon	15/3/2023	(1,712)
Net unrealised depreciation						(1,641)
Total net unrealised depreciation						(924)

## Sector Breakdown as at 28 February 2023

	% of Net Assets
Financials	43.54
Energy	16.04
Consumer Cyclical	9.18
Investment Funds	7.05
Basic Materials	5.32
Consumer Non-cyclical	5.24
Utilities	4.73
Technology	4.36
Industrial	2.73
Communications	2.43
Other Net Liabilities	(0.62)
	100.00

<sup>(2)</sup>Fund suspended, see Note 1, for further details.  
The notes on pages 986 to 999 form an integral part of these financial statements.



# Emerging Markets Bond Fund

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
<b>Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market</b>				USD 5,005,000	Bahrain Government International Bond 7% 26/1/2026*	5,160,230	0.53
						17,706,988	1.83
<b>FUNDS</b>							
	<b>Luxembourg</b>				<b>Benin</b>		
3,420,000	BlackRock Global Funds - Emerging Markets Corporate Bond Fund**	49,350,600	5.09	EUR 4,813,000	Benin Government International Bond 4.95% 22/1/2035	3,733,285	0.39
Total Funds		49,350,600	5.09		<b>Brazil</b>		
<b>BONDS</b>				USD 1,500,000	Banco Nacional de Desenvolvimento Economico e Social 5.75% 26/9/2023	1,502,250	0.15
	<b>Angola</b>				Brazilian Government International Bond 3.875% 12/6/2030	2,891,569	0.30
USD 1,875,000	Angolan Government International Bond 8% 26/11/2029	1,706,250	0.18	USD 6,259,000	Brazilian Government International Bond 4.25% 7/1/2025	6,140,063	0.63
USD 5,660,000	Angolan Government International Bond 8.75% 14/4/2032	5,129,375	0.53	USD 1,318,000	Brazilian Government International Bond 4.625% 13/1/2028	1,256,496	0.13
USD 3,270,000	Angolan Government International Bond 9.125% 26/11/2049	2,787,675	0.29	USD 13,813,000	Brazilian Government International Bond 5% 27/1/2045	10,615,774	1.10
USD 8,699,000	Angolan Government International Bond 9.375% 8/5/2048	7,481,140	0.77			22,406,152	2.31
		17,104,440	1.77		<b>Bulgaria</b>		
	<b>Argentina</b>			EUR 1,890,000	Bulgaria Government International Bond 4.5% 27/1/2033	1,951,025	0.20
	Argentine Republic Government International Bond 0.5% 9/7/2030	3,283,896	0.34		<b>Cayman Islands</b>		
USD 10,073,301	Argentine Republic Government International Bond 1% 9/7/2029	514,934	0.05	USD 2,800,000	DP World Crescent 3.75% 30/1/2030	2,597,000	0.27
USD 1,646,471	Argentine Republic Government International Bond 1.5% 9/7/2035	8,417,174	0.87	USD 2,980,000	Gaci First Investment 5% 13/10/2027	2,957,650	0.30
USD 29,430,680	Argentine Republic Government International Bond 1.5% 9/7/2046	4,265,617	0.44	USD 3,035,000	Sharjah Sukuk Program 3.854% 3/4/2026*	2,899,244	0.30
USD 14,654,701	Argentine Republic Government International Bond 3.875% 9/1/2038	9,059,359	0.94	USD 1,250,000	Sharjah Sukuk Program 4.226% 14/3/2028*	1,183,016	0.12
		25,540,980	2.64			9,636,910	0.99
	<b>Azerbaijan</b>				<b>Chile</b>		
USD 2,173,000	Southern Gas Corridor CJSC 6.875% 24/3/2026	2,223,251	0.23	USD 1,412,000	Cencosud 6.625% 12/2/2045	1,390,312	0.14
USD 1,220,000	State Oil of the Azerbaijan Republic 4.75% 13/3/2023	1,217,377	0.13	USD 3,262,000	Chile Government International Bond 2.55% 27/1/2032*	2,675,174	0.27
		3,440,628	0.36	USD 3,795,000	Chile Government International Bond 2.55% 27/7/2033	2,986,713	0.31
	<b>Bahrain</b>			USD 3,110,000	Chile Government International Bond 3.125% 21/1/2026	2,968,759	0.31
USD 3,130,000	Bahrain Government International Bond 5.45% 16/9/2032*	2,836,563	0.30	USD 2,450,000	Chile Government International Bond 3.25% 21/9/2071	1,510,156	0.15
USD 5,223,000	Bahrain Government International Bond 6% 19/9/2044*	4,178,400	0.43		Chile Government International Bond 3.5% 31/1/2034*	3,426,144	0.36
USD 5,518,000	Bahrain Government International Bond 6.75% 20/9/2029	5,531,795	0.57	USD 1,927,000	Chile Government International Bond 3.5% 25/1/2050	1,392,484	0.14
				USD 560,000	Empresa de Transporte de Pasajeros Metro 3.65% 7/5/2030	504,090	0.05
				USD 1,660,000	Empresa de Transporte de Pasajeros Metro 4.7% 7/5/2050	1,424,201	0.15
				USD 2,915,000	Empresa Nacional del Petroleo 3.75% 5/8/2026*	2,710,520	0.28
				USD 2,580,000	Nacional del Cobre de Chile 3% 30/9/2029	2,252,166	0.23

\*Cross umbrella holding and investment in connected party fund, see further information in Note 10.  
\*\*All or a portion of this security represents a security on loan.

# Emerging Markets Bond Fund continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 1,051,000	Nacional del Cobre de Chile 3.625% 1/8/2027	984,421	0.10	USD 4,120,000	Ivory Coast Government International Bond 6.125% 15/6/2033*	3,579,250	0.37
USD 6,070,000	Nacional del Cobre de Chile 3.7% 30/1/2050*	4,440,205	0.46	EUR 1,338,000	Ivory Coast Government International Bond 6.625% 22/3/2048	999,824	0.10
		28,665,345	2.95			9,716,553	1.00
	<b>Colombia</b>				<b>Dominican Republic</b>		
USD 3,530,000	Colombia Government International Bond 3% 30/1/2030	2,650,148	0.27	USD 4,487,000	Dominican Republic International Bond 4.5% 30/1/2030	3,861,501	0.40
USD 3,830,000	Colombia Government International Bond 3.125% 15/4/2031	2,770,536	0.29	USD 1,698,000	Dominican Republic International Bond 4.875% 23/9/2032	1,422,941	0.15
USD 3,622,000	Colombia Government International Bond 3.875% 25/4/2027	3,218,772	0.33	USD 13,385,000	Dominican Republic International Bond 6% 22/2/2033*	12,140,998	1.25
USD 1,470,000	Colombia Government International Bond 4.125% 22/2/2042	898,170	0.09	USD 5,095,000	Dominican Republic International Bond 6.4% 5/6/2049	4,279,800	0.44
USD 1,826,000	Colombia Government International Bond 4.5% 28/1/2026	1,720,809	0.18	USD 1,223,000	Dominican Republic International Bond 6.5% 15/2/2048*	1,039,990	0.11
USD 16,036,000	Colombia Government International Bond 5% 15/6/2045	10,503,700	1.08	USD 1,787,000	Dominican Republic International Bond 6.85% 27/1/2045	1,595,733	0.16
USD 7,610,000	Colombia Government International Bond 5.2% 15/5/2049*	5,019,613	0.52			24,340,963	2.51
USD 6,915,000	Colombia Government International Bond 5.625% 26/2/2044	4,961,512	0.51		<b>Ecuador</b>		
USD 10,299,000	Colombia Government International Bond 6.125% 18/1/2041	8,041,305	0.83	USD 6,674,827	Ecuador Government International Bond 1.5% 31/7/2040	2,141,935	0.22
USD 6,515,000	Colombia Government International Bond 7.5% 2/2/2034	6,168,076	0.64	USD 20,256,613	Ecuador Government International Bond 2.5% 31/7/2035	7,290,152	0.75
COP 6,698,600,000	Colombian TES 7% 30/6/2032	952,828	0.10	USD 9,860,300	Ecuador Government International Bond 5.5% 31/7/2030	4,860,512	0.50
		46,905,469	4.84			14,292,599	1.47
	<b>Costa Rica</b>				<b>Egypt</b>		
USD 704,000	Costa Rica Government International Bond 4.375% 30/4/2025	677,625	0.07	USD 6,460,000	Egypt Government International Bond 5.25% 6/10/2025*	5,604,050	0.58
USD 463,000	Costa Rica Government International Bond 5.625% 30/4/2043	384,093	0.04	USD 2,319,000	Egypt Government International Bond 6.2% 1/3/2024*	2,237,835	0.23
USD 1,542,000	Costa Rica Government International Bond 7% 4/4/2044	1,473,871	0.15	USD 8,680,000	Egypt Government International Bond 7.3% 30/9/2033	5,924,100	0.61
USD 2,005,000	Costa Rica Government International Bond 7.158% 12/3/2045	1,940,093	0.20	USD 4,730,000	Egypt Government International Bond 7.5% 16/2/2061	2,802,525	0.29
USD 1,128,000	Instituto Costarricense de Electricidad 6.375% 15/5/2043	903,634	0.09	USD 7,208,000	Egypt Government International Bond 7.6% 1/3/2029*	5,703,330	0.59
		5,379,316	0.55	USD 13,800,000	Egypt Government International Bond 7.625% 29/5/2032	9,837,951	1.02
	<b>Cote d'Ivoire (Ivory Coast)</b>			USD 2,083,000	Egypt Government International Bond 7.903% 21/2/2048	1,270,630	0.13
EUR 3,790,000	Ivory Coast Government International Bond 4.875% 30/1/2032	3,104,311	0.32	USD 2,570,000	Egypt Government International Bond 8.15% 20/11/2059*	1,583,763	0.16
USD 2,229,590	Ivory Coast Government International Bond 5.75% 31/12/2032	2,033,168	0.21	USD 3,081,000	Egypt Government International Bond 8.7% 1/3/2049	1,994,947	0.21
				USD 3,349,000	Egypt Government International Bond 8.875% 29/5/2050	2,181,036	0.22
						39,140,167	4.04
					<b>El Salvador</b>		
				USD 5,984,000	El Salvador Government International Bond 6.375% 18/1/2027	3,181,454	0.33

\*All or a portion of this security represents a security on loan.

The notes on pages 986 to 999 form an integral part of these financial statements.

# Emerging Markets Bond Fund continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 2,777,000	El Salvador Government International Bond 7.65% 15/6/2035	1,296,220	0.13	USD 206,000	Hungary Government International Bond 5.375% 25/3/2024	205,642	0.02
USD 1,286,000	El Salvador Government International Bond 8.625% 28/2/2029	647,202	0.07	USD 1,970,000	Hungary Government International Bond 5.5% 16/6/2034*	1,898,588	0.20
		5,124,876	0.53	USD 4,410,000	Hungary Government International Bond 6.125% 22/5/2028*	4,492,687	0.46
	<b>Ethiopia</b>			USD 2,945,000	Hungary Government International Bond 6.75% 25/9/2052	3,025,940	0.31
USD 1,785,000	Ethiopia International Bond 6.625% 11/12/2024	1,224,876	0.13			21,118,260	2.18
	<b>Gabon</b>				<b>India</b>		
USD 3,530,000	Gabon Government International Bond 6.625% 6/2/2031	2,882,465	0.30	USD 2,075,000	Export-Import Bank of India 3.375% 5/8/2026*	1,927,862	0.20
USD 5,189,000	Gabon Government International Bond 6.95% 16/6/2025	5,000,899	0.51		<b>Indonesia</b>		
		7,883,364	0.81	USD 2,649,000	Indonesia Government International Bond 3.5% 11/1/2028	2,498,332	0.26
	<b>Ghana</b>			USD 3,070,000	Indonesia Government International Bond 3.55% 31/3/2032	2,770,675	0.29
USD 2,950,000	Ghana Government International Bond 6.375% 11/2/2027	1,132,475	0.12	EUR 3,300,000	Indonesia Government International Bond 3.75% 14/6/2028	3,445,489	0.36
USD 6,605,000	Ghana Government International Bond 7.625% 16/5/2029	2,509,900	0.26	USD 3,867,000	Indonesia Government International Bond 4.125% 15/1/2025*	3,806,578	0.39
USD 3,234,000	Ghana Government International Bond 7.875% 11/2/2035	1,228,920	0.13	USD 3,635,000	Indonesia Government International Bond 4.35% 11/1/2048	3,185,169	0.33
USD 4,618,600	Ghana Government International Bond 8.125% 18/1/2026	1,882,079	0.19	USD 525,000	Indonesia Government International Bond 4.55% 11/1/2028	515,484	0.05
USD 8,836,000	Ghana Government International Bond 8.125% 26/3/2032	3,302,455	0.34	USD 5,469,000	Indonesia Government International Bond 4.75% 8/1/2026*	5,441,655	0.56
USD 6,400,000	Ghana Government International Bond 8.625% 7/4/2034	2,432,000	0.25	USD 1,007,000	Indonesia Government International Bond 4.75% 18/7/2047	940,286	0.10
USD 1,589,000	Ghana Government International Bond 8.627% 16/6/2049	585,944	0.06	USD 4,162,000	Indonesia Government International Bond 5.25% 17/1/2042*	4,108,924	0.42
USD 1,794,000	Ghana Government International Bond 8.75% 11/3/2061	661,538	0.07	USD 3,368,000	Indonesia Government International Bond 5.25% 8/1/2047	3,288,010	0.34
USD 5,577,000	Ghana Government International Bond 8.95% 26/3/2051	2,091,375	0.21		Pertamina Persero 4.7% 30/7/2049*	2,753,750	0.28
		15,826,686	1.63	USD 3,378,000	Pertamina Persero 5.625% 20/5/2043*	2,793,461	0.29
	<b>Guatemala</b>			USD 525,000	Perusahaan Penerbit SBSN Indonesia III 4.4% 6/6/2027	515,813	0.06
USD 1,110,000	Guatemala Government Bond 4.375% 5/6/2027*	1,052,760	0.11	USD 3,570,000	Perusahaan Perseroan Persero Perusahaan Listrik Negara 4.125% 15/5/2027*	3,395,891	0.35
USD 3,196,000	Guatemala Government Bond 4.5% 3/5/2026	3,073,705	0.31			39,459,517	4.08
USD 794,000	Guatemala Government Bond 5.375% 24/4/2032	758,329	0.08		<b>International</b>		
USD 2,855,000	Guatemala Government Bond 6.125% 1/6/2050	2,715,298	0.28	EUR 2,455,000	Banque Ouest Africaine de Developpement 2.75% 22/1/2033	1,985,366	0.20
		7,600,092	0.78				
	<b>Hong Kong</b>						
USD 4,368,000	CNAC HK Finbridge 4.125% 19/7/2027*	4,100,482	0.42				
	<b>Hungary</b>						
USD 4,760,000	Hungary Government International Bond 2.125% 22/9/2031	3,665,200	0.38				
USD 1,750,000	Hungary Government International Bond 3.125% 21/9/2051	1,076,250	0.11				
USD 6,905,000	Hungary Government International Bond 5.25% 16/6/2029*	6,753,953	0.70				

\*All or a portion of this security represents a security on loan.

# Emerging Markets Bond Fund continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
<b>Jamaica</b>				<b>Mexico</b>			
USD 2,195,000	Jamaica Government International Bond 7.875% 28/7/2045	2,570,449	0.27	USD 5,500,000	Mexico Government International Bond 3.5% 12/2/2034*	4,463,760	0.46
<b>Jordan</b>				USD 295,000	Mexico Government International Bond 3.75% 11/1/2028	275,973	0.03
USD 1,822,000	Jordan Government International Bond 5.75% 31/1/2027*	1,776,773	0.18	USD 3,584,000	Mexico Government International Bond 4.15% 28/3/2027	3,471,104	0.36
USD 4,963,000	Jordan Government International Bond 5.85% 7/7/2030	4,503,923	0.47	USD 2,556,000	Mexico Government International Bond 4.4% 12/2/2052*	1,937,448	0.20
USD 2,872,000	Jordan Government International Bond 7.375% 10/10/2047	2,533,341	0.26	USD 2,150,000	Mexico Government International Bond 4.5% 22/4/2029	2,043,575	0.21
		8,814,037	0.91	USD 5,135,000	Mexico Government International Bond 4.6% 23/1/2046*	4,116,088	0.42
<b>Kazakhstan</b>				USD 4,630,000	Mexico Government International Bond 4.75% 27/4/2032*	4,319,339	0.45
USD 2,100,000	Development Bank of Kazakhstan JSC 5.75% 12/5/2025*	2,112,757	0.22	USD 1,940,000	Mexico Government International Bond 5.4% 9/2/2028	1,943,880	0.20
USD 1,914,000	Kazakhstan Government International Bond 4.875% 14/10/2044*	1,733,519	0.18	USD 2,958,000	Mexico Government International Bond 5.75% 12/10/2110	2,598,004	0.27
USD 289,000	Kazakhstan Government International Bond 6.5% 21/7/2045	306,952	0.03	USD 3,575,000	Mexico Government International Bond 6.35% 9/2/2035	3,666,162	0.38
		4,153,228	0.43	USD 651,000	Petroleos Mexicanos 4.25% 15/1/2025*	622,844	0.06
<b>Kenya</b>				USD 3,542,000	Petroleos Mexicanos 4.5% 23/1/2026*	3,272,808	0.34
USD 5,721,000	Republic of Kenya Government International Bond 6.875% 24/6/2024	5,409,492	0.56	USD 4,925,000	Petroleos Mexicanos 5.625% 23/1/2046	2,934,955	0.30
USD 3,090,000	Republic of Kenya Government International Bond 7% 22/5/2027*	2,792,587	0.29	USD 6,770,000	Petroleos Mexicanos 6.35% 12/2/2048	4,219,521	0.44
USD 600,000	Republic of Kenya Government International Bond 8% 22/5/2032*	517,500	0.05	USD 5,103,000	Petroleos Mexicanos 6.5% 13/3/2027	4,648,833	0.48
USD 5,608,000	Republic of Kenya Government International Bond 8.25% 28/2/2048*	4,318,160	0.45	USD 363,000	Petroleos Mexicanos 6.5% 2/6/2041	244,844	0.02
		13,037,739	1.35	USD 2,496,000	Petroleos Mexicanos 6.625% 15/6/2035	1,853,904	0.19
<b>Lebanon</b>				USD 10,074,000	Petroleos Mexicanos 6.7% 16/2/2032	8,059,200	0.83
USD 5,060,000	Lebanon Government International Bond 6% 27/1/2023***	373,175	0.04	USD 12,110,000	Petroleos Mexicanos 6.75% 21/9/2047	7,843,647	0.81
USD 9,570,000	Lebanon Government International Bond 6.2% 26/2/2025	681,862	0.07	USD 2,406,000	Petroleos Mexicanos 6.84% 23/1/2030	2,013,822	0.21
USD 12,847,000	Lebanon Government International Bond 6.6% 27/11/2026	915,349	0.09	USD 2,909,000	Petroleos Mexicanos 6.95% 28/1/2060	1,877,396	0.20
USD 10,461,000	Lebanon Government International Bond 6.65% 22/4/2024	754,395	0.08			66,427,107	6.86
USD 8,172,000	Lebanon Government International Bond 6.65% 26/2/2030	582,255	0.06	<b>Mongolia</b>			
		3,307,036	0.34	USD 2,247,000	Mongolia Government International Bond 5.125% 7/4/2026*	2,061,623	0.21
<b>Malaysia</b>				USD 290,000	Mongolia Government International Bond 8.65% 19/1/2028	295,800	0.03
USD 1,110,000	Petronas Capital 3.5% 18/3/2025	1,071,019	0.11			2,357,423	0.24
USD 4,139,000	Petronas Capital 3.5% 21/4/2030	3,781,370	0.39				
USD 3,955,000	Petronas Capital 4.55% 21/4/2050*	3,573,570	0.37				
		8,425,959	0.87				

\*All or a portion of this security represents a security on loan.  
 \*\*\*This security is in default, see Note 2(b)

The notes on pages 986 to 999 form an integral part of these financial statements.

# Emerging Markets Bond Fund continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
<b>Morocco</b>				USD 2,822,000	Panama Government International Bond 3.16% 23/1/2030	2,425,643	0.25
USD 984,000	Morocco Government International Bond 3% 15/12/2032	750,300	0.08	USD 6,101,000	Panama Government International Bond 3.875% 17/3/2028*	5,721,655	0.59
USD 2,845,000	Morocco Government International Bond 4% 15/12/2050	1,835,025	0.19	USD 5,007,000	Panama Government International Bond 4.3% 29/4/2053	3,618,171	0.38
		2,585,325	0.27	USD 6,670,000	Panama Government International Bond 4.5% 16/4/2050	5,023,294	0.52
<b>Namibia</b>						26,316,475	2.72
USD 1,222,000	Namibia International Bonds 5.25% 29/10/2025	1,157,808	0.12	<b>Paraguay</b>			
<b>Nigeria</b>				USD 2,801,000	Paraguay Government International Bond 4.7% 27/3/2027	2,691,789	0.28
USD 5,692,000	Nigeria Government International Bond 6.5% 28/11/2027	4,752,820	0.49	USD 2,281,000	Paraguay Government International Bond 4.95% 28/4/2031*	2,148,388	0.22
USD 6,151,000	Nigeria Government International Bond 7.143% 23/2/2030	4,820,846	0.50	USD 1,060,000	Paraguay Government International Bond 5% 15/4/2026	1,034,213	0.11
USD 3,370,000	Nigeria Government International Bond 7.375% 28/9/2033*	2,465,047	0.25			5,874,390	0.61
USD 712,000	Nigeria Government International Bond 7.625% 21/11/2025	647,030	0.07	<b>Peru</b>			
USD 2,956,000	Nigeria Government International Bond 7.625% 28/11/2047	2,010,080	0.21	USD 2,260,000	Financiera de Desarrollo 2.4% 28/9/2027*	1,935,690	0.20
USD 2,130,000	Nigeria Government International Bond 7.696% 23/2/2038	1,500,037	0.15	USD 1,417,000	Financiera de Desarrollo 4.75% 15/7/2025*	1,373,395	0.14
USD 5,423,000	Nigeria Government International Bond 7.875% 16/2/2032*	4,179,723	0.43	USD 7,820,000	Peruvian Government International Bond 2.783% 23/1/2031	6,447,082	0.66
USD 8,130,000	Nigeria Government International Bond 8.25% 28/9/2051	5,691,000	0.59		Peruvian Government International Bond 3% 15/1/2034*	10,794,127	1.12
USD 1,500,000	Nigeria Government International Bond 8.375% 24/3/2029	1,271,437	0.13	USD 3,277,000	Peruvian Government International Bond 3.23% 28/7/2121	1,901,430	0.20
		27,338,020	2.82	USD 2,440,000	Peruvian Government International Bond 4.125% 25/8/2027	2,361,682	0.24
<b>Oman</b>				USD 3,077,000	Petroleos del Peru 4.75% 19/6/2032	2,370,182	0.25
USD 5,490,000	Oman Government International Bond 5.625% 17/1/2028	5,399,868	0.56			27,183,588	2.81
USD 9,818,000	Oman Government International Bond 6.5% 8/3/2047	9,192,102	0.95	<b>Philippines</b>			
USD 2,105,000	Oman Government International Bond 6.75% 28/10/2027	2,191,831	0.23	USD 2,279,000	Philippine Government International Bond 3% 1/2/2028*	2,102,377	0.22
USD 4,877,000	Oman Government International Bond 6.75% 17/1/2048	4,694,113	0.48		Philippine Government International Bond 3.556% 29/9/2032*	3,755,800	0.38
USD 4,310,000	Oman Government International Bond 7% 25/1/2051*	4,266,900	0.44	USD 2,361,000	Philippine Government International Bond 3.7% 2/2/2042	1,897,654	0.20
		25,744,814	2.66			7,755,831	0.80
<b>Pakistan</b>				<b>Poland</b>			
USD 9,491,000	Pakistan Government International Bond 6% 8/4/2026	4,318,405	0.44	EUR 2,050,000	Republic of Poland Government International Bond 4.25% 14/2/2043	2,101,766	0.22
USD 7,099,000	Pakistan Government International Bond 6.875% 5/12/2027	3,194,550	0.33				
USD 1,839,000	Pakistan Government International Bond 8.875% 8/4/2051	768,914	0.08				
		8,281,869	0.85				
<b>Panama</b>							
USD 12,800,000	Panama Government International Bond 2.252% 29/9/2032	9,527,712	0.98				

\*All or a portion of this security represents a security on loan.

# Emerging Markets Bond Fund continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 6,355,000	Republic of Poland Government International Bond 5.5% 16/11/2027*	6,508,346	0.67	USD 1,050,000	Saudi Government International Bond 5% 17/4/2049	968,625	0.10
USD 2,790,000	Republic of Poland Government International Bond 5.75% 16/11/2032	2,926,186	0.30	USD 3,880,000	Saudi Government International Bond 5% 18/1/2053	3,555,050	0.37
		11,536,298	1.19			31,755,471	3.28
	<b>Qatar</b>			EUR 1,950,000	<b>Senegal</b> Senegal Government International Bond 4.75% 13/3/2028	1,773,462	0.18
USD 8,953,000	Qatar Government International Bond 3.75% 16/4/2030*	8,523,749	0.88	USD 3,566,000	Senegal Government International Bond 6.25% 23/5/2033	2,955,322	0.31
USD 10,074,000	Qatar Government International Bond 4.817% 14/3/2049	9,604,904	0.99	USD 3,711,000	Senegal Government International Bond 6.75% 13/3/2048	2,620,894	0.27
		18,128,653	1.87			7,349,678	0.76
	<b>Romania</b>				<b>Serbia</b> Serbia International Bond 6.25% 26/5/2028	6,672,487	0.69
EUR 9,080,000	Romanian Government International Bond 2% 14/4/2033*	6,467,292	0.67	USD 6,660,000			
USD 2,080,000	Romanian Government International Bond 3% 27/2/2027	1,868,100	0.19		<b>South Africa</b> Eskom SOC 8.45% 10/8/2028	1,677,653	0.17
USD 2,594,000	Romanian Government International Bond 3% 14/2/2031*	2,109,246	0.22	USD 5,855,000	Republic of South Africa Government International Bond 4.3% 12/10/2028*	5,210,950	0.54
USD 3,330,000	Romanian Government International Bond 5.25% 25/11/2027*	3,232,181	0.34	USD 2,674,000	Republic of South Africa Government International Bond 4.665% 17/1/2024	2,639,599	0.27
USD 3,770,000	Romanian Government International Bond 6% 25/5/2034*	3,692,244	0.38	USD 5,902,000	Republic of South Africa Government International Bond 4.875% 14/4/2026*	5,673,298	0.59
USD 3,526,000	Romanian Government International Bond 6.625% 17/2/2028	3,609,742	0.37	USD 8,183,000	Republic of South Africa Government International Bond 5.65% 27/9/2047*	5,953,132	0.61
USD 3,528,000	Romanian Government International Bond 7.125% 17/1/2033	3,711,015	0.38	USD 9,937,000	Republic of South Africa Government International Bond 5.75% 30/9/2049	7,216,746	0.75
USD 3,570,000	Romanian Government International Bond 7.625% 17/1/2053	3,860,241	0.40		Republic of South Africa Government International Bond 7.3% 20/4/2052*	1,594,212	0.16
		28,550,061	2.95	USD 1,853,000		7,924,606	0.82
	<b>Rwanda</b>			USD 7,895,000	Transnet SOC 8.25% 6/2/2028*	37,890,196	3.91
USD 3,743,000	Rwanda International Government Bond 5.5% 9/8/2031	2,846,580	0.29				
	<b>Saudi Arabia</b>				<b>Sri Lanka</b> Sri Lanka Government International Bond 5.75% 18/4/2023	165,051	0.02
USD 3,247,000	Saudi Arabian Oil 3.5% 24/11/2070	2,137,102	0.22	USD 450,000			
USD 9,530,000	Saudi Government International Bond 2.25% 2/2/2033*	7,578,185	0.78	USD 5,532,000	Sri Lanka Government International Bond 6.125% 3/6/2025	2,116,875	0.22
USD 6,385,000	Saudi Government International Bond 2.75% 3/2/2032*	5,507,062	0.57	USD 3,966,000	Sri Lanka Government International Bond 6.2% 11/5/2027	1,454,947	0.15
USD 2,380,000	Saudi Government International Bond 3.25% 22/10/2030	2,144,921	0.22	USD 6,500,000	Sri Lanka Government International Bond 6.35% 28/6/2024	2,373,264	0.24
USD 3,815,000	Saudi Government International Bond 3.75% 21/1/2055	2,878,971	0.30	USD 2,492,000	Sri Lanka Government International Bond 7.55% 28/3/2030	915,480	0.09
USD 4,700,000	Saudi Government International Bond 4.625% 4/10/2047	4,124,767	0.43			7,025,617	0.72
USD 2,897,000	Saudi Government International Bond 4.875% 18/7/2033	2,860,788	0.29		<b>Sweden</b> East Renewable 13.5% 1/1/2025	236,733	0.02

\*All or a portion of this security represents a security on loan.

The notes on pages 986 to 999 form an integral part of these financial statements.

# Emerging Markets Bond Fund continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
<b>Trinidad and Tobago</b>				<b>Uruguay</b>			
USD 2,071,000	Trinidad Generation UnLtd 5.25% 4/11/2027	2,010,346	0.21	USD 3,638,045	Uruguay Government International Bond 4.125% 20/11/2045	3,294,250	0.34
<b>Tunisia</b>				Uruguay Government International Bond 4.375% 23/1/2031*			
USD 3,132,000	Tunisian Republic 5.75% 30/1/2025	2,146,508	0.22	USD 4,741,700		4,627,899	0.48
<b>Turkey</b>				Uruguay Government International Bond 5.1% 18/6/2050			
USD 5,786,000	Turkey Government International Bond 5.75% 11/5/2047*	3,912,783	0.40			5,037,785	0.52
<b>Ukraine</b>							
USD 8,569,000	NAK Naftogaz Ukraine via Kondor Finance 7.625% 8/11/2026	1,756,645	0.18			12,959,934	1.34
USD 18,928,000	Ukraine Government International Bond 0% 1/8/2041	5,245,375	0.54	<b>Venezuela</b>			
USD 2,870,000	Ukraine Government International Bond 6.876% 21/5/2031	505,120	0.05	USD 131,497,923	Petroleos de Venezuela 6% 16/5/2024	6,574,896	0.68
USD 4,435,000	Ukraine Government International Bond 7.253% 15/3/2035	776,480	0.08	USD 15,499,059	Petroleos de Venezuela 6% 15/11/2026	774,953	0.08
USD 3,462,000	Ukraine Government International Bond 7.375% 25/9/2034	619,698	0.07	USD 2,936,500	Petroleos de Venezuela 8.5% 27/10/2020***	759,995	0.08
USD 3,293,000	Ukraine Government International Bond 7.75% 1/9/2025	693,621	0.07	USD 54,633,022	Petroleos de Venezuela 9% 17/11/2021****	2,663,360	0.27
USD 7,479,000	Ukraine Government International Bond 7.75% 1/9/2026	1,423,497	0.15	USD 127,413,677	Petroleos de Venezuela 9.75% 17/5/2035	7,007,752	0.72
USD 6,823,000	Ukraine Government International Bond 7.75% 1/9/2027	1,271,858	0.13	USD 76,618,400	Petroleos de Venezuela 12.75% 17/2/2022****	4,214,012	0.44
USD 141,000	Ukraine Government International Bond 7.75% 1/9/2028	27,293	0.00	USD 7,000	Venezuela Government International Bond 0% 15/4/2171	350	0.00
USD 2,319,000	Ukraine Government International Bond 7.75% 1/9/2029	447,167	0.05			21,995,318	2.27
USD 207,750	Ukreximbank Via Biz Finance 9.75% 22/1/2025	69,986	0.01	<b>Zambia</b>			
		12,836,740	1.33	USD 1,671,000	Zambia Government International Bond 0% 20/9/2022****	721,271	0.07
<b>United Arab Emirates</b>				USD 2,347,000	Zambia Government International Bond 8.5% 14/4/2024	1,082,894	0.11
USD 1,182,000	Abu Dhabi Crude Oil Pipeline 4.6% 2/11/2047	1,082,162	0.11	USD 2,112,000	Zambia Government International Bond 8.97% 30/7/2027	950,400	0.10
USD 2,914,000	Abu Dhabi Government International Bond 3.875% 16/4/2050*	2,422,262	0.25			2,754,565	0.28
USD 3,539,000	DP World /United Arab Emirates 4.7% 30/9/2049*	3,048,822	0.32	Total Bonds			
USD 2,700,000	MDGH GMTN RSC 2.875% 21/5/2030*	2,372,369	0.24			844,106,180	87.12
USD 1,110,000	MDGH GMTN RSC 3% 19/4/2024	1,082,250	0.11	Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market			
USD 2,125,000	MDGH GMTN RSC 3.375% 28/3/2032*	1,894,992	0.20			893,456,780	92.21
USD 4,165,000	UAE INTERNATIONAL GOVERNMENT BOND 4.951% 7/7/2052*	4,052,056	0.42	<b>Other Transferable Securities</b>			
		15,954,913	1.65	<b>BONDS</b>			
				<b>United States</b>			
				USD 16,110	Lehman Brothers 0% 31/12/2049**	-	0.00
				USD 16,111	Lehman Brothers Special Finance 0% 31/12/2049**	-	0.00
						-	0.00
				Total Bonds			
				Total Other Transferable Securities			
				Total Portfolio			
				Other Net Assets			
				Total Net Assets (USD)			

\*All or a portion of this security represents a security on loan.  
\*\*Security subject to a fair value adjustment as detailed in Note 2(j).  
\*\*\*This security is in default, see Note 2(b)

# Emerging Markets Bond Fund continued

## Open Forward Foreign Exchange Contracts as at 28 February 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity(depreciation) date	Unrealised appreciation/ USD
BRL	37,902,452	USD	7,443,918	Bank of America	2/3/2023	(172,000)
BRL	16,902,864	USD	3,254,519	BNP Paribas	2/3/2023	(11,556)
BRL	49,890,000	USD	9,574,346	Goldman Sachs	2/3/2023	(2,512)
BRL	102,243,316	USD	19,672,202	HSBC Bank	4/4/2023	(186,109)
BRL	21,840,000	USD	4,182,873	Barclays	4/4/2023	(20,485)
CHF	160,000	USD	173,718	RBS	14/3/2023	(2,428)
CLP	2,624,477,929	USD	3,047,395	Morgan Stanley	14/3/2023	110,410
CNH	1,710,000	USD	249,410	Bank of America	14/3/2023	(3,165)
COP	47,739,500,000	USD	9,993,615	Morgan Stanley	14/3/2023	(92,037)
COP	23,578,280,000	USD	4,871,545	Bank of America	14/3/2023	18,790
EUR	300,000	USD	316,058	BNY Mellon	14/3/2023	3,298
EUR	280,000	USD	304,210	Morgan Stanley	14/3/2023	(6,145)
EUR	190,000	USD	203,490	HSBC Bank	14/3/2023	(1,231)
GBP	220,000	USD	265,634	RBS	14/3/2023	1,486
HUF	1,812,100,000	USD	5,022,511	Morgan Stanley	14/3/2023	65,413
JPY	1,262,145,400	USD	9,739,797	Bank of America	14/3/2023	(482,818)
JPY	153,935,630	USD	1,166,058	BNP Paribas	14/3/2023	(37,044)
MXN	115,205,724	USD	5,898,910	Morgan Stanley	14/3/2023	372,776
MXN	188,670,000	USD	9,957,587	UBS	14/3/2023	313,424
MXN	188,270,000	USD	9,908,290	JP Morgan	14/3/2023	340,945
NZD	380,000	USD	240,298	Standard Chartered Bank	14/3/2023	(5,454)
PLN	32,520,806	USD	7,262,756	JP Morgan	14/3/2023	76,260
PLN	11,529,194	USD	2,575,689	Goldman Sachs	14/3/2023	26,121
PLN	21,470,000	USD	4,808,386	BNP Paribas	14/3/2023	36,779
USD	22,566,658	EUR	21,162,387	State Street	14/3/2023	38,887
USD	110,541	ZAR	1,870,000	BNP Paribas	14/3/2023	8,800
USD	28,303	MXN	552,757	Morgan Stanley	14/3/2023	(1,789)
USD	4,770,647	HUF	1,812,102,900	JP Morgan	14/3/2023	(317,286)
USD	6,191,515	PLN	27,363,400	Deutsche Bank	14/3/2023	16,379
USD	6,718,600	COP	33,429,739,300	Goldman Sachs	14/3/2023	(215,012)
USD	25,701,496	MXN	490,241,200	Goldman Sachs	14/3/2023	(986,757)
USD	14,268,742	TRY	288,100,172	UBS	25/5/2023	(216,962)
USD	1,127,170	TRY	22,835,246	Goldman Sachs	25/5/2023	(20,988)
USD	3,114,623	COP	14,309,763,100	BNP Paribas	14/3/2023	146,657
USD	3,491,717	MXN	65,541,640	UBS	14/3/2023	(76,306)
USD	481,565	BRL	2,452,000	Bank of America	2/3/2023	11,127
USD	988,967	ZAR	17,040,468	UBS	14/3/2023	61,842
USD	5,316,611	EUR	4,930,000	Morgan Stanley	14/3/2023	68,531
USD	3,308,805	CLP	2,624,477,929	Bank of America	14/3/2023	151,000
USD	2,319,738	MXN	42,893,600	HSBC Bank	14/3/2023	(15,347)
USD	993,779	COP	4,802,835,913	BNY Mellon	14/3/2023	(2,370)

## Open Forward Foreign Exchange Contracts as at 28 February 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity(depreciation) date	Unrealised appreciation/ USD
ZAR	234,495,534	USD	13,861,748	BNP Paribas	14/3/2023	(1,103,496)
ZAR	33,278,467	USD	1,909,305	UBS	14/3/2023	(98,716)
ZAR	49,536,374	USD	2,811,197	Morgan Stanley	14/3/2023	(116,060)
ZAR	15,867,110	USD	886,634	Barclays	14/3/2023	(23,348)
Net unrealised depreciation						(2,348,496)
<b>AUD Hedged Share Class</b>						
AUD	8,790,376	USD	6,139,702	BNY Mellon	15/3/2023	(208,298)
USD	544,130	AUD	787,999	BNY Mellon	15/3/2023	12,422
Net unrealised depreciation						(195,876)
<b>CAD Hedged Share Class</b>						
CAD	4,742,687	USD	3,537,916	BNY Mellon	15/3/2023	(48,284)
USD	119,127	CAD	160,054	BNY Mellon	15/3/2023	1,359
Net unrealised depreciation						(46,925)
<b>CHF Hedged Share Class</b>						
CHF	11,655,300	USD	12,715,560	BNY Mellon	15/3/2023	(236,002)
USD	410,420	CHF	379,196	BNY Mellon	15/3/2023	4,412
Net unrealised depreciation						(231,590)
<b>CNH Hedged Share Class</b>						
CNY	27,413	USD	4,048	BNY Mellon	15/3/2023	(100)
USD	131	CNY	899	BNY Mellon	15/3/2023	2
Net unrealised depreciation						(98)
<b>EUR Hedged Share Class</b>						
EUR	279,162,619	USD	300,951,696	BNY Mellon	15/3/2023	(3,755,641)
USD	11,619,469	EUR	10,881,217	BNY Mellon	15/3/2023	35,438
Net unrealised depreciation						(3,720,203)
<b>GBP Hedged Share Class</b>						
GBP	19,065,740	USD	23,175,909	BNY Mellon	15/3/2023	(26,236)
USD	720,427	GBP	598,189	BNY Mellon	15/3/2023	(5,894)
Net unrealised depreciation						(32,130)
<b>HKD Hedged Share Class</b>						
HKD	142,345,934	USD	18,175,093	BNY Mellon	15/3/2023	(27,318)
USD	861,878	HKD	6,752,518	BNY Mellon	15/3/2023	996
Net unrealised depreciation						(26,322)
<b>NZD Hedged Share Class</b>						
NZD	3,558,577	USD	2,265,459	BNY Mellon	15/3/2023	(66,207)
USD	984,515	NZD	1,551,101	BNY Mellon	15/3/2023	25,912
Net unrealised depreciation						(40,295)
<b>ZAR Hedged Share Class</b>						
USD	25,390	ZAR	460,008	BNY Mellon	15/3/2023	366
ZAR	14,042,668	USD	791,589	BNY Mellon	15/3/2023	(27,672)
Net unrealised depreciation						(27,306)
Total net unrealised depreciation						(6,669,241)

## Open Exchange Traded Futures Contracts as at 28 February 2023

Number of contracts	Currency	Contract/Description	Expiration date	Unrealised appreciation/ USD
(94)	EUR	Euro BUXL	March 2023	1,014,771
(159)	USD	US Long Bond (CBT)	June 2023	303,094
(23)	USD	US Treasury 10 Year Note (CBT)	June 2023	15,273
(301)	USD	US Ultra Bond (CBT)	June 2023	734,875
Total				2,068,013

The notes on pages 986 to 999 form an integral part of these financial statements.



# Emerging Markets Bond Fund continued

## Swaps as at 28 February 2023

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
CDS	USD 12,500,000	Fund receives default protection on Brazilian Government International Bond; and pays Fixed 1%	Goldman Sachs	20/12/2027	(89,305)	668,804
CDS	USD 4,938,645	Fund receives default protection on Republic of South Africa Government Bond; and pays Fixed 1%	Goldman Sachs	20/12/2027	8,588	312,931
CDS	USD 28,129,000	Fund receives default protection on Turkey Government International Bond; and pays Fixed 1%	Goldman Sachs	20/12/2027	(1,206,278)	4,846,677
CDS	USD 16,583,000	Fund receives default protection on Colombia Government International Bond; and pays Fixed 1%	Morgan Stanley	20/12/2027	53,713	1,255,813
CDS	USD 15,580,000	Fund receives default protection on Saudi Government International Bond; and pays Fixed 1%	Morgan Stanley	20/12/2027	72,295	(248,097)
<b>Total</b>					<b>(1,160,987)</b>	<b>6,836,128</b>

CDS: Credit Default Swaps

# Emerging Markets Corporate Bond Fund

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
<b>Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market</b>				USD 5,208,000	Gaci First Investment 5% 13/10/2027	5,168,940	0.61
				USD 8,715,000	IHS 5.625% 29/11/2026*	7,462,458	0.88
				USD 6,500,000	Liberty Costa Rica Senior Secured Finance 10.875% 15/1/2031	6,175,000	0.73
<b>BONDS</b>				USD 2,600,000	Logan 0% 1/3/2023	715,000	0.08
<b>Argentina</b>				USD 3,080,000	Longfor 3.95% 16/9/2029*	2,400,983	0.28
USD 840,103	YPF 7% 30/9/2023	601,238	0.07	USD 8,010,000	MAF Global 6.375% 20/9/2171*	7,834,621	0.93
USD 9,040,265	YPF 9% 12/2/2026*	8,919,329	1.06	USD 1,986,000	MAF Sukuk 4.638% 14/5/2029	1,947,218	0.23
		9,520,567	1.13	USD 3,202,000	Meituan 3.05% 28/10/2030*	2,464,956	0.29
<b>Austria</b>				USD 2,811,000	Melco Resorts Finance 5.75% 21/7/2028*	2,438,542	0.29
USD 6,067,000	Klabin Austria 3.2% 12/1/2031*	4,853,600	0.58	USD 4,966,000	MGM China 4.75% 1/2/2027	4,345,424	0.51
USD 2,619,000	Klabin Austria 7% 3/4/2049*	2,558,580	0.30	USD 10,370,000	Sands China 3.35% 8/3/2029*	8,511,696	1.01
USD 10,181,000	Suzano Austria 3.75% 15/1/2031	8,627,329	1.02	USD 500,000	Sunac China 5.95% 26/4/2024	132,500	0.02
		16,039,509	1.90	USD 750,000	Sunac China 6.65% 3/8/2024	198,750	0.02
<b>Bermuda</b>				USD 8,661,000	Tencent 2.39% 3/6/2030*	7,050,357	0.83
USD 9,676,000	Star Energy Geothermal Darajat II / Star Energy Geothermal Salak 4.85% 14/10/2038*	8,359,387	0.99	USD 9,747,000	Vale Overseas 3.75% 8/7/2030	8,478,330	1.01
<b>British Virgin Islands</b>				USD 2,600,000	Weibo 3.375% 8/7/2030	2,087,917	0.25
USD 9,169,000	Central American Bottling / CBC Bottling Holdco SL / Beliv Holdco SL 5.25% 27/4/2029*	8,458,402	1.00	USD 2,649,000	Wynn Macau 5.5% 1/10/2027	2,311,253	0.27
USD 6,417,000	Gold Fields Orogen BVI 5.125% 15/5/2024*	6,327,563	0.75	USD 4,665,000	Yuzhou 8.3% 27/5/2025	618,113	0.07
USD 2,195,000	Gold Fields Orogen BVI 6.125% 15/5/2029	2,171,343	0.26			114,132,542	13.49
USD 1,200,000	Huarong Finance 2017 6.079% 3/7/2023	1,196,265	0.14	<b>Chile</b>			
USD 3,134,000	Huarong Finance 2019 3.375% 24/2/2030	2,313,535	0.27	USD 7,553,000	Banco de Credito e Inversiones 3.5% 12/10/2027	6,999,233	0.83
USD 4,207,000	Huarong Finance II 4.625% 3/6/2026	3,743,073	0.44	USD 11,440,000	CAP 3.9% 27/4/2031	9,067,086	1.07
USD 7,975,840	Star Energy Geothermal Wayang Windu 6.75% 24/4/2033*	7,730,981	0.92	USD 9,076,000	Embotelladora Andina 3.95% 21/1/2050*	6,972,864	0.83
USD 1,417,000	Studio City 7% 15/2/2027*	1,340,085	0.16	USD 11,612,000	Empresa Nacional de Telecomunicaciones 3.05% 14/9/2032*	8,984,785	1.06
USD 1,768,000	Studio City Finance 6.5% 15/1/2028	1,503,375	0.18	USD 10,132,000	Empresa Nacional del Petroleo 3.45% 16/9/2031	8,383,952	0.99
		34,784,622	4.12	USD 5,464,000	Interchile 4.5% 30/6/2056	4,398,520	0.52
<b>Cayman Islands</b>				USD 7,037,000	Inversiones CMPC 3% 6/4/2031*	5,827,340	0.69
USD 9,549,000	Aldar Sukuk No 2 3.875% 22/10/2029*	8,909,264	1.05	USD 4,055,000	Nacional del Cobre de Chile 5.125% 2/2/2033	3,945,667	0.47
USD 3,476,000	Alibaba 3.4% 6/12/2027*	3,191,576	0.38			54,579,447	6.46
USD 2,547,000	Baidu 4.375% 29/3/2028*	2,420,363	0.29	<b>China</b>			
USD 877,000	CK Hutchison International 17 3.5% 5/4/2027	826,537	0.10	USD 2,250,000	Kaisa 0% 4/7/2023	382,500	0.05
USD 526,000	CK Hutchison International 19 II 2.75% 6/9/2029	456,137	0.05	<b>Colombia</b>			
USD 2,152,000	Country Garden 2.7% 12/7/2026*	1,301,960	0.15	USD 4,993,000	Banco Davivienda 6.65% 22/10/2171	3,807,712	0.45
USD 1,500,000	Country Garden 4.8% 6/8/2030	828,750	0.10	USD 6,532,000	Banco de Bogota 4.375% 3/8/2027	5,965,871	0.71
USD 8,486,000	Dar Al-Arkan Sukuk 7.75% 7/2/2026*	8,581,319	1.02	USD 1,763,000	Ecopetrol 4.125% 16/1/2025*	1,690,519	0.20
USD 1,052,000	DP World Crescent 3.875% 18/7/2029	984,427	0.12	USD 7,525,000	Ecopetrol 4.625% 2/11/2031	5,617,412	0.67
USD 6,314,000	DP World Salaam 6% 1/1/2172	6,290,266	0.74	USD 6,952,000	Ecopetrol 5.875% 2/11/2051	4,484,040	0.53
USD 10,500,000	Gaci First Investment 4.875% 14/2/2035	9,999,885	1.18	USD 4,822,000	Geopark 5.5% 17/1/2027	4,095,011	0.48
				USD 9,639,000	Interconexion Electrica 3.825% 26/11/2033*	7,872,259	0.93
						33,532,824	3.97
				<b>Guernsey</b>			
				EUR 5,974,000	Globalworth Real Estate Investments 2.95% 29/7/2026*	5,266,638	0.62

\*All or a portion of this security represents a security on loan.

The notes on pages 986 to 999 form an integral part of these financial statements.

# Emerging Markets Corporate Bond Fund continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
<b>Hong Kong</b>				USD 2,399,400	Millicom International Cellular 5.125% 15/1/2028	2,126,007	0.25
USD 7,042,000	Lenovo 3.421% 2/11/2030*	5,749,652	0.68	USD 3,906,000	Millicom International Cellular 6.25% 25/3/2029	3,567,379	0.42
USD 2,382,000	Vanke Real Estate Hong Kong 3.5% 12/11/2029*	1,989,030	0.24	USD 9,936,000	Petrorio Luxembourg Trading 6.125% 9/6/2026	9,402,139	1.11
USD 571,000	Xiaomi Best Time International 2.875% 14/7/2031	433,396	0.05	USD 2,645,000	TMS Issuer 5.78% 23/8/2032	2,694,144	0.32
USD 1,024,000	Xiaomi Best Time International 3.375% 29/4/2030*	833,905	0.10			35,932,232	4.25
USD 1,900,000	Yanlord Land HK 5.125% 20/5/2026*	1,663,146	0.20	<b>Mauritius</b>			
		10,669,129	1.27	USD 10,173,615	Greenko Power II 4.3% 13/12/2028*	8,658,707	1.02
<b>India</b>				<b>Mexico</b>			
USD 5,633,000	Reliance Industries 2.875% 12/1/2032	4,567,715	0.54	USD 2,326,000	Alpek 3.25% 25/2/2031	1,884,025	0.23
USD 4,268,000	Reliance Industries 3.667% 30/11/2027	3,940,026	0.47	USD 3,759,000	Banco Mercantil del Norte 6.625% 24/1/2172	3,255,097	0.38
		8,507,741	1.01	USD 7,114,000	Banco Mercantil del Norte 7.5% 27/9/2171*	6,636,757	0.79
<b>Indonesia</b>				USD 6,827,000	Banco Mercantil del Norte 7.625% 6/10/2171*	6,483,090	0.77
USD 11,596,000	Freeport Indonesia 4.763% 14/4/2027	11,167,957	1.32	USD 1,061,000	BBVA Bancomer 4.375% 10/4/2024*	1,045,573	0.12
USD 2,755,000	Freeport Indonesia 5.315% 14/4/2032*	2,551,819	0.30	USD 4,508,000	BBVA Bancomer 5.125% 18/1/2033	4,066,070	0.48
USD 11,973,000	Indofood CBP Sukses Makmur 3.398% 9/6/2031	9,817,860	1.16	USD 15,316,000	BBVA Bancomer 5.875% 13/9/2034*	14,239,400	1.69
USD 5,804,000	Indofood CBP Sukses Makmur 4.745% 9/6/2051	4,294,960	0.51	USD 9,946,000	Cemex 5.125% 8/9/2171	9,100,590	1.08
		27,832,596	3.29	USD 12,003,000	GCC 3.614% 20/4/2032*	10,098,604	1.19
<b>Isle of Man</b>				USD 10,529,000	Grupo Bimbo 5.95% 17/7/2171*	10,529,921	1.25
USD 12,003,000	AngloGold Ashanti 3.375% 1/11/2028	10,467,426	1.24	USD 5,186,999	Grupo Posadas 5% 30/12/2027*	4,165,018	0.49
<b>Israel</b>				USD 3,911,000	Grupo Televisa SAB 8.5% 11/3/2032	4,574,853	0.54
USD 9,630,000	Bank Hapoalim 3.255% 21/1/2032	8,278,381	0.98	USD 9,130,000	Industrias Penoles 4.15% 12/9/2029	8,306,930	0.98
USD 10,295,000	Bank Leumi Le-Israel 3.275% 29/1/2031	9,082,120	1.07	USD 12,104,000	Inmobiliaria Vesta 3.625% 13/5/2031*	10,038,180	1.19
USD 3,498,000	Bank Leumi Le-Israel 7.129% 18/7/2033	3,513,794	0.42	USD 12,655,000	Metalsa S A P I De 3.75% 4/5/2031	9,733,846	1.15
USD 10,084,774	Energean Israel Finance 4.5% 30/3/2024	9,832,654	1.16	USD 10,452,000	Nemak 3.625% 28/6/2031*	7,898,935	0.94
USD 7,355,823	Leviathan Bond 6.125% 30/6/2025*	7,149,676	0.85	USD 11,062,000	Orbia Advance 5.5% 15/1/2048	9,143,130	1.08
USD 2,789,067	Leviathan Bond 6.75% 30/6/2030	2,618,237	0.31	USD 782,000	Orbia Advance 6.75% 19/9/2042	761,991	0.09
		40,474,862	4.79	USD 2,731,000	Petroleos Mexicanos 4.5% 23/1/2026	2,523,444	0.30
<b>Jamaica</b>				USD 6,444,000	Petroleos Mexicanos 6.375% 23/1/2045	4,095,162	0.48
USD 147,157	Digicel International Finance /Digicel international 8% 31/12/2026	65,880	0.01	USD 6,720,493	Petroleos Mexicanos 8.75% 2/6/2029	6,358,259	0.75
USD 7,535	Digicel International Finance /Digicel international 13% 31/12/2025	3,826	0.00			134,938,875	15.97
		69,706	0.01	<b>Morocco</b>			
<b>Luxembourg</b>				USD 10,033,000	OCP 3.75% 23/6/2031*	8,074,057	0.95
USD 10,628,000	CSN Resources 4.625% 10/6/2031*	8,380,391	0.99	<b>Netherlands</b>			
USD 6,150,000	Greensaif Pipelines Bidco Sarl 6.51% 23/2/2042	6,246,247	0.74	USD 9,611,000	Arcos Dorados 6.125% 27/5/2029	9,183,310	1.09
USD 7,240,000	MHP Lux 6.25% 19/9/2029	3,515,925	0.42	USD 3,404,000	Braskem Netherlands Finance 4.5% 31/1/2030	2,876,721	0.34
				USD 7,015,000	Braskem Netherlands Finance 7.25% 13/2/2033*	6,848,394	0.81
				USD 9,339,000	Equate Petrochemical 2.625% 28/4/2028	8,192,544	0.97

\*All or a portion of this security represents a security on loan.

The notes on pages 986 to 999 form an integral part of these financial statements.

# Emerging Markets Corporate Bond Fund continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 9,708,000	Prosus 3.061% 13/7/2031	7,460,695	0.88		<b>United Arab Emirates</b>		
USD 4,443,000	Prosus 4.85% 6/7/2027	4,185,195	0.49	USD 8,656,000	Abu Dhabi Commercial Bank 4.5% 14/9/2027*	8,439,600	1.00
USD 2,200,000	Prosus 4.987% 19/1/2052	1,589,500	0.19	USD 1,792,000	DP World /United Arab Emirates 4.7% 30/9/2049*	1,543,795	0.18
USD 7,549,000	Teva Pharmaceutical Finance Netherlands III 3.15% 1/10/2026	6,616,434	0.78	USD 3,867,000	Emirates NBD Bank 5.625% 21/10/2027*	3,949,174	0.47
USD 2,315,000	Teva Pharmaceutical Finance Netherlands III 4.75% 9/5/2027	2,100,886	0.25	USD 5,103,000	National Central Cooling 2.5% 21/10/2027	4,522,546	0.54
		49,053,679	5.80	USD 4,141,000	Tabreed Sukuk Spc 5.5% 31/10/2025	4,176,468	0.49
						22,631,583	2.68
	<b>Panama</b>				<b>United Kingdom</b>		
USD 10,655,000	AES Panama Generation 4.375% 31/5/2030*	9,336,444	1.10	USD 9,337,000	Bidvest UK 3.625% 23/9/2026	8,335,770	0.99
USD 10,939,000	Banco General 4.125% 7/8/2027	10,396,973	1.23	USD 1,182,000	Vedanta Resources 6.125% 9/8/2024*	779,044	0.09
USD 9,346,000	Cable Onda 4.5% 30/1/2030	7,669,561	0.91	USD 1,432,000	Vedanta Resources Finance II 8.95% 11/3/2025*	971,999	0.11
		27,402,978	3.24			10,086,813	1.19
	<b>Paraguay</b>				<b>United States</b>		
USD 3,708,000	Banco Continental SAECA 2.75% 10/12/2025	3,285,659	0.39	USD 11,705,000	MercadoLibre 3.125% 14/1/2031	8,951,984	1.06
USD 8,791,000	Telefonica Celular del Paraguay 5.875% 15/4/2027	8,014,095	0.95	USD 1,884,000	Sasol Financing USA 4.375% 18/9/2026	1,697,658	0.20
		11,299,754	1.34	USD 1,299,000	Sasol Financing USA 5.5% 18/3/2031	1,094,950	0.13
	<b>Peru</b>			USD 9,977,000	Sasol Financing USA 5.875% 27/3/2024	9,852,288	1.17
USD 11,084,000	Banco de Credito del Peru 3.25% 30/9/2031	9,797,536	1.16	USD 3,333,000	SierraCol Energy Andina 6% 15/6/2028	2,635,361	0.31
USD 11,171,000	InRetail Consumer 3.25% 22/3/2028	9,445,026	1.12	USD 12,003,000	Stillwater Mining 4.5% 16/11/2029*	9,899,564	1.17
USD 10,190,000	Minsur 4.5% 28/10/2031*	8,693,089	1.03	USD 7,849,500	United States Treasury Bill 0% 7/9/2023	7,656,487	0.90
		27,935,651	3.31			41,788,292	4.94
	<b>Saudi Arabia</b>			<b>Total Bonds</b>		808,268,726	95.64
USD 3,011,000	Saudi Arabian Oil 3.25% 24/11/2050	2,059,946	0.24		<b>Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market</b>	808,268,726	95.64
	<b>Singapore</b>				<b>Other Transferable Securities</b>		
USD 4,463,000	Medco Bell 6.375% 30/1/2027*	4,096,815	0.49		<b>BONDS</b>		
USD 5,593,000	Medco Laurel Tree 6.95% 12/11/2028*	5,102,326	0.60		<b>Bermuda</b>		
		9,199,141	1.09		USD 3,400,000	DGL2 8.25% 30/9/2022***	- 0.00
	<b>South Africa</b>			<b>Total Bonds</b>		-	0.00
USD 9,540,000	Growthpoint Properties International Pty 5.872% 2/5/2023	9,486,862	1.12	<b>Total Other Transferable Securities</b>		-	0.00
USD 8,592,000	Transnet SOC 8.25% 6/2/2028	8,624,220	1.02	<b>Total Portfolio</b>		808,268,726	95.64
		18,111,082	2.14	<b>Other Net Assets</b>		36,857,996	4.36
	<b>South Korea</b>			<b>Total Net Assets (USD)</b>		845,126,722	100.00
USD 3,332,000	Industrial Bank of Korea 0.625% 17/9/2024	3,100,593	0.37				
USD 300,000	POSCO 2.5% 17/1/2025*	283,655	0.03				
USD 3,900,000	POSCO 4.375% 4/8/2025*	3,789,620	0.45				
USD 4,213,000	POSCO 5.625% 17/1/2026	4,223,575	0.50				
USD 3,095,000	POSCO 5.75% 17/1/2028	3,129,571	0.37				
USD 775,000	POSCO 5.875% 17/1/2033	801,796	0.10				
USD 695,000	Woori Bank 4.875% 26/1/2028	690,935	0.08				
		16,019,745	1.90				
	<b>Turkey</b>						
USD 10,881,000	Türkiye Sise ve Cam Fabrikalari 6.95% 14/3/2026*	10,456,695	1.24				

\*All or a portion of this security represents a security on loan.  
\*\*Security subject to a fair value adjustment as detailed in Note 2(j).  
\*\*\*This security is in default, see Note 2(b)

The notes on pages 986 to 999 form an integral part of these financial statements.

# Emerging Markets Corporate Bond Fund continued

## Open Forward Foreign Exchange Contracts as at 28 February 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity(depreciation) date	Unrealised appreciation/ depreciation) USD
GBP	150,000	USD	185,721	Société Générale	14/3/2023	(3,594)
USD	5,474,947	EUR	5,130,000	State Street	14/3/2023	13,963
Net unrealised appreciation						10,369
<b>CHF Hedged Share Class</b>						
CHF	5,159	USD	5,628	BNY Mellon	15/3/2023	(105)
USD	122	CHF	113	BNY Mellon	15/3/2023	1
Net unrealised depreciation						(104)
<b>EUR Hedged Share Class</b>						
EUR	190,185,979	USD	205,089,137	BNY Mellon	15/3/2023	(2,617,414)
USD	8,959,476	EUR	8,387,404	BNY Mellon	15/3/2023	30,329
Net unrealised depreciation						(2,587,085)

## Open Forward Foreign Exchange Contracts as at 28 February 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity(depreciation) date	Unrealised appreciation/ depreciation) USD
<b>GBP Hedged Share Class</b>						
GBP	741,025	USD	900,833	BNY Mellon	15/3/2023	(1,079)
USD	37,475	GBP	31,028	BNY Mellon	15/3/2023	(198)
Net unrealised depreciation						(1,277)
<b>JPY Hedged Share Class</b>						
JPY	14,060,920,285	USD	107,825,918	BNY Mellon	15/3/2023	(4,674,115)
USD	2,535,949	JPY	336,330,145	BNY Mellon	15/3/2023	68,694
Net unrealised depreciation						(4,605,421)
Total net unrealised depreciation						(7,183,518)

## Open Exchange Traded Futures Contracts as at 28 February 2023

Number of contracts	Currency	Contract/ Description	Expiration date	Unrealised appreciation USD
(75)	USD	US Treasury 10 Year Note (CBT)	June 2023	49,805
(53)	USD	US Ultra 10 Year Note	June 2023	12,623
Total				62,428

## Swaps as at 28 February 2023

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised depreciation USD	Market Value USD
CDS	USD 58,013,542	Fund receives default protection on Brazilian Government International Bond; and pays Fixed 1%	Goldman Sachs	20/12/2027	(10,421)	3,103,978
CDS	USD 28,010,630	Fund receives default protection on Colombia Government International Bond; and pays Fixed 1%	Goldman Sachs	20/12/2027	(50,772)	2,121,215
Total					(61,193)	5,225,193

CDS: Credit Default Swaps

# Emerging Markets Equity Income Fund

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets	
<b>Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market</b>								
<b>FUNDS</b>								
	<b>Ireland</b>							
95,188	BlackRock ICS US Dollar Liquid Environmentally Aware Fund <sup>†</sup>	9,521,651	3.81	741,304	<b>Egypt</b> Commercial International Bank Egypt	1,285,363	0.52	
Total Funds		9,521,651	3.81	202,955	<b>Greece</b> OPAP	3,173,498	1.27	
<b>COMMON / PREFERRED STOCKS (SHARES)</b>								
<b>Bermuda</b>				<b>Hong Kong</b>				
4,424,000	Kunlun Energy	3,539,651	1.42	1,269,000	Hang Lung Properties	2,447,785	0.98	
<b>Brazil</b>				<b>Hungary</b>				
1,275,800	Ambev	3,277,516	1.31	431,918	MOL Hungarian Oil & Gas	3,352,168	1.34	
2,145,835	B3 - Brasil Bolsa Balcao	4,396,927	1.76	96,217	OTP Bank Nyrt	2,933,281	1.18	
1,190,615	Banco Bradesco	3,022,128	1.21				6,285,449	2.52
1,392,037	Cyrela Brazil Realty Empreendimentos e Participacoes	4,019,471	1.61	<b>India</b>				
3,350,552	Hapvida Participacoes e Investimentos	2,899,176	1.16	428,668	Axis Bank	4,377,035	1.75	
741,528	Sendas Distribuidora	2,569,371	1.03	250,622	Godrej Consumer Products	2,799,156	1.12	
			8.08	270,959	HDFC Bank	5,243,003	2.10	
<b>Cayman Islands</b>				148,597	InterGlobe Aviation	3,336,837	1.34	
423,900	Alibaba	4,671,596	1.87	1,350,216	Petronet LNG	3,634,929	1.46	
7,272	Alibaba	647,208	0.26	124,911	Tata Consultancy Services	5,005,732	2.01	
993,000	China Mengniu Dairy	4,364,697	1.75				24,396,692	9.78
346,800	ENN Energy	4,926,513	1.97	<b>Indonesia</b>				
2,429,000	JS Global Lifestyle	2,305,523	0.92	6,397,000	Astra International	2,558,800	1.03	
528,000	Li Ning	4,490,254	1.80	8,269,026	Bank Rakyat Indonesia Persero	2,532,220	1.01	
2,150	Meituan	37,280	0.01				5,091,020	2.04
1,299,200	Sands China	4,502,261	1.80	<b>Kazakhstan</b>				
21,500	Tencent	941,190	0.38	45,518	Kaspi.KZ JSC	3,418,402	1.37	
			26,886,522	10.76	<b>Mexico</b>			
<b>China</b>				1,542,647	Fibra Uno Administracion de	2,235,051	0.90	
14,263,000	Bank of China	5,233,462	2.10	4,092	Fomento Economico Mexicano	37,930	0.01	
1,434,000	China Oilfield Services	1,534,667	0.61	304,118	Grupo Aeroportuario del Pacifico	5,717,423	2.29	
5,985,700	China Petroleum & Chemical	4,013,483	1.61	813,309	Grupo Financiero Banorte	6,870,414	2.75	
659,220	Han's Laser Technology Industry	2,783,935	1.12				14,860,818	5.95
6,762,000	Industrial & Commercial Bank of China	3,377,124	1.35	<b>Netherlands</b>				
4,100,000	Jiangsu Expressway	3,917,697	1.57	68,059	Prosus <sup>†</sup>	4,945,281	1.98	
14,900	Kweichow Moutai	3,888,498	1.56	<b>Panama</b>				
8,196,000	PetroChina	4,197,723	1.68	37,835	Copa	3,436,553	1.38	
246,600	Shenzhen Inovance Technology	2,600,864	1.04	<b>Poland</b>				
63,600	Shenzhen Mindray Bio-Medical Electronics	2,873,658	1.15	579,555	Powszechna Kasa Oszczednosci Bank Polski <sup>†</sup>	4,055,507	1.62	
138,600	Wuliangye Yibin	4,076,685	1.63	<b>Saudi Arabia</b>				
2,822,000	Zijin Mining <sup>†</sup>	4,256,910	1.71	130,126	Saudi Basic Industries	3,068,799	1.23	
			42,754,706	17.13	<b>Singapore</b>			
<b>Colombia</b>				<b>South Africa</b>				
182,684	Ecopetrol	2,071,637	0.83	469,300	BOC Aviation <sup>†</sup>	3,390,153	1.36	
				<b>South Korea</b>				
				16,927	Hansol Chemical	2,615,962	1.05	
				23,391	Samsung Electronics	1,071,222	0.43	
				1,060	Samsung Electronics	1,216,350	0.48	

<sup>†</sup>Investment in connected party fund, see further information in Note 10.  
<sup>†</sup>All or a portion of this security represents a security on loan.

The notes on pages 986 to 999 form an integral part of these financial statements.

# Emerging Markets Equity Income Fund continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
328,473	Samsung Electronics	13,255,588	5.31	<b>Other Transferable Securities</b>			
4,029	Samsung SDI	2,119,164	0.85	<b>COMMON STOCKS (SHARES)</b>			
		20,278,286	8.12	<b>Cyprus</b>			
	<b>Taiwan</b>			729,756	Fix Price**	95	0.00
294,000	Accton Technology	2,730,663	1.09	39,327	TCS**	393	0.00
1,208,000	Taiwan Semiconductor Manufacturing	20,259,197	8.11			488	0.00
32,032	Taiwan Semiconductor Manufacturing	2,813,531	1.13	<b>Russian Federation</b>			
		25,803,391	10.33	197,353	LUKOIL**	26	0.00
	<b>United Arab Emirates</b>			350	Novatek**	-	0.00
916,903	Abu Dhabi Commercial Bank	2,091,999	0.84	438,172	Sberbank of Russia**	59	0.00
478,056	Emaar Properties	724,984	0.29			85	0.00
		2,816,983	1.13	Total Common Stocks (Shares)			
	<b>United Kingdom</b>			Total Other Transferable Securities			
110,516	Endeavour Mining†	2,286,747	0.92	Total Portfolio			
	<b>United States</b>			Other Net Liabilities			
89,120	Yum China	5,257,189	2.10	Total Net Assets (USD)			
Total Common / Preferred Stocks (Shares)		240,358,840	96.27	249,881,064			
Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market		249,880,491	100.08	(186,917)			
				249,694,147			
				100.07			
				(0.07)			
				100.00			

†All or a portion of this security represents a security on loan.

\*\*Security subject to a fair value adjustment as detailed in Note 2(j).

## Open Forward Foreign Exchange Contracts as at 28 February 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ Maturity(depreciation) USD
<b>AUD Hedged Share Class</b>						
AUD	1,672,338	USD	1,168,040	BNY Mellon	15/3/2023	(39,611)
USD	67,093	AUD	98,281	BNY Mellon	15/3/2023	777
Net unrealised depreciation						(38,834)
<b>CAD Hedged Share Class</b>						
CAD	717,190	USD	535,015	BNY Mellon	15/3/2023	(7,311)
USD	30,126	CAD	40,681	BNY Mellon	15/3/2023	192
Net unrealised depreciation						(7,119)
<b>CHF Hedged Share Class</b>						
CHF	7,067	USD	7,711	BNY Mellon	15/3/2023	(143)
USD	452	CHF	419	BNY Mellon	15/3/2023	2
Net unrealised depreciation						(141)
<b>CNH Hedged Share Class</b>						
CNY	65,703	USD	9,702	BNY Mellon	15/3/2023	(239)
USD	566	CNY	3,898	BNY Mellon	15/3/2023	4
Net unrealised depreciation						(235)
<b>EUR Hedged Share Class</b>						
EUR	10,347,262	USD	11,155,814	BNY Mellon	15/3/2023	(140,134)
USD	677,720	EUR	636,883	BNY Mellon	15/3/2023	(299)
Net unrealised depreciation						(140,433)

## Open Forward Foreign Exchange Contracts as at 28 February 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ Maturity(depreciation) USD
<b>GBP Hedged Share Class</b>						
GBP	2,108,702	USD	2,562,143	BNY Mellon	15/3/2023	(1,752)
USD	143,221	GBP	119,221	BNY Mellon	15/3/2023	(1,536)
Net unrealised depreciation						(3,288)
<b>HKD Hedged Share Class</b>						
HKD	29,177,063	USD	3,725,399	BNY Mellon	15/3/2023	(5,598)
USD	216,706	HKD	1,698,681	BNY Mellon	15/3/2023	141
Net unrealised depreciation						(5,457)
<b>NZD Hedged Share Class</b>						
NZD	1,619,029	USD	1,029,320	BNY Mellon	15/3/2023	(28,737)
USD	49,219	NZD	79,213	BNY Mellon	15/3/2023	265
Net unrealised depreciation						(28,472)
<b>SGD Hedged Share Class</b>						
SGD	1,312,009	USD	991,588	BNY Mellon	15/3/2023	(17,403)
USD	55,586	SGD	74,471	BNY Mellon	15/3/2023	290
Net unrealised depreciation						(17,113)
Total net unrealised depreciation						(241,092)

The notes on pages 986 to 999 form an integral part of these financial statements.

# Emerging Markets Equity Income Fund continued

## Open Exchange Traded Futures Contracts as at 28 February 2023

Number of contracts	Currency	Contract/Description	Expiration date	Unrealised depreciation USD
98	USD	MSCI Emerging Markets Index	March 2023	(288,206)
Total				(288,206)

## Contracts For Difference as at 28 February 2023

Holding	Description	Counterparty	Unrealised appreciation/ (depreciation) USD
<b>Egypt</b>			
255,892	Commercial International	HSBC Bank	(24,357)
			(24,357)
<b>Netherlands</b>			
212,438	X5 Retail**	JP Morgan	2,124
			2,124
<b>United Kingdom</b>			
199,583	Prudential	JP Morgan	(70,256)
			(70,256)
<b>Vietnam</b>			
496,900	Vietnam Dairy Products	HSBC Bank	(17,360)
			(17,360)
Total			(109,849)

\*\* Security subject to a fair value adjustment as detailed in Note 2(j).

## Sector Breakdown as at 28 February 2023

	% of Net Assets
Financials	25.77
Technology	18.84
Consumer Cyclical	12.67
Consumer Non-cyclical	11.26
Energy	8.95
Communications	6.44
Basic Materials	5.92
Industrial	4.45
Investment Funds	3.81
Utilities	1.97
Other Net Liabilities	(0.08)
<b>100.00</b>	

The notes on pages 986 to 999 form an integral part of these financial statements.



# Emerging Markets Fund

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
<b>Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market</b>							
<b>FUNDS</b>							
<b>Ireland</b>							
1,819,769	BlackRock ICS US Dollar Liquid Environmentally Aware Fund <sup>†</sup>	182,030,772	7.52	943,602	OTP Bank Nyrt	28,766,739	1.19
Total Funds		182,030,772	7.52				
<b>COMMON / PREFERRED STOCKS (SHARES)</b>							
<b>Bermuda</b>							
224,158	Credicorp	28,483,757	1.18				
<b>Brazil</b>							
5,453,918	Ambev <sup>*</sup>	13,934,761	0.57	122,101,000	Bank Rakyat Indonesia Persero	37,390,927	1.55
8,116,295	Ambev	20,850,671	0.86	<b>Italy</b>			
20,102,293	B3 - Brasil Bolsa Balcao	41,190,636	1.70	3,943,400	PRADA	26,677,865	1.10
5,327,663	Banco Bradesco <sup>*</sup>	13,612,179	0.56	<b>Kazakhstan</b>			
5,348,685	Banco Bradesco	13,576,522	0.56	484,292	Kaspi.KZ JSC	36,370,329	1.50
9,261,566	Cyrela Brazil Realty Empreendimentos e Participacoes	26,742,535	1.11	<b>Malaysia</b>			
39,914,101	Hapvida Participacoes e Investimentos	34,536,994	1.43	10,342,100	Public Bank	9,518,235	0.39
10,116,373	Sendas Distribuidora	35,052,922	1.45	<b>Mexico</b>			
		199,497,220	8.24	10,577,320	Cemex	5,189,096	0.22
<b>Cayman Islands</b>				3,493,466	Cemex	17,187,852	0.71
379,346	Alibaba <sup>*</sup>	33,761,794	1.40	430,657	Fomento Economico Mexicano	39,844,386	1.65
149,770	Baidu <sup>*</sup>	21,122,063	0.87	139,513	Grupo Aeroportuario del Pacifico	26,231,234	1.08
9,384,000	China Mengniu Dairy	41,247,043	1.70	1,716,813	Grupo Aeroportuario del Pacifico	32,276,110	1.33
3,619,800	ENN Energy <sup>*</sup>	51,421,550	2.12			120,728,678	4.99
5,299,000	Li Ning	45,064,121	1.86	<b>Netherlands</b>			
2,771,830	Meituan	48,062,952	1.99	184,651	Prosus	13,417,052	0.56
451,275	Pinduoduo	40,515,469	1.67	<b>Panama</b>			
15,567,200	Sands China <sup>*</sup>	53,946,731	2.23	392,134	Copa	35,617,531	1.47
1,088,000	Tencent	47,628,595	1.97	<b>Poland</b>			
301,955	Tencent <sup>*</sup>	13,344,901	0.55	1,902,521	Bank Polska Kasa Opieki	38,761,902	1.60
		396,115,219	16.36	<b>Saudi Arabia</b>			
<b>China</b>				1,062,859	Saudi Basic Industries	25,065,714	1.04
65,321,000	China Construction Bank	39,946,597	1.65	<b>Singapore</b>			
7,967,500	China Merchants Bank	43,141,647	1.78	3,979,000	Singapore Telecommunications	6,999,729	0.29
12,624,000	China Oilfield Services	13,510,207	0.56	<b>South Africa</b>			
2,652,596	China Oilfield Services	6,045,704	0.25	1,275,166	Gold Fields <sup>*</sup>	11,629,514	0.48
6,032,194	Han's Laser Technology Industry	25,474,403	1.05	2,349,581	Gold Fields	21,349,100	0.88
208,954	Kweichow Moutai	54,531,359	2.25	9,592,290	Sanlam	30,705,702	1.27
4,461,362	Shanghai International Airport	37,642,809	1.56			63,684,316	2.63
2,455,100	Shenzhen Inovance Technology	25,893,679	1.07	<b>South Korea</b>			
685,900	Shenzhen Mindray Bio-Medical Electronics	30,991,223	1.28	145,737	Hansol Chemical	22,522,740	0.93
		277,177,628	11.45	3,191,138	Samsung Electronics	146,142,417	6.04
<b>Egypt</b>				493,986	SK Hynix	33,374,152	1.38
6,320,057	Commercial International Bank Egypt	10,958,482	0.45	404,273	S-Oil	24,655,076	1.02
						226,694,385	9.37
				<b>Taiwan</b>			
				3,199,000	Accton Technology	29,712,218	1.23
				2,829,000	Delta Electronics	26,600,633	1.10

<sup>†</sup>Investment in connected party fund, see further information in Note 10.

<sup>\*</sup>All or a portion of this security represents a security on loan.

# Emerging Markets Fund continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
11,908,000	Taiwan Semiconductor Manufacturing	199,707,381	8.25	492,035	TCS**	3,870	0.00
202,539	Taiwan Semiconductor Manufacturing	17,790,013	0.73			4,305	0.00
		273,810,245	11.31		<b>Russian Federation</b>		
	<b>Thailand</b>			1,013,604	Gazprom**	135	0.00
23,784,800	PTT	21,367,871	0.88	1,056,549	LUKOIL**	141	0.00
	<b>United Arab Emirates</b>			190,106	Novatek**	25	0.00
6,790,069	Abu Dhabi Commercial Bank	15,492,173	0.64	1,732,056	Sberbank of Russia**	230	0.00
19,153,047	Emaar Properties	29,046,059	1.20	64,838,702	Surgutneftegas**	8,631	0.00
		44,538,232	1.84			9,162	0.00
	<b>United States</b>				<b>South Korea</b>		
704,600	Yum China	41,564,354	1.72	753,932	Hanwha Solutions**	23,701,923	0.98
	Total Common / Preferred Stocks (Shares)	2,183,610,239	90.22	19,672	Sequoia Pine Investment**	10,130,687	0.42
	Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market	2,365,641,011	97.74			33,846,077	1.40
						33,846,077	1.40
	<b>Other Transferable Securities</b>					2,399,487,088	99.14
						20,930,278	0.86
						2,420,417,366	100.00
	<b>COMMON / PREFERRED STOCKS (SHARES)</b>						
	<b>Cyprus</b>						
3,342,918	Fix Price**	435	0.00				

\*\*Security subject to a fair value adjustment as detailed in Note 2(j).

## Open Forward Foreign Exchange Contracts as at 28 February 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ Maturity(depreciation) USD
<b>EUR Hedged Share Class</b>						
EUR	1,531,638	USD	1,651,440	BNY Mellon	15/3/2023	(20,859)
USD	142,239	EUR	133,500	BNY Mellon	15/3/2023	115
						(20,744)
						(20,744)

## Open Exchange Traded Futures Contracts as at 28 February 2023

Number of contracts	Currency	Contract/ Description	Expiration date	Unrealised depreciation USD
446	USD	MSCI Emerging Markets Index	March 2023	(996,618)
Total				(996,618)

## Contracts For Difference as at 28 February 2023

Holding	Description	Counterparty	Unrealised depreciation USD
<b>China</b>			
377,521	Contemporary Amperex Technology	Goldman Sachs	(2,704,373)

The notes on pages 986 to 999 form an integral part of these financial statements.

# Emerging Markets Fund continued

## Contracts For Difference as at 28 February 2023

Holding	Description	Counterparty	Unrealised depreciation USD
6,740,420	Haier Smart Home	Goldman Sachs	(262,876)
419,516	Prosus	JP Morgan	(2,680,272)
			(5,647,521)
<b>Egypt</b>			
2,663,688	Commercial International	HSBC Bank	(253,548)
			(253,548)
<b>United Kingdom</b>			
1,594,898	Prudential	JP Morgan	(677,004)
			(677,004)
Total			(6,578,073)

## Sector Breakdown as at 28 February 2023

	% of Net Assets
Financials	22.12
Technology	19.13
Consumer Cyclical	11.88
Consumer Non-cyclical	10.70
Communications	10.53
Industrial	8.12
Investment Funds	7.52
Basic Materials	4.31
Energy	2.71
Utilities	2.12
Other Net Assets	0.86
	100.00

# Emerging Markets Impact Bond Fund

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
<b>Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market</b>							
<b>BONDS</b>							
<b>Austria</b>				<b>Hong Kong</b>			
USD 1,153,000	Klabin Austria 4.875% 19/9/2027	1,116,577	1.27	USD 1,896,000	Lenovo 6.536% 27/7/2032	1,848,491	2.10
USD 1,733,000	Klabin Austria 7% 3/4/2049	1,693,019	1.92	USD 2,714,000	Xiaomi Best Time International 4.1% 14/7/2051	1,768,225	2.01
USD 2,633,000	Suzano Austria 5.75% 14/7/2026	2,646,303	3.01			3,616,716	4.11
		5,455,899	6.20	<b>Hungary</b>			
<b>Benin</b>				EUR 2,030,000	Hungary Government International Bond 1.75% 5/6/2035	1,464,214	1.66
EUR 1,142,000	Benin Government International Bond 4.95% 22/1/2035	885,812	1.01	EUR 785,000	Hungary Government International Bond 5% 22/2/2027	833,580	0.95
<b>Bermuda</b>						2,297,794	2.61
USD 2,706,000	Star Energy Geothermal Darajat II / Star Energy Geothermal Salak 4.85% 14/10/2038	2,337,795	2.65	<b>India</b>			
<b>Brazil</b>				USD 1,039,875	JSW Hydro Energy 4.125% 18/5/2031	856,212	0.97
USD 2,300,000	Banco Bradesco 4.375% 18/3/2027*	2,170,102	2.47	USD 1,388,000	Power Finance 3.75% 6/12/2027	1,259,943	1.43
USD 2,980,000	Banco do Brasil 4.875% 11/1/2029	2,774,365	3.15			2,116,155	2.40
		4,944,467	5.62	<b>Indonesia</b>			
<b>British Virgin Islands</b>				EUR 255,000	Indonesia Government International Bond 1.3% 23/3/2034	197,760	0.23
USD 1,886,732	Star Energy Geothermal Wayang Windu 6.75% 24/4/2033*	1,828,809	2.08	<b>International</b>			
<b>Cayman Islands</b>				USD 2,000,000	Arab Petroleum Investments 1.483% 6/10/2026	1,784,906	2.03
USD 2,300,000	Baidu 2.375% 23/8/2031	1,832,835	2.08	EUR 400,000	Banque Ouest Africaine de Developpement 2.75% 22/1/2033	323,481	0.37
USD 2,937,000	Gaci First Investment 5% 13/10/2027	2,914,972	3.31			2,108,387	2.40
USD 1,600,000	Hongkong Land Finance Cayman Islands 2.25% 15/7/2031	1,283,656	1.46	<b>Mauritius</b>			
USD 1,000,000	MAF Sukuk 3.933% 28/2/2030	941,058	1.07	USD 649,400	Greenko Power II 4.3% 13/12/2028	552,701	0.63
USD 1,011,000	MAF Sukuk 4.638% 14/5/2029	991,258	1.13	USD 755,000	Greenko Wind Projects Mauritius 5.5% 6/4/2025	713,918	0.81
		7,963,779	9.05			1,266,619	1.44
<b>Chile</b>				<b>Mexico</b>			
USD 2,950,000	Chile Government International Bond 2.75% 31/1/2027	2,709,523	3.08	EUR 3,070,000	Mexico Government International Bond 1.35% 18/9/2027	2,911,178	3.31
USD 2,739,000	Colbun 3.15% 19/1/2032	2,270,610	2.58	<b>Netherlands</b>			
USD 3,044,000	Empresa Nacional de Telecomunicaciones 3.05% 14/9/2032	2,355,295	2.68	USD 668,500	Greenko Dutch 3.85% 29/3/2026	592,834	0.67
USD 2,206,000	Interchile 4.5% 30/6/2056	1,775,830	2.02	<b>Panama</b>			
USD 1,836,000	Inversiones CMPC 4.375% 4/4/2027	1,743,530	1.98	USD 200,000	Panama Government International Bond 3.875% 17/3/2028	187,565	0.21
		10,854,788	12.34	<b>Paraguay</b>			
<b>China</b>				USD 2,345,000	Banco Continental SAECA 2.75% 10/12/2025	2,077,905	2.36
USD 2,639,000	Industrial & Commercial Bank of China 1.625% 28/10/2026	2,341,593	2.66	<b>Peru</b>			
<b>Egypt</b>				USD 3,209,000	Fondo MIVIVIENDA 4.625% 12/4/2027*	3,077,527	3.49
USD 1,800,000	Egypt Government International Bond 5.25% 6/10/2025	1,561,500	1.77	USD 1,215,000	Peruvian Government International Bond 3% 15/1/2034	956,940	1.09
<b>Georgia</b>						4,034,467	4.58
USD 2,040,000	Georgian Railway 4% 17/6/2028	1,795,200	2.04	<b>Serbia</b>			
				EUR 3,140,000	Serbia International Bond 1% 23/9/2028	2,529,716	2.88
				<b>Singapore</b>			
				USD 470,580	Continuum Energy Levanter 4.5% 9/2/2027	415,287	0.47

\*All or a portion of this security represents a security on loan.

The notes on pages 986 to 999 form an integral part of these financial statements.

# Emerging Markets Impact Bond Fund continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
<b>South Korea</b>				<b>United States</b>			
USD 1,415,000	Industrial Bank of Korea 1.04% 22/6/2025	1,278,904	1.45	USD 2,700,000	MercadoLibre 2.375% 14/1/2026	2,399,267	2.73
USD 2,400,000	POSCO 2.75% 15/7/2024	2,307,426	2.62	<b>Uruguay</b>			
USD 2,000,000	Shinhan Card 1.375% 19/10/2025	1,784,220	2.03	USD 705,000	Uruguay Government International Bond 5.75% 28/10/2034	759,638	0.86
USD 2,000,000	Shinhan Financial 1.35% 10/1/2026*	1,781,780	2.02	<b>Total Bonds</b>			
USD 200,000	Woori Bank 4.875% 26/1/2028	198,830	0.23	80,857,791 91.88			
7,351,160 8.35				<b>Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market</b>			
<b>Turkey</b>				80,857,791 91.88			
EUR 1,900,000	Arcelik 3% 27/5/2026	1,828,687	2.08	<b>Total Portfolio</b>			
<b>Ukraine</b>				80,857,791 91.88			
USD 280,000	NPC Ukrenergo 6.875% 9/11/2028	49,726	0.06	<b>Other Net Assets</b>			
<b>United Arab Emirates</b>				7,146,447 8.12			
USD 1,754,000	Abu Dhabi Commercial Bank 4.5% 14/9/2027*	1,710,150	1.94	<b>Total Net Assets (USD)</b>			
USD 2,422,000	First Abu Dhabi Bank 5.125% 13/10/2027	2,437,138	2.77	88,004,238 100.00			
4,147,288 4.71							

\*All or a portion of this security represents a security on loan.

## Open Forward Foreign Exchange Contracts as at 28 February 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity(depreciation) date	Unrealised appreciation/ USD
CLP	264,950,000	USD	332,023	Goldman Sachs	14/3/2023	(13,231)
GBP	30,000	USD	36,220	BNP Paribas	14/3/2023	205
USD	307,820	CLP	264,950,000	Goldman Sachs	14/3/2023	(10,971)
USD	9,931,944	EUR	9,318,000	Barclays	14/3/2023	12,753
USD	1,221,634	EUR	1,120,000	Citigroup	14/3/2023	29,372
USD	226,252	EUR	210,000	Bank of America	14/3/2023	2,703
Net unrealised appreciation						20,831

## Open Forward Foreign Exchange Contracts as at 28 February 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity(depreciation) date	Unrealised appreciation/ USD
<b>EUR Hedged Share Class</b>						
EUR	72,980,751	USD	78,696,383	BNY Mellon	15/3/2023	(1,001,182)
USD	3,329,939	EUR	3,120,292	BNY Mellon	15/3/2023	8,110
Net unrealised depreciation						(993,072)
Total net unrealised depreciation						(972,241)

The notes on pages 986 to 999 form an integral part of these financial statements.

# Emerging Markets Local Currency Bond Fund

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
<b>Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market</b>				CNY 19,970,000	China Government Bond 3.72% 12/4/2051	3,085,366	0.19
				CNY 61,070,000	China Government Bond 3.81% 14/9/2050	9,570,128	0.58
						92,427,399	5.63
<b>BONDS</b>							
<b>Brazil</b>				<b>Colombia</b>			
BRL 2,602,750	Brazil Letras do Tesouro Nacional 0% 1/1/2024	44,994,522	2.74	USD 8,739,000	Colombia Government International Bond 3.125% 15/4/2031	6,321,596	0.39
BRL 795,760	Brazil Letras do Tesouro Nacional 0% 1/7/2024	12,988,557	0.79	USD 7,631,000	Colombia Government International Bond 7.5% 2/2/2034	7,224,649	0.44
BRL 447,280	Brazil Letras do Tesouro Nacional 0% 1/7/2025	6,498,636	0.39	COP 393,000,000	Colombia Government International Bond 9.85% 28/6/2027	74,662	0.00
BRL 2,352,590	Brazil Letras do Tesouro Nacional 0% 1/1/2026	32,025,320	1.95	COP 51,169,600,000	Colombian TES 6% 28/4/2028	8,078,184	0.49
BRL 1,321,800	Brazil Notas do Tesouro Nacional Serie F 10% 1/1/2025	24,492,367	1.49	COP 26,051,600,000	Colombian TES 6.25% 26/11/2025	4,672,125	0.28
BRL 2,008,530	Brazil Notas do Tesouro Nacional Serie F 10% 1/1/2027	35,415,572	2.16	COP 13,416,100,000	Colombian TES 7% 26/3/2031	1,978,841	0.12
BRL 2,444,020	Brazil Notas do Tesouro Nacional Serie F 10% 1/1/2029	41,196,304	2.51	COP			
BRL 1,492,370	Brazil Notas do Tesouro Nacional Serie F 10% 1/1/2031	24,764,493	1.51	115,866,800,000	Colombian TES 7% 26/3/2031	17,188,965	1.05
BRL 132,370	Brazil Notas do Tesouro Nacional Serie F 10% 1/1/2033	2,138,347	0.13	COP			
		224,514,118	13.67	173,716,600,000	Colombian TES 7% 30/6/2032	24,709,951	1.50
				COP 60,569,500,000	Colombian TES 7.25% 18/10/2034	8,304,648	0.51
				COP 37,461,800,000	Colombian TES 7.25% 26/10/2050	4,401,208	0.27
<b>Chile</b>				COP 52,211,100,000	Colombian TES 7.5% 26/8/2026	9,389,344	0.57
CLP 10,390,000,000	Bonos de la Tesoreria de la Republica en pesos 2.3% 1/10/2028	10,479,643	0.64	COP 56,595,600,000	Colombian TES 7.75% 18/9/2030	8,953,179	0.55
CLP 4,300,000,000	Bonos de la Tesoreria de la Republica en pesos 4.5% 1/3/2026	4,910,636	0.30	COP			
USD 8,911,000	Chile Government International Bond 2.55% 27/1/2032	7,307,933	0.44	137,249,700,000	Colombian TES 9.25% 28/5/2042	20,590,237	1.25
USD 3,447,000	Chile Government International Bond 4.34% 7/3/2042 <sup>*</sup>	2,945,315	0.18			121,887,589	7.42
		25,643,527	1.56	<b>Czech Republic</b>			
				CZK 40,330,000	Czech Republic Government Bond 0% 12/12/2024	1,651,089	0.10
<b>China</b>				CZK 242,220,000	Czech Republic Government Bond 0.95% 15/5/2030	8,343,898	0.51
CNY 95,850,000	China Government Bond 1.99% 9/4/2025	13,671,527	0.83	CZK 121,910,000	Czech Republic Government Bond 1% 26/6/2026	4,824,601	0.29
CNY 61,410,000	China Government Bond 2.68% 21/5/2030	8,739,827	0.53	CZK 340,570,000	Czech Republic Government Bond 1.2% 13/3/2031	11,613,978	0.71
CNY 57,430,000	China Government Bond 2.85% 4/6/2027	8,318,954	0.51	CZK 133,890,000	Czech Republic Government Bond 1.25% 14/2/2025	5,586,100	0.34
CNY 93,570,000	China Government Bond 3.02% 22/10/2025	13,660,497	0.83	CZK 346,920,000	Czech Republic Government Bond 1.75% 23/6/2032	12,095,723	0.74
CNY 1,820,000	China Government Bond 3.12% 5/12/2026	266,899	0.02	CZK 321,190,000	Czech Republic Government Bond 2% 13/10/2033	11,094,826	0.67
CNY 59,850,000	China Government Bond 3.13% 21/11/2029	8,814,210	0.54	CZK 60,340,000	Czech Republic Government Bond 2.5% 25/8/2028	2,400,552	0.15
CNY 60,360,000	China Government Bond 3.25% 22/11/2028	8,961,401	0.55	CZK 295,110,000	Czech Republic Government Bond 2.75% 23/7/2029	11,727,628	0.71
CNY 59,140,000	China Government Bond 3.27% 19/11/2030	8,825,307	0.54	CZK 60,570,000	Czech Republic Government Bond 4.2% 4/12/2036	2,563,453	0.16
CNY 1,730,000	China Government Bond 3.28% 3/12/2027	256,671	0.01				
CNY 55,330,000	China Government Bond 3.29% 23/5/2029	8,256,612	0.50				

<sup>\*</sup>All or a portion of this security represents a security on loan.

The notes on pages 986 to 999 form an integral part of these financial statements.

# Emerging Markets Local Currency Bond Fund continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
CZK 95,400,000	Czech Republic Government Bond 5.7% 25/5/2024	4,315,644	0.26	IDR 103,937,000,000	Indonesia Treasury Bond 6.375% 15/8/2028	6,759,278	0.41
CZK 95,820,000	Czech Republic Government Bond 6% 26/2/2026	4,418,561	0.27	IDR 336,824,000,000	Indonesia Treasury Bond 6.375% 15/4/2032	21,461,872	1.31
		80,636,053	4.91	IDR 55,147,000,000	Indonesia Treasury Bond 6.5% 15/2/2031	3,562,659	0.22
	<b>Dominican Republic</b>			IDR 84,479,000,000	Indonesia Treasury Bond 7% 15/5/2027	5,643,723	0.34
USD 6,115,000	Dominican Republic International Bond 5.5% 22/2/2029	5,679,276	0.35	IDR 194,185,000,000	Indonesia Treasury Bond 7% 15/2/2033	12,844,605	0.78
DOP 107,700,000	Dominican Republic International Bond 13.625% 3/2/2033	2,191,075	0.13	IDR 110,720,000,000	Indonesia Treasury Bond 7.5% 15/8/2032	7,587,042	0.46
		7,870,351	0.48	IDR 50,052,000,000	Indonesia Treasury Bond 7.5% 15/5/2038	3,419,897	0.21
	<b>Egypt</b>			IDR 88,260,000,000	Indonesia Treasury Bond 8.25% 15/6/2032	6,350,582	0.39
EGP 79,711,000	Egypt Government Bond 14.664% 6/10/2030	2,010,254	0.12	IDR 217,471,000,000	Indonesia Treasury Bond 8.25% 15/5/2036	15,741,247	0.96
EGP 58,045,000	Egypt Government Bond 14.82% 6/7/2031	1,458,080	0.09	IDR 45,689,000,000	Indonesia Treasury Bond 8.375% 15/3/2024	3,062,062	0.19
		3,468,334	0.21	IDR 141,385,000,000	Indonesia Treasury Bond 8.375% 15/9/2026	9,818,145	0.60
	<b>Ghana</b>			IDR 155,569,000,000	Indonesia Treasury Bond 8.375% 15/3/2034	11,297,879	0.69
GHS 58,473,000	Ghana Treasury Note 17.6% 20/2/2023**	4,586,325	0.28	IDR 104,642,000,000	Indonesia Treasury Bond 8.375% 15/4/2039	7,730,264	0.47
GHS 12,800,000	Republic of Ghana Government Bonds 20.75% 6/3/2023	999,851	0.06	IDR 119,054,000,000	Indonesia Treasury Bond 8.75% 15/5/2031	8,774,865	0.53
		5,586,176	0.34	IDR 108,753,000,000	Indonesia Treasury Bond 9% 15/3/2029	7,977,870	0.48
	<b>Hungary</b>			IDR 61,927,000,000	Indonesia Treasury Bond 9.5% 15/7/2031	4,745,029	0.29
HUF 1,322,270,000	Hungary Government Bond 1% 26/11/2025	2,882,524	0.17	IDR 143,955,000,000	Indonesia Treasury Bond 11% 15/9/2025	10,475,796	0.64
HUF 663,140,000	Hungary Government Bond 1.5% 22/4/2026	1,432,616	0.09			162,760,709	9.91
HUF 1,140,440,000	Hungary Government Bond 2.75% 22/12/2026	2,481,490	0.15		<b>Kazakhstan</b>		
HUF 2,427,660,000	Hungary Government Bond 3% 27/10/2027	5,184,593	0.32	KZT 4,682,750,000	Development Bank of Kazakhstan JSC 8.95% 4/5/2023	10,348,063	0.63
HUF 3,082,650,000	Hungary Government Bond 3% 21/8/2030*	6,123,738	0.37		<b>Malaysia</b>		
HUF 3,093,360,000	Hungary Government Bond 4% 28/4/2051	4,871,707	0.30	MYR 122,530	Malaysia Government Bond 2.632% 15/4/2031	2,487,473	0.15
HUF 1,912,570,000	Hungary Government Bond 5.5% 24/6/2025	4,714,274	0.29	MYR 501,730	Malaysia Government Bond 3.502% 31/5/2027	11,124,763	0.68
HUF 19,420,000	Hungary Government Bond 6% 24/11/2023	51,587	0.00	MYR 570,890	Malaysia Government Bond 3.582% 15/7/2032	12,375,174	0.75
HUF 1,765,230,000	Hungary Government Bond 6.75% 22/10/2028	4,450,239	0.27	MYR 382,630	Malaysia Government Bond 3.733% 15/6/2028	8,526,615	0.52
USD 8,514,000	Hungary Government International Bond 6.25% 22/9/2032*	8,668,316	0.53	MYR 315,560	Malaysia Government Bond 3.757% 22/5/2040	6,631,187	0.40
		40,861,084	2.49	MYR 406,450	Malaysia Government Bond 3.828% 5/7/2034	8,858,162	0.54
	<b>India</b>			MYR 157,440	Malaysia Government Bond 3.844% 15/4/2033	3,455,803	0.21
INR 42,120,000	India Government Bond 6.79% 15/5/2027	498,047	0.03	MYR 89,790	Malaysia Government Bond 3.882% 14/3/2025	2,020,410	0.12
INR 49,600,000	India Government Bond 7.17% 8/1/2028	593,319	0.04	MYR 655,980	Malaysia Government Bond 3.885% 15/8/2029	14,669,172	0.89
		1,091,366	0.07				
	<b>Indonesia</b>						
IDR 112,721,000,000	Indonesia Treasury Bond 5.5% 15/4/2026	7,196,589	0.44				
IDR 128,942,000,000	Indonesia Treasury Bond 6.125% 15/5/2028	8,311,305	0.50				

\*All or a portion of this security represents a security on loan.  
 \*\*This security is in default, see Note 2(b)





# Emerging Markets Local Currency Bond Fund continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
EUR 2,877,000	Romanian Government International Bond 3.624% 26/5/2030	2,562,984	0.16	ZAR 436,282,994	Republic of South Africa Government Bond 8.75% 28/2/2048*	18,498,124	1.13
USD 8,578,000	Romanian Government International Bond 7.125% 17/1/2033	9,022,984	0.55	ZAR 525,020,975	Republic of South Africa Government Bond 8.875% 28/2/2035	24,308,067	1.48
		51,803,464	3.16	ZAR 198,921,788	Republic of South Africa Government Bond 9% 31/1/2040	8,826,779	0.54
	<b>Russian Federation</b>			ZAR 456,441,695	Republic of South Africa Government Bond 10.5% 21/12/2026*	26,394,001	1.61
RUB 431,758,000	Russian Federal Bond - OFZ 6.1% 18/7/2035	344,837	0.02			209,794,461	12.78
RUB 1,262,514,000	Russian Federal Bond - OFZ 6.9% 23/5/2029	1,008,347	0.06		<b>Sweden</b>		
RUB 730,796,000	Russian Federal Bond - OFZ 7.05% 19/1/2028	583,674	0.04	EUR 9,116,450	East Renewable 13.5% 1/1/2025	2,909,164	0.18
RUB 694,456,000	Russian Federal Bond - OFZ 7.25% 10/5/2034	554,649	0.03		<b>Ukraine</b>		
RUB 841,856,000	Russian Federal Bond - OFZ 7.65% 10/4/2030	672,375	0.04	UAH 80,000,000	Ukraine Government International Bond 10% 23/8/2023	1,409,730	0.09
RUB 611,571,000	Russian Federal Bond - OFZ 8.5% 17/9/2031	488,451	0.03	UAH 40,626,000	Ukraine Government International Bond 15.84% 26/2/2025	759,951	0.05
		3,652,333	0.22	UAH 224,880,000	Ukraine Government International Bond 16% 24/5/2023	6,144,092	0.37
	<b>Serbia</b>					8,313,773	0.51
EUR 9,041,000	Serbia International Bond 1% 23/9/2028	7,283,810	0.44		<b>United States</b>		
USD 3,539,000	Serbia International Bond 6.25% 26/5/2028*	3,545,636	0.22	USD 3,023,100	United States Treasury Note/Bond 1.75% 15/5/2023†	3,004,013	0.18
		10,829,446	0.66		<b>Uruguay</b>		
	<b>South Africa</b>			UYU 149,670,000	Uruguay Government International Bond 8.5% 15/3/2028	3,649,310	0.22
ZAR 132,362,535	Republic of South Africa Government Bond 6.25% 31/3/2036	4,785,499	0.29		<b>Zambia</b>		
ZAR 151,515,279	Republic of South Africa Government Bond 6.5% 28/2/2041*	5,192,336	0.32	ZMW 55,000,000	Zambia Government Bond 13% 18/12/2027	1,836,589	0.11
ZAR 1,113,037,932	Republic of South Africa Government Bond 7% 28/2/2031	49,462,373	3.01	Total Bonds		1,557,506,638	94.86
ZAR 519,706,467	Republic of South Africa Government Bond 8% 31/1/2030*	25,423,148	1.55	Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market		1,557,506,638	94.86
ZAR 428,887,378	Republic of South Africa Government Bond 8.25% 31/3/2032*	20,123,604	1.22	Total Portfolio		1,557,506,638	94.86
ZAR 384,961,514	Republic of South Africa Government Bond 8.5% 31/1/2037	16,735,511	1.02	Other Net Assets		84,330,587	5.14
ZAR 236,732,574	Republic of South Africa Government Bond 8.75% 31/1/2044	10,045,019	0.61	Total Net Assets (USD)		1,641,837,225	100.00

†All or a portion of this security is pledged or given in guarantee, see Note 13, for further details.  
\*All or a portion of this security represents a security on loan.

## Open Forward Foreign Exchange Contracts as at 28 February 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity(depreciation) date	Unrealised appreciation/ Maturity(depreciation) USD
AUD	82,751,300	USD	56,991,516	State Street	14/3/2023	(1,157,326)

## Open Forward Foreign Exchange Contracts as at 28 February 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity(depreciation) date	Unrealised appreciation/ Maturity(depreciation) USD
AUD	11,168,100	USD	7,753,604	Bank of America	14/3/2023	(218,232)

The notes on pages 986 to 999 form an integral part of these financial statements.





# Emerging Markets Local Currency Bond Fund continued

## Open Forward Foreign Exchange Contracts as at 28 February 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity(depreciation) date	Unrealised appreciation/ USD
USD	7,966,913	IDR	119,444,775,278	BNP Paribas	14/3/2023	136,596
USD	9,797,913	CZK	212,586,300	Deutsche Bank	14/3/2023	183,604
USD	13,502,689	BRL	68,874,500	BNP Paribas	2/3/2023	288,512
USD	17,044,761	PLN	74,169,100	JP Morgan	14/3/2023	306,916
USD	6,181,829	ZAR	105,355,300	HSBC Bank	14/3/2023	449,740
USD	12,747,554	CAD	17,079,300	BNP Paribas	14/3/2023	180,887
USD	31,363,000	CHF	29,164,800	JP Morgan	14/3/2023	140,276
USD	17,957,297	PEN	69,392,800	Morgan Stanley	14/3/2023	(262,240)
USD	5,005,992	ZAR	88,350,000	Toronto-Dominion	14/3/2023	199,114
USD	3,777,992	COP	17,990,797,000	HSBC Bank	14/3/2023	46,548
USD	25,187,948	BRL	131,480,000	BNY Mellon	2/3/2023	(37,644)
USD	15,004,387	CZK	332,503,100	Morgan Stanley	14/3/2023	(33,212)
USD	1,831,360	PEN	7,100,000	BNP Paribas	14/3/2023	(32,792)
USD	1,838,044	HUF	664,340,000	HSBC Bank	14/3/2023	(27,257)
USD	4,981,108	HUF	1,813,664,800	Morgan Stanley	14/3/2023	(111,210)
USD	3,983,598	CLP	3,200,422,400	Standard Chartered Bank	14/3/2023	132,809
USD	10,549,320	CAD	14,089,600	Bank of America	14/3/2023	182,425
USD	3,901,724	PEN	15,098,500	Deutsche Bank	14/3/2023	(62,487)
USD	4,007,945	HUF	1,444,800,000	Citigroup	14/3/2023	(48,693)
USD	11,231,534	COP	54,283,122,200	Barclays	14/3/2023	(27,247)
USD	2,603,378	CZK	57,600,000	JP Morgan	14/3/2023	(1,608)
USD	2,316,428	ZAR	41,800,200	Standard Chartered Bank	14/3/2023	42,195
USD	7,949,493	INR	659,430,300	Standard Chartered Bank	14/3/2023	(21,301)
USD	23,785,702	EUR	22,296,100	BNP Paribas	14/3/2023	51,074
USD	7,776,266	PEN	30,175,800	Citigroup	14/3/2023	(146,589)
USD	8,185,334	CZK	182,290,000	UBS	14/3/2023	(58,810)
USD	1,653,785	EUR	1,550,000	Bank of America	14/3/2023	3,780
USD	3,991,130	GBP	3,300,000	Morgan Stanley	14/3/2023	(15,661)
USD	65,894,401	BRL	342,476,266	HSBC Bank	4/4/2023	623,391
USD	179,099,214	THB	6,236,234,641	Standard Chartered Bank	14/3/2023	2,421,264
USD	20,218,688	THB	700,436,000	Standard Chartered Bank	15/5/2023	252,162
USD	9,596,271	MXN	176,368,900	Citibank	14/3/2023	(5,080)
ZAR	357,311,230	USD	21,121,759	BNP Paribas	14/3/2023	(1,681,445)
ZAR	216,339,500	USD	12,530,017	JP Morgan	14/3/2023	(759,584)
ZAR	470,824,800	USD	26,690,070	Morgan Stanley	14/3/2023	(1,073,799)
ZAR	65,173,500	USD	3,844,437	UBS	14/3/2023	(298,528)
ZAR	81,409,800	USD	4,701,054	Citibank	14/3/2023	(271,773)
ZAR	306,989,200	USD	17,123,691	Goldman Sachs	14/3/2023	(421,259)
ZAR	229,100,000	USD	12,887,911	Société Générale	14/3/2023	(423,215)
Net unrealised depreciation						(1,860,570)

## Open Forward Foreign Exchange Contracts as at 28 February 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity(depreciation) date	Unrealised appreciation/ USD
<b>AUD Hedged Share Class</b>						
AUD	2,526,272	USD	1,764,719	BNY Mellon	15/3/2023	(60,089)
USD	68,804	AUD	100,002	BNY Mellon	15/3/2023	1,327
Net unrealised depreciation						(58,762)
<b>CAD Hedged Share Class</b>						
CAD	588,491	USD	439,019	BNY Mellon	15/3/2023	(6,012)
USD	16,759	CAD	22,489	BNY Mellon	15/3/2023	212
Net unrealised depreciation						(5,800)
<b>CHF Hedged Share Class</b>						
CHF	1,203,655	USD	1,313,262	BNY Mellon	15/3/2023	(24,484)
USD	53,806	CHF	49,751	BNY Mellon	15/3/2023	537
Net unrealised depreciation						(23,947)
<b>EUR Hedged Share Class</b>						
EUR	302,317,131	USD	325,171,017	BNY Mellon	15/3/2023	(3,325,322)
USD	13,756,151	EUR	12,871,321	BNY Mellon	15/3/2023	53,465
Net unrealised depreciation						(3,271,857)
<b>GBP Hedged Share Class</b>						
GBP	97,917,575	USD	119,032,928	BNY Mellon	15/3/2023	(141,143)
USD	5,158,549	GBP	4,287,748	BNY Mellon	15/3/2023	(47,632)
Net unrealised depreciation						(188,775)
<b>HKD Hedged Share Class</b>						
HKD	17,243,330	USD	2,201,684	BNY Mellon	15/3/2023	(3,321)
USD	454,328	HKD	3,559,166	BNY Mellon	15/3/2023	568
Net unrealised depreciation						(2,753)
<b>NZD Hedged Share Class</b>						
NZD	229,480	USD	146,099	BNY Mellon	15/3/2023	(4,277)
USD	5,577	NZD	8,899	BNY Mellon	15/3/2023	77
Net unrealised depreciation						(4,200)
<b>PLN Hedged Share Class</b>						
PLN	6,901,130	USD	1,562,022	BNY Mellon	15/3/2023	(4,756)
USD	59,108	PLN	264,571	BNY Mellon	15/3/2023	(594)
Net unrealised depreciation						(5,350)
<b>SEK Hedged Share Class</b>						
SEK	33,445	USD	3,226	BNY Mellon	15/3/2023	(13)
USD	127	SEK	1,327	BNY Mellon	15/3/2023	(1)
Net unrealised depreciation						(14)
<b>SGD Hedged Share Class</b>						
SGD	7,283,764	USD	5,511,548	BNY Mellon	15/3/2023	(103,252)
USD	411,083	SGD	549,795	BNY Mellon	15/3/2023	2,854
Net unrealised depreciation						(100,398)
Total net unrealised depreciation						(5,522,426)

## Open Exchange Traded Futures Contracts as at 28 February 2023

Number of contracts	Currency	Contract/Description	Expiration date	Unrealised depreciation USD
621	USD	US Treasury 10 Year Note (CBT)	June 2023	(413,811)
Total				(413,811)

The notes on pages 986 to 999 form an integral part of these financial statements.

# Emerging Markets Local Currency Bond Fund continued

## Swaps as at 28 February 2023

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
IRS	BRL 41,679,882	Fund receives Fixed 12.6355%; and pays Floating BRL BROIS 1 Day	Bank of America	4/1/2027	(56,124)	(56,124)
IRS	BRL 49,090,978	Fund receives Fixed 12.97%; and pays Floating BRL BROIS 1 Day	Bank of America	4/1/2027	43,227	43,227
IRS	BRL 46,828,624	Fund receives Fixed 11.985%; and pays Floating BRL BROIS 1 Day	JP Morgan	4/1/2027	(270,334)	(270,334)
IRS	BRL 56,747,094	Fund receives Fixed 12.78%; and pays Floating BRL BROIS 1 Day	JP Morgan	4/1/2027	(23,706)	(23,706)
IRS	CLP 1,427,135,312	Fund receives CLP Sinacofi Chile Interbank Rate 6 Month; and pays Fixed 9.96%	Morgan Stanley	15/3/2024	3,279	3,279
IRS	MXN 221,472,007	Fund receives Floating MXN MXIBTIIE 1 Month; and pays Fixed 9.29%	Morgan Stanley	17/2/2028	31,231	31,231
IRS	THB 304,158,188	Fund receives Fixed 2.201%; and pays Floating THB BKIBOR 3 Month	Morgan Stanley	15/3/2028	(97,630)	(97,630)
IRS	THB 215,321,498	Fund receives Fixed 2.279%; and pays Floating THB BKIBOR 3 Month	Morgan Stanley	15/3/2028	(46,706)	(46,706)
IRS	THB 875,024,980	Fund receives Fixed 2.5207%; and pays Floating THB BKIBOR 3 Month	Morgan Stanley	15/3/2028	92,327	92,327
IRS	CNY 61,710,944	Fund receives Floating CNRR 3 Month; and pays Fixed 2.477%	Morgan Stanley	15/3/2028	197,894	197,894
IRS	CNY 109,277,861	Fund receives Floating CNRR 3 Month; and pays Fixed 2.915%	Morgan Stanley	15/3/2028	29,605	29,605
IRS	CNY 108,938,812	Fund receives Floating CNRR 3 Month; and pays Fixed 2.938%	Morgan Stanley	15/3/2028	12,718	12,718
IRS	PLN 29,776,306	Fund receives Floating PLN WIBOR 6 Month; and pays Fixed 6.42%	Morgan Stanley	15/3/2028	(129,801)	(129,801)
IRS	PLN 8,719,860	Fund receives Floating PLN WIBOR 6 Month; and pays Fixed 6.755%	Morgan Stanley	15/3/2028	(65,592)	(65,592)
IRS	CZK 243,542,706	Fund receives Fixed 4.8%; and pays Floating CZK Interbank 6 Month	Morgan Stanley	20/9/2028	(41,825)	(41,825)
IRS	THB 56,466,522	Fund receives Fixed 2.455%; and pays Floating THB BKIBOR 3 Month	Morgan Stanley	15/3/2033	(46,263)	(46,263)
IRS	THB 172,383,988	Fund receives Fixed 2.6425%; and pays Floating THB BKIBOR 3 Month	Morgan Stanley	15/3/2033	(60,766)	(60,766)
IRS	THB 132,541,042	Fund receives Fixed 2.6925%; and pays Floating THB BKIBOR 3 Month	Morgan Stanley	15/3/2033	(30,220)	(30,220)
IRS	THB 1,095,663,955	Fund receives Fixed 2.837%; and pays Floating THB BKIBOR 3 Month	Morgan Stanley	15/3/2033	144,316	144,316
Total					(314,370)	(314,370)

IRS: Interest Rate Swaps

## Purchased Options as at 28 February 2023

Number of contracts	Call/ Put	Description	Counterparty	Strike Price	Expiration date	Unrealised depreciation USD	Market Value USD
160,100,000	Call	OTC EUR/USD	JP Morgan	EUR 1.078	22/3/2023	(154,251)	612,450
Total						(154,251)	612,450

# Emerging Markets Sustainable Equity Fund

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
<b>Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market</b>							
<b>FUNDS</b>							
<b>Ireland</b>							
17,764	BlackRock ICS US Dollar Liquid Environmentally Aware Fund <sup>†</sup>	1,776,959	3.34	3,875	Axis Bank	39,567	0.07
<b>Total Funds</b>				<b>5,185,650 9.74</b>			
<b>COMMON / PREFERRED STOCKS (SHARES)</b>							
<b>Austria</b>							
24,213	Erste Bank	944,711	1.77	1,229,100	Bank Central Asia	705,221	1.32
<b>Brazil</b>				<b>Indonesia</b>			
66,653	Arezzo Industria e Comercio	953,598	1.79	2,322,700	Bank Rakyat Indonesia Persero	711,279	1.34
421,193	B3 - Brasil Bolsa Balcao	863,046	1.62	<b>1,416,500 2.66</b>			
255,006	Banco Bradesco	647,280	1.22	<b>Kazakhstan</b>			
1,225,112	Hapvida Participacoes e Investimentos	1,060,069	1.99	10,068	Kaspi.KZ JSC	756,107	1.42
225,763	Iguatemi	837,272	1.57	<b>Mexico</b>			
203,631	Sendas Distribuidora	705,575	1.33	126,469	Grupo Financiero Banorte	1,068,345	2.00
<b>5,066,840 9.52</b>				256,354	Wal-Mart de Mexico	1,000,236	1.88
				<b>2,068,581 3.88</b>			
				<b>Panama</b>			
				8,484	Copa	770,602	1.45
<b>Cayman Islands</b>				<b>Saudi Arabia</b>			
77,100	Alibaba	849,682	1.60	31,122	Leejam Sports	758,839	1.43
14,374	Alibaba	1,279,286	2.40	<b>South Africa</b>			
35,000	Baidu	601,096	1.13	36,068	Gold Fields	327,726	0.62
2,196	Baidu	309,702	0.58	35,579	Gold Fields	324,480	0.61
214,000	China Mengniu Dairy	940,630	1.77	621,589	Life Healthcare	661,898	1.24
27,314	Kanzhun	559,118	1.05	1,718	Naspers	305,084	0.57
49,713	KE	914,719	1.72	<b>1,619,188 3.04</b>			
56,800	Meituan	984,900	1.85	<b>South Korea</b>			
31,095	Tencent	1,374,243	2.58	53,255	Samsung Electronics	2,438,884	4.58
672,000	Xinyi Solar	717,462	1.35	619	Samsung Electronics	710,302	1.34
<b>8,530,838 16.03</b>				22,859	Samsung Electronics	922,479	1.73
				2,079	Samsung SDI	1,093,508	2.05
				<b>5,165,173 9.70</b>			
<b>China</b>				<b>Taiwan</b>			
170,500	China Merchants Bank	923,207	1.73	69,000	Accton Technology	640,870	1.20
93,000	China Merchants Bank	499,262	0.94	60,000	Delta Electronics	564,170	1.06
8,000	Contemporary Amperex Technology	464,927	0.87	128,000	Taiwan Semiconductor Manufacturing	2,146,670	4.03
59,800	Haier Smart Home	226,382	0.43	32,126	Taiwan Semiconductor Manufacturing	2,821,787	5.30
259,000	Haier Smart Home	915,690	1.72	<b>6,173,497 11.59</b>			
121,640	LONGi Green Energy Technology	774,305	1.45	<b>Thailand</b>			
80,900	Shenzhen Inovance Technology	853,244	1.60	917,000	Bangkok Dusit Medical Services	726,516	1.36
24,600	Shenzhen Mindray Bio-Medical Electronics	1,111,509	2.09	<b>United Arab Emirates</b>			
<b>5,768,526 10.83</b>				273,404	Abu Dhabi Commercial Bank	623,797	1.17
				581,358	Aldar Properties	743,936	1.40
				<b>1,367,733 2.57</b>			
<b>Egypt</b>				<b>United Kingdom</b>			
339,920	Commercial International Bank Egypt	589,394	1.11	60,809	Prudential	928,606	1.74
<b>Greece</b>							
144,138	National Bank of Greece	800,332	1.50				
<b>Hong Kong</b>							
368,000	Hang Lung Properties	709,838	1.33				
<b>Hungary</b>							
22,364	OTP Bank Nyrt	681,791	1.28				

<sup>†</sup>Investment in connected party fund, see further information in Note 10.

The notes on pages 986 to 999 form an integral part of these financial statements.

# Emerging Markets Sustainable Equity Fund continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets
<b>United States</b>			
21,070	Yum China	1,242,919	2.33
Total Common / Preferred Stocks (Shares)		51,272,181	96.28
Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market			
		53,049,140	99.62
<b>Other Transferable Securities</b>			
<b>COMMON STOCKS (SHARES)</b>			
<b>Cyprus</b>			
6,774	TCS**	68	0.00
Total Common Stocks (Shares)		68	0.00
Total Other Transferable Securities		68	0.00
Total Portfolio		53,049,208	99.62
Other Net Assets		203,071	0.38
Total Net Assets (USD)		53,252,279	100.00

\*\*Security subject to a fair value adjustment as detailed in Note 2(j).

## Open Forward Foreign Exchange Contracts as at 28 February 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity(depreciation) date	Unrealised appreciation/ depreciation USD
<b>NZD Hedged Share Class</b>						
NZD	8,177	USD	5,204	BNY Mellon	15/3/2023	(151)
USD	409	NZD	656	BNY Mellon	15/3/2023	3
Net unrealised depreciation						(148)
Total net unrealised depreciation						(148)

## Open Exchange Traded Futures Contracts as at 28 February 2023

Number of contracts	Currency	Contract/ Description	Expiration date	Unrealised depreciation USD
11	USD	MSCI Emerging Markets Index	March 2023	(48,806)
Total				(48,806)

## Contracts For Difference as at 28 February 2023

Holding	Description	Counterparty	Unrealised depreciation USD
<b>United Kingdom</b>			
895	Prudential	JP Morgan	(315)
			(315)
Total			(315)

The notes on pages 986 to 999 form an integral part of these financial statements.

# Emerging Markets Sustainable Equity Fund continued

## Sector Breakdown as at 28 February 2023

	<b>% of Net Assets</b>
Financials	30.76
Technology	20.61
Communications	15.01
Consumer Cyclical	13.23
Consumer Non-cyclical	9.98
Investment Funds	3.34
Energy	2.80
Industrial	2.66
Basic Materials	1.23
Other Net Assets	0.38
	100.00

The notes on pages 986 to 999 form an integral part of these financial statements.



# ESG Flex Choice Cautious Fund

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets	
<b>Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market</b>				38,680	iShares MSCI USA ESG Screened UCITS ETF <sup>~</sup>	284,066	2.43	
<b>FUNDS</b>				62,159	iShares MSCI USA SRI UCITS ETF <sup>~</sup>	520,892	4.46	
<b>Ireland</b>				37,008	iShares MSCI USA Value Factor ESG UCITS ETF <sup>~</sup>	173,475	1.48	
145,966	iShares Asia Investment Grade Bond UCITS ETF <sup>~</sup>	662,043	5.67	48,457	iShares MSCI World ESG Enhanced UCITS ETF <sup>~</sup>	320,155	2.74	
19,807	iShares Edge MSCI World Minimum Volatility ESG UCITS ETF <sup>~</sup>	117,303	1.00	511,377	iShares USD Corp Bond ESG UCITS ETF <sup>~</sup>	2,146,300	18.37	
126,707	iShares Global Aggregate Bond ESG UCITS ETF <sup>~</sup>	505,308	4.32	130,688	iShares USD High Yield Corp Bond ESG UCITS ETF <sup>~</sup>	577,432	4.94	
21,563	iShares Global Clean Energy UCITS ETF <sup>~</sup>	237,279	2.03	6,453	iShares USD Treasury Bond 1-3yr UCITS ETF <sup>~</sup>	818,886	7.01	
9,652	iShares IV Public Company - iShares MSCI Japan SRI UCITS ETF USD <sup>~</sup>	58,974	0.51	236,640	iShares USD Treasury Bond 20+yr UCITS ETF <sup>~</sup>	881,366	7.54	
168,514	iShares JP Morgan ESG USD EM Bond UCITS ETF <sup>~</sup>	683,830	5.85	347,970	iShares USD Treasury Bond 3-7yr UCITS ETF <sup>~</sup>	1,643,188	14.06	
357	iShares MSCI Canada UCITS ETF <sup>~</sup>	59,401	0.51	6,835	iShares USD Treasury Bond 7-10yr UCITS ETF <sup>~</sup>	1,192,502	10.20	
79,236	iShares MSCI EM ESG Enhanced UCITS ETF <sup>~</sup>	370,825	3.17	<b>Total Funds</b>			11,711,363	100.21
2,246	iShares MSCI Europe SRI UCITS ETF <sup>~</sup>	245,667	2.10	<b>Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market</b>			11,711,363	100.21
12,087	iShares MSCI Pacific EX-Japan ESG Enhanced UCITS ETF <sup>~</sup>	59,039	0.51	<b>Total Portfolio</b>			11,711,363	100.21
21,465	iShares MSCI USA ESG Enhanced UCITS ETF <sup>~</sup>	153,432	1.31	<b>Other Net Liabilities</b>			(24,451)	(0.21)
				<b>Total Net Assets (USD)</b>			11,686,912	100.00

<sup>~</sup>Investment in connected party fund, see further information in Note 10.

## Open Forward Foreign Exchange Contracts as at 28 February 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ Maturity(depreciation) USD
<b>AUD Hedged Share Class</b>						
AUD	146,640	USD	102,437	BNY Mellon	15/3/2023	(3,491)
USD	2,567	AUD	3,731	BNY Mellon	15/3/2023	51
Net unrealised depreciation						(3,440)
<b>CAD Hedged Share Class</b>						
CAD	18,776	USD	14,007	BNY Mellon	15/3/2023	(192)
USD	338	CAD	454	BNY Mellon	15/3/2023	4
Net unrealised depreciation						(188)
<b>CNH Hedged Share Class</b>						
CNY	4,414,432	USD	651,490	BNY Mellon	15/3/2023	(15,743)
USD	16,253	CNY	111,379	BNY Mellon	15/3/2023	213
Net unrealised depreciation						(15,530)

## Open Forward Foreign Exchange Contracts as at 28 February 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ Maturity(depreciation) USD
<b>GBP Hedged Share Class</b>						
GBP	11,946	USD	14,522	BNY Mellon	15/3/2023	(17)
USD	377	GBP	314	BNY Mellon	15/3/2023	(4)
Net unrealised depreciation						(21)
<b>HKD Hedged Share Class</b>						
HKD	1,116,701	USD	142,584	BNY Mellon	15/3/2023	(215)
USD	3,710	HKD	29,069	BNY Mellon	15/3/2023	4
Net unrealised depreciation						(211)
Total net unrealised depreciation						(19,390)

The notes on pages 986 to 999 form an integral part of these financial statements.

# ESG Flex Choice Growth Fund

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets	
<b>Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market</b>				24,257	iShares MSCI UK IMI ESG Leaders UCITS ETF <sup>~</sup>	148,141	1.11	
<b>FUNDS</b>				255,039	iShares MSCI USA ESG Enhanced UCITS ETF <sup>~</sup>	1,823,019	13.68	
<b>Ireland</b>				134,604	iShares MSCI USA ESG Screened UCITS ETF <sup>~</sup>	988,532	7.42	
42,074	iShares Asia Investment Grade Bond UCITS ETF <sup>~</sup>	190,831	1.44	298,518	iShares MSCI USA SRI UCITS ETF <sup>~</sup>	2,501,581	18.78	
90,746	iShares Edge MSCI World Minimum Volatility ESG UCITS ETF <sup>~</sup>	537,425	4.03	42,368	iShares MSCI USA Value Factor ESG UCITS ETF <sup>~</sup>	198,600	1.49	
16,752	iShares Global Aggregate Bond ESG UCITS ETF <sup>~</sup>	66,807	0.50	153,880	iShares MSCI World ESG Enhanced UCITS ETF <sup>~</sup>	1,016,685	7.63	
24,001	iShares Global Clean Energy UCITS ETF <sup>~</sup>	264,107	1.98	253,493	iShares USD Corp Bond ESG UCITS ETF <sup>~</sup>	1,063,935	7.99	
57,490	iShares IV Public Company - iShares MSCI Japan SRI UCITS ETF USD <sup>~</sup>	351,264	2.64	78,777	iShares USD Treasury Bond 20+yr UCITS ETF <sup>~</sup>	293,405	2.20	
33,324	iShares JP Morgan ESG USD EM Bond UCITS ETF <sup>~</sup>	135,229	1.02	3,847	iShares USD Treasury Bond 7-10yr UCITS ETF <sup>~</sup>	671,186	5.04	
1,524	iShares MSCI Canada UCITS ETF <sup>~</sup>	253,578	1.90	<b>Total Funds</b>		<b>13,455,666</b>	<b>101.00</b>	
286,190	iShares MSCI EM ESG Enhanced UCITS ETF <sup>~</sup>	1,339,369	10.05	<b>Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market</b>			<b>13,455,666</b>	<b>101.00</b>
12,451	iShares MSCI Europe SRI UCITS ETF <sup>~</sup>	1,361,890	10.22	<b>Total Portfolio</b>			<b>13,455,666</b>	<b>101.00</b>
51,199	iShares MSCI Pacific EX-Japan ESG Enhanced UCITS ETF <sup>~</sup>	250,082	1.88	<b>Other Net Liabilities</b>			<b>(132,741)</b>	<b>(1.00)</b>
				<b>Total Net Assets (USD)</b>			<b>13,322,925</b>	<b>100.00</b>

<sup>~</sup>Investment in connected party fund, see further information in Note 10.

## Open Forward Foreign Exchange Contracts as at 28 February 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity(depreciation) date	Unrealised appreciation/ USD
<b>AUD Hedged Share Class</b>						
AUD	3,270,162	USD	2,284,323	BNY Mellon	15/3/2023	(77,744)
USD	92,417	AUD	135,004	BNY Mellon	15/3/2023	1,322
Net unrealised depreciation						(76,422)
<b>CAD Hedged Share Class</b>						
CAD	19,310	USD	14,405	BNY Mellon	15/3/2023	(197)
USD	571	CAD	770	BNY Mellon	15/3/2023	4
Net unrealised depreciation						(193)
<b>CNH Hedged Share Class</b>						
CNY	3,877,028	USD	572,566	BNY Mellon	15/3/2023	(14,214)
USD	23,630	CNY	162,466	BNY Mellon	15/3/2023	232
Net unrealised depreciation						(13,982)

## Open Forward Foreign Exchange Contracts as at 28 February 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity(depreciation) date	Unrealised appreciation/ USD
<b>GBP Hedged Share Class</b>						
GBP	12,297	USD	14,949	BNY Mellon	15/3/2023	(18)
USD	597	GBP	496	BNY Mellon	15/3/2023	(5)
Net unrealised depreciation						(23)
<b>HKD Hedged Share Class</b>						
HKD	23,393,841	USD	2,986,920	BNY Mellon	15/3/2023	(4,424)
USD	167,150	HKD	1,310,331	BNY Mellon	15/3/2023	96
Net unrealised depreciation						(4,328)
Total net unrealised depreciation						(94,948)

The notes on pages 986 to 999 form an integral part of these financial statements.

# ESG Flex Choice Moderate Fund

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets	
<b>Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market</b>				40,910	iShares MSCI USA ESG Screened UCITS ETF <sup>†</sup>	300,443	2.51	
<b>FUNDS</b>				188,511	iShares MSCI USA SRI UCITS ETF <sup>†</sup>	1,579,722	13.19	
<b>Ireland</b>				37,976	iShares MSCI USA Value Factor ESG UCITS ETF <sup>†</sup>	178,013	1.49	
63,551	iShares Asia Investment Grade Bond UCITS ETF <sup>†</sup>	288,242	2.41	107,638	iShares MSCI World ESG Enhanced UCITS ETF <sup>†</sup>	711,164	5.94	
60,690	iShares Edge MSCI World Minimum Volatility ESG UCITS ETF <sup>†</sup>	359,424	3.00	389,225	iShares USD Corp Bond ESG UCITS ETF <sup>†</sup>	1,633,616	13.64	
41,876	iShares Global Aggregate Bond ESG UCITS ETF <sup>†</sup>	167,001	1.39	52,176	iShares USD High Yield Corp Bond ESG UCITS ETF <sup>†</sup>	230,534	1.93	
21,885	iShares Global Clean Energy UCITS ETF <sup>†</sup>	240,823	2.01	664	iShares USD Treasury Bond 1-3yr UCITS ETF <sup>†</sup>	84,262	0.70	
45,282	iShares IV Public Company - iShares MSCI Japan SRI UCITS ETF USD <sup>†</sup>	276,673	2.31	124,925	iShares USD Treasury Bond 20+yr UCITS ETF <sup>†</sup>	465,283	3.89	
68,261	iShares JP Morgan ESG USD EM Bond UCITS ETF <sup>†</sup>	277,003	2.31	147,424	iShares USD Treasury Bond 3-7yr UCITS ETF <sup>†</sup>	696,167	5.81	
935	iShares MSCI Canada UCITS ETF <sup>†</sup>	155,575	1.30	4,052	iShares USD Treasury Bond 7-10yr UCITS ETF <sup>†</sup>	706,953	5.91	
194,854	iShares MSCI EM ESG Enhanced UCITS ETF <sup>†</sup>	911,917	7.62	<b>Total Funds</b>			<b>12,025,016</b>	<b>100.43</b>
7,990	iShares MSCI Europe SRI UCITS ETF <sup>†</sup>	873,946	7.30	<b>Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market</b>			<b>12,025,016</b>	<b>100.43</b>
33,620	iShares MSCI Pacific EX-Japan ESG Enhanced UCITS ETF <sup>†</sup>	164,217	1.37	<b>Total Portfolio</b>			<b>12,025,016</b>	<b>100.43</b>
15,756	iShares MSCI UK IMI ESG Leaders UCITS ETF <sup>†</sup>	96,224	0.80	<b>Other Net Liabilities</b>			<b>(51,819)</b>	<b>(0.43)</b>
227,730	iShares MSCI USA ESG Enhanced UCITS ETF <sup>†</sup>	1,627,814	13.60	<b>Total Net Assets (USD)</b>			<b>11,973,197</b>	<b>100.00</b>

<sup>†</sup>Investment in connected party fund, see further information in Note 10.

## Open Forward Foreign Exchange Contracts as at 28 February 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ Maturity(depreciation) USD
<b>AUD Hedged Share Class</b>						
AUD	814,591	USD	568,963	BNY Mellon	15/3/2023	(19,309)
USD	18,671	AUD	27,160	BNY Mellon	15/3/2023	345
Net unrealised depreciation						(18,964)
<b>CAD Hedged Share Class</b>						
CAD	19,115	USD	14,261	BNY Mellon	15/3/2023	(195)
USD	451	CAD	606	BNY Mellon	15/3/2023	4
Net unrealised depreciation						(191)
<b>CNH Hedged Share Class</b>						
CNY	4,093,668	USD	604,030	BNY Mellon	15/3/2023	(14,477)
USD	323,710	CNY	2,211,350	BNY Mellon	15/3/2023	5,243
Net unrealised depreciation						(9,234)

## Open Forward Foreign Exchange Contracts as at 28 February 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ Maturity(depreciation) USD
<b>GBP Hedged Share Class</b>						
GBP	12,171	USD	14,796	BNY Mellon	15/3/2023	(18)
USD	472	GBP	392	BNY Mellon	15/3/2023	(3)
Net unrealised depreciation						(21)
<b>HKD Hedged Share Class</b>						
HKD	25,035,880	USD	3,196,582	BNY Mellon	15/3/2023	(4,742)
USD	104,836	HKD	821,547	BNY Mellon	15/3/2023	97
Net unrealised depreciation						(4,645)
Total net unrealised depreciation						(33,055)

The notes on pages 986 to 999 form an integral part of these financial statements.

# ESG Global Conservative Income Fund

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets	
<b>Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market</b>								
<b>FUNDS</b>								
<b>Guernsey</b>								
750,000	Bluefield Solar Income Fund	1,176,863	0.25	69,542	Nordea Bank	834,814	0.18	
394,929	Syncona	766,178	0.16	19,338	Sampo	892,449	0.19	
			1,943,041	0.41				
<b>Ireland</b>								
4,372,552	iShares Bond ESG Paris-Aligned Climate UCITS ETF <sup>~</sup>	20,788,424	4.43	<b>Finland</b>				
1,943,251	iShares Green Bond Index Fund IE <sup>-</sup>	17,425,132	3.71					
			38,213,556	8.14				
<b>Jersey</b>								
1,200,000	Foresight Solar Fund	1,585,811	0.34	<b>France</b>				
<b>United Kingdom</b>								
645,343	Aquila European Renewables Income Fund	622,756	0.13	9,073	ALD	114,320	0.02	
1,692,922	Greencoat UK Wind Fund	3,002,270	0.64	16,076	BNP Paribas	1,070,019	0.23	
479,433	Gresham House Energy Storage Fund	908,901	0.20	2,062	Capgemini	366,520	0.08	
			4,533,927	0.97	7,309	Cie de Saint-Gobain	411,131	0.09
Total Funds		46,276,335	9.86	17,950	Euroapi	275,353	0.06	
<b>COMMON / PREFERRED STOCKS (SHARES)</b>								
<b>Australia</b>								
407,258	APM Human Services International	596,462	0.13	359	Hermes International	618,198	0.13	
<b>Belgium</b>								
4,027	Azelis	96,326	0.02	1,460	L'Oreal	547,208	0.12	
6,926	KBC	491,469	0.11	4,374	Sanofi	388,805	0.08	
3,243	Telenet	47,250	0.01	282	Sartorius Stedim Biotech	87,335	0.02	
			635,045	0.14	12,399	Schneider Electric	1,882,664	0.40
<b>Brazil</b>								
57,447	Atacadao	142,265	0.03	9,801	Vinci	1,057,528	0.22	
312,144	MRV Engenharia e Participacoes	337,243	0.07				6,819,081	1.45
			479,508	0.10	<b>Germany</b>			
<b>Canada</b>								
42,527	Brookfield Renewable	1,120,644	0.24	12,193	LEG Immobilien	835,952	0.18	
47,341	North West	1,160,076	0.25	259	Sartorius*	104,455	0.02	
			2,280,720	0.49	19,237	Vonovia	455,725	0.09
<b>China</b>								
3,000	Contemporary Amperex Technology	163,906	0.03				1,396,132	0.29
<b>Denmark</b>								
2,160	Chr Hansen	140,720	0.03	<b>India</b>				
1,934	DSV	330,646	0.07					
5,007	Novo Nordisk	669,278	0.14	<b>Indonesia</b>				
6,176	Orsted	509,395	0.11					
24,534	Tryg	516,355	0.11	<b>Ireland</b>				
10,468	Vestas Wind Systems	281,198	0.06					
			2,447,592	0.52	<b>Italy</b>			
				<b>Japan</b>				
				<b>Netherlands</b>				
				<b>Norway</b>				
				<b>Other</b>				

<sup>~</sup>Investment in connected party fund, see further information in Note 10.  
\*All or a portion of this security represents a security on loan.

The notes on pages 986 to 999 form an integral part of these financial statements.

# ESG Global Conservative Income Fund continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets		
<b>South Africa</b>				6,540	Instructure	161,025	0.03		
2,672	Capitec Bank	241,026	0.05	4,378	Jack Henry & Associates	682,791	0.15		
<b>South Korea</b>				71	MercadoLibre	79,764	0.02		
593	Samsung SDI	293,225	0.06	26,224	Mueller Water Products	344,163	0.07		
<b>Spain</b>				1,903	PayPal	131,869	0.03		
8,237	ACCIONA Energias Renovables*	300,321	0.06	2,002	Quanta Services	306,604	0.07		
6,815	Amadeus IT Group SA	401,540	0.08	295	SolarEdge Technologies	87,817	0.02		
25,622	EDP Renovaveis	496,426	0.11	2,298	Stride	93,825	0.02		
25,292	Industria de Diseno Textil	733,215	0.16	1,006	Tesla	196,537	0.04		
		1,931,502	0.41	663	Thermo Fisher Scientific	337,114	0.07		
<b>Sweden</b>				10,278	Trimble	500,998	0.11		
7,601	Alfa Laval	236,482	0.05	1,588	Veeva Systems	249,567	0.05		
17,874	Epiroc	325,626	0.07	3,641	Zoetis	571,905	0.12		
32,398	Volvo*	609,661	0.13	11,673	Zurn Elkay Water Solutions	255,253	0.05		
		1,171,769	0.25			9,882,102	2.11		
<b>Switzerland</b>				Total Common / Preferred Stocks (Shares)				49,177,988	10.47
4,515	Landis+Gyr	321,947	0.07	<b>BONDS</b>					
1,315	Lonza	748,026	0.16	<b>Australia</b>					
3,527	Nestle	379,000	0.08	USD 225,000	Westpac Banking 2.668% 15/11/2035	161,920	0.03		
2,102	Roche	575,459	0.12	USD 25,000	Westpac Banking 3.133% 18/11/2041	15,965	0.00		
266	SGS	576,375	0.12	USD 95,000	Westpac Banking 4.11% 24/7/2034	78,846	0.02		
1,481	Sika*	391,905	0.08	USD 100,000	Westpac Banking 4.421% 24/7/2039	78,515	0.02		
1,323	Zurich Insurance	593,951	0.13			335,246	0.07		
		3,586,663	0.76	<b>Austria</b>					
<b>United Kingdom</b>				EUR 1,400,000	ams-OSRAM 0% 5/3/2025	1,139,250	0.25		
5,272	AstraZeneca	652,419	0.14	EUR 400,000	ams-OSRAM 2.125% 3/11/2027	291,220	0.06		
20,953	Halma	518,642	0.11			1,430,470	0.31		
114,198	HSBC	825,464	0.18	<b>British Virgin Islands</b>					
28,442	Pearson	296,861	0.06	EUR 313,000	Global Switch 2.25% 31/5/2027	288,728	0.06		
21,657	RELX*	615,403	0.13	<b>Canada</b>					
1,166,666	Sdcl Energy Efficiency Income Trust	1,234,207	0.26	USD 66,000	1011778 BC ULC / New Red Finance 3.875% 15/1/2028	55,340	0.01		
1,133,067	Triple Point Social Housing Reit	686,613	0.15	USD 24,000	1011778 BC ULC / New Red Finance 4% 15/10/2030	18,694	0.00		
23,656	Wise*	156,632	0.03	USD 128,000	1011778 BC ULC / New Red Finance 4.375% 15/1/2028	107,846	0.02		
		4,986,241	1.06	USD 125,000	1011778 BC ULC / New Red Finance 5.75% 15/4/2025	116,623	0.03		
<b>United States</b>				USD 325,000	Bank of Nova Scotia/The 1.3% 11/6/2025	278,869	0.06		
4,127	Agilent Technologies	552,838	0.12	USD 437,000	Bank of Nova Scotia/The 3.4% 11/2/2024	403,042	0.08		
30,000	Allstate	646,420	0.14	USD 99,000	Bombardier 6% 15/2/2028	86,994	0.02		
1,250	Autodesk	233,429	0.05	USD 293,000	Bombardier 7.125% 15/6/2026	270,259	0.06		
8,710	Avangrid*	322,130	0.07	USD 100,000	Bombardier 7.5% 1/2/2029	92,573	0.02		
5,480	Ball	289,325	0.06	USD 211,000	Bombardier 7.875% 15/4/2027	197,484	0.04		
1,319	Block	92,839	0.02	USD 20,000	Canadian National Railway 3.85% 5/8/2032	17,173	0.00		
12,627	Boston Scientific	556,739	0.12	USD 155,000	Canadian National Railway 4.45% 20/1/2049	129,660	0.03		
257	Cable One*	167,703	0.03						
4,068	Crown	334,403	0.07						
4,161	Danaher	962,420	0.20						
949	Darling Ingredients	54,868	0.01						
4,385	Encompass Health*	240,665	0.05						
606	Enphase Energy	120,208	0.03						
742	Etsy	84,607	0.02						
3,787	Global Payments	404,332	0.09						
6,753	ICF International	646,221	0.14						
689	Inspire Medical Systems	173,723	0.04						

\*All or a portion of this security represents a security on loan.

# ESG Global Conservative Income Fund continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
USD 45,000	Canadian Pacific Railway 2.05% 5/3/2030	34,624	0.01	USD 95,000	Nokia 6.625% 15/5/2039	87,172	0.02
USD 65,000	Canadian Pacific Railway 3% 2/12/2041	45,582	0.01	USD 700,000	Nordea Bank 1.5% 30/9/2026	571,944	0.12
USD 30,000	Canadian Pacific Railway 3.1% 2/12/2051	19,071	0.00	USD 240,000	Nordea Bank 3.75% 1/3/2172*	173,902	0.04
USD 225,000	Canadian Pacific Railway 4.8% 1/8/2045	191,441	0.04	USD 500,000	Nordea Bank 6.625% 26/9/2171	457,598	0.10
USD 98,000	Clarios Global 6.75% 15/5/2025	91,754	0.02	EUR 200,000	SBB Treasury 1.125% 26/11/2029	131,036	0.03
USD 55,000	Clarios Global / Clarios US Finance 6.25% 15/5/2026	50,732	0.01			2,946,519	0.63
USD 319,000	Clarios Global / Clarios US Finance 8.5% 15/5/2027	297,919	0.06		<b>France</b>		
USD 48,000	Garda World Security 7.75% 15/2/2028	44,331	0.01	EUR 3,520	Accor 0.7% 7/12/2027	161,065	0.03
USD 70,000	GFL Environmental 4% 1/8/2028	57,309	0.02	EUR 600,000	Accor 4.375% 30/4/2171	581,439	0.12
USD 74,000	GFL Environmental 4.375% 15/8/2029	60,029	0.01	EUR 300,000	Air France-KLM 8.125% 31/5/2028	302,477	0.07
USD 177,000	GFL Environmental 4.75% 15/6/2029	148,258	0.03	USD 209,000	Altice France 5.125% 15/7/2029	151,090	0.03
USD 102,000	GFL Environmental 5.125% 15/12/2026	91,878	0.02	EUR 200,000	Atos 0% 6/11/2024	176,762	0.04
USD 69,000	Jones Deslauriers Insurance Management 10.5% 15/12/2030	66,115	0.01	EUR 300,000	Atos 1.75% 7/5/2025	273,283	0.06
USD 5,000	Masonite International 5.375% 1/2/2028	4,398	0.00	EUR 200,000	Atos 2.5% 7/11/2028	154,658	0.03
USD 75,000	Nutrien 5.9% 7/11/2024	70,830	0.01	EUR 200,000	Banjay 6.5% 1/3/2026	190,226	0.04
USD 224,000	Open Text 6.9% 1/12/2027	213,407	0.05	USD 400,000	BNP Paribas 2.819% 19/11/2025	357,481	0.08
USD 40,000	Rogers Communications 3.8% 15/3/2032	32,682	0.01	USD 200,000	BNP Paribas 4.245% 23/3/2171	153,200	0.03
USD 103,000	Rogers Communications 4.3% 15/2/2048	74,326	0.02	USD 1,100,000	BNP Paribas 4.625% 25/8/2171	812,316	0.17
USD 121,000	Rogers Communications 4.35% 1/5/2049	87,809	0.02	EUR 200,000	BNP Paribas 6.875% 12/6/2029	198,755	0.04
USD 731,000	Rogers Communications 4.55% 15/3/2052	542,517	0.11	EUR 200,000	BNP Paribas 7.375% 6/11/2030	201,200	0.04
USD 140,000	Toronto-Dominion Bank/The 0.7% 10/9/2024	122,672	0.03	USD 400,000	BPCE 5.975% 18/1/2027	375,382	0.08
USD 150,000	Toronto-Dominion Bank/The 2.65% 12/6/2024	136,345	0.03	EUR 100,000	Burger King France 7.232% 1/11/2026	99,621	0.02
USD 555,000	Toronto-Dominion Bank/The 8.125% 31/10/2082	545,117	0.12	EUR 300,000	Casino Guichard Perrachon 3.992% 31/1/2172	64,782	0.01
USD 295,000	TransAlta 7.75% 15/11/2029	283,306	0.06	EUR 500,000	Casino Guichard Perrachon 4.498% 7/3/2024	415,725	0.09
USD 54,000	Videotron 3.625% 15/6/2029	42,561	0.01	EUR 276,000	Casino Guichard Perrachon 5.25% 15/4/2027	158,617	0.03
		5,129,570	1.09	USD 786,000	Constellium 3.75% 15/4/2029	608,511	0.13
	<b>Cayman Islands</b>			USD 760,000	Credit Agricole 4.75% 23/3/2171	584,019	0.13
USD 400,000	Alibaba 3.15% 9/2/2051	238,719	0.05	USD 250,000	Credit Agricole 8.125% 23/3/2171*	238,391	0.05
	<b>Cyprus</b>			EUR 132,000	Elior 3.75% 15/7/2026	111,676	0.02
EUR 375,000	Bank of Cyprus 2.5% 24/6/2027	320,289	0.07	EUR 100,000	Eutelsat 2% 2/10/2025	91,460	0.02
	<b>Denmark</b>			EUR 100,000	Faurecia 2.625% 15/6/2025	94,963	0.02
USD 395,000	Danske Bank 6.466% 9/1/2026	374,388	0.08	EUR 811,000	Faurecia 2.75% 15/2/2027*	714,061	0.15
	<b>Finland</b>			EUR 306,000	Faurecia 7.25% 15/6/2026*	314,606	0.07
USD 243,000	Ahlstrom-Munksjo 3 Oy 4.875% 4/2/2028	195,083	0.04	EUR 606,000	Goldstory 5.375% 1/3/2026*	567,404	0.12
EUR 600,000	Citycon 3.625% 10/9/2171*	332,640	0.07	EUR 100,000	iliad 1.875% 11/2/2028	82,376	0.02
EUR 231,000	Citycon 4.496% 22/2/2172	145,241	0.03	EUR 100,000	iliad 2.375% 17/6/2026	90,265	0.02
EUR 950,000	Finnair 4.25% 19/5/2025	851,903	0.18	EUR 500,000	iliad 5.375% 14/6/2027	488,925	0.10
				EUR 200,000	iliad 5.625% 15/2/2030	193,471	0.04
				USD 400,000	Iliad 6.5% 15/10/2026	351,894	0.08
				USD 200,000	Iliad 7% 15/10/2028*	172,977	0.04
				GBP 1,700,000	Korian 4.125% 15/6/2171*	1,527,782	0.33
				EUR 214,000	Paprec 3.5% 1/7/2028	183,350	0.04
				EUR 300,000	Quatrim 5.875% 15/1/2024*	281,409	0.06
				EUR 1,400,000	RCI Banque 2.625% 18/2/2030	1,291,500	0.28
				EUR 200,000	Renault 2.375% 25/5/2026	183,545	0.04
				USD 450,000	Societe Generale 5.375% 18/5/2171*	348,056	0.07

\* All or a portion of this security represents a security on loan.

The notes on pages 986 to 999 form an integral part of these financial statements.

# ESG Global Conservative Income Fund continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
USD 475,000	Societe Generale 6.447% 12/1/2027	450,303	0.10		<b>Ireland</b>		
EUR 200,000	Societe Generale 7.875% 18/1/2029	203,298	0.04	USD 482,000	AerCap Ireland Capital / AerCap Global Aviation Trust 3.15% 15/2/2024	442,024	0.09
USD 500,000	Societe Generale 7.875% 18/6/2171	468,861	0.10	USD 251,000	AerCap Ireland Capital / AerCap Global Aviation Trust 3.5% 15/1/2025	224,842	0.05
USD 500,000	Societe Generale 7.875% 18/6/2171	468,861	0.10	USD 150,000	AerCap Ireland Capital / AerCap Global Aviation Trust 3.65% 21/7/2027	127,654	0.03
USD 400,000	Societe Generale 8% 29/3/2171*	374,372	0.08	USD 195,000	AerCap Ireland Capital / AerCap Global Aviation Trust 4.625% 15/10/2027	172,685	0.04
EUR 300,000	Tereos Finance Groupe I 7.25% 15/4/2028	299,583	0.06	USD 150,000	AerCap Ireland Capital / AerCap Global Aviation Trust 6.5% 15/7/2025	141,503	0.03
EUR 200,000	Unibail-Rodamco-Westfield 2.125% 25/7/2023	183,140	0.04	USD 975,000	AIB 4.263% 10/4/2025	895,396	0.19
EUR 313,000	Vallourec 8.5% 30/6/2026	316,161	0.07	EUR 200,000	AIB 5.25% 9/4/2171	185,850	0.04
EUR 300,000	Verallia 1.875% 10/11/2031	236,354	0.05	EUR 800,000	AIB 6.25% 23/12/2171*	758,400	0.16
		16,349,653	3.48	USD 365,000	Bank of Ireland 6.253% 16/9/2026	343,692	0.07
				USD 513,000	Shire Acquisitions Investments Ireland 2.875% 23/9/2023	475,313	0.10
						3,767,359	0.80
	<b>Germany</b>				<b>Italy</b>		
USD 400,000	Allianz 3.2% 30/4/2171	283,667	0.06	EUR 586,000	Azzurra Aeroporti 2.125% 30/5/2024	568,054	0.12
USD 400,000	Allianz 3.5% 30/4/2171	320,439	0.07	EUR 221,000	Azzurra Aeroporti 2.625% 30/5/2027	193,358	0.04
EUR 800,000	Bayer 4.5% 25/3/2082*	746,719	0.16	EUR 1,825,000	Banco BPM 2.875% 29/6/2031*	1,601,437	0.34
USD 200,000	Cheplapharm Arzneimittel 5.5% 15/1/2028	166,528	0.04	EUR 200,000	Banco BPM 3.375% 19/1/2032	175,750	0.04
EUR 1,400,000	Commerzbank 6.125% 9/4/2171	1,324,050	0.28	EUR 248,000	Castor 7.296% 15/2/2029	242,499	0.05
GBP 100,000	Commerzbank 8.625% 28/2/2033	117,318	0.02	EUR 200,000	Cedacri Mergeco 7.279% 15/5/2028*	194,871	0.04
USD 430,000	Deutsche Bank 1.447% 1/4/2025	381,904	0.08	EUR 920,000	doValue 3.375% 31/7/2026*	841,404	0.18
USD 305,000	Deutsche Bank 2.129% 24/11/2026	256,745	0.05	EUR 175,000	Enel 6.375% 16/4/2028	175,219	0.04
USD 990,000	Deutsche Bank 2.222% 18/9/2024	909,451	0.19	EUR 155,000	Fiber Bidco 11% 25/10/2027	166,176	0.04
EUR 700,000	Deutsche Bank 4% 24/6/2032	631,015	0.13	EUR 233,000	FIS Fabbrica Italiana Sintetici 5.625% 1/8/2027	204,186	0.05
USD 800,000	Deutsche Bank 6% 30/4/2171*	682,136	0.15	EUR 270,000	IMA Industria Macchine Automatiche 3.75% 15/1/2028	234,865	0.05
USD 250,000	Deutsche Bank 6.119% 14/7/2026	234,975	0.05	EUR 264,000	Inter Media and Communication 6.75% 9/2/2027	249,537	0.05
USD 240,000	Deutsche Bank 6.72% 18/1/2029	227,515	0.05	EUR 1,300,000	Intesa Sanpaolo 5.5% 1/3/2172	1,110,525	0.24
EUR 200,000	Deutsche Bank 6.75% 30/4/2171	182,320	0.04	EUR 600,000	Intesa Sanpaolo 7.75% 11/7/2171*	595,875	0.13
USD 210,000	Deutsche Bank 7.079% 10/2/2034	191,361	0.04	EUR 400,000	Nexi 0% 24/2/2028	293,943	0.06
EUR 200,000	Deutsche Bank 10% 12/1/2027	212,871	0.05	EUR 1,100,000	Poste Italiane 2.625% 24/6/2171*	848,375	0.18
EUR 200,000	Deutsche Lufthansa 2% 14/7/2024	193,888	0.04	EUR 492,000	Rekeep 7.25% 1/2/2026*	425,920	0.09
EUR 500,000	Deutsche Lufthansa 3.5% 14/7/2029	433,838	0.09	EUR 100,000	Telecom Italia 1.625% 18/1/2029	75,967	0.02
EUR 500,000	DIC Asset 2.25% 22/9/2026	356,740	0.08	EUR 300,000	Telecom Italia 2.375% 12/10/2027	254,703	0.05
EUR 207,000	Gruenthal 4.125% 15/5/2028	181,635	0.04	EUR 700,000	Telecom Italia 2.875% 28/1/2026	648,046	0.14
EUR 207,000	Nidda Healthcare 7.5% 21/8/2026	202,895	0.04	EUR 600,000	Telecom Italia 3% 30/9/2025	570,810	0.12
EUR 600,000	Tele Columbus 3.875% 2/5/2025*	487,524	0.10	EUR 200,000	Telecom Italia 6.875% 15/2/2028	202,591	0.04
EUR 270,000	TK Elevator Holdco 6.625% 15/7/2028	232,673	0.05	EUR 200,000	UniCredit 2.731% 15/1/2032	172,000	0.04
EUR 730,000	TK Elevator Midco 4.375% 15/7/2027	664,774	0.14	EUR 265,000	UniCredit 4.875% 20/2/2029	262,748	0.05
EUR 200,000	Vantage Towers 0% 31/3/2025	193,267	0.04				
EUR 100,000	Vantage Towers 0.375% 31/3/2027	94,195	0.02				
		9,910,443	2.10				

\* All or a portion of this security represents a security on loan.

# ESG Global Conservative Income Fund continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
EUR 1,200,000	UniCredit 7.5% 3/6/2171*	1,181,100	0.25	EUR 380,000	Dana Financing Luxembourg 3% 15/7/2029	302,833	0.06
USD 800,000	UniCredit 8% 3/6/2171*	734,076	0.15	EUR 400,000	European TopSoho 4% 18/10/2021****	369,026	0.08
		12,224,035	2.60	USD 400,000	Herens Holdco 4.75% 15/5/2028	308,744	0.07
<b>Japan</b>				EUR 100,000	Kleopatra Finco 4.25% 1/3/2026	84,632	0.02
USD 85,000	Honda Motor 2.967% 10/3/2032	68,877	0.01	EUR 49,616	Lincoln Financing 3.625% 1/4/2024	49,591	0.01
USD 300,000	Mitsubishi UFJ Financial 0.953% 19/7/2025	263,238	0.06	EUR 200,000	Monitchem HoldCo 3 5.25% 15/3/2025*	197,630	0.04
USD 200,000	Mitsubishi UFJ Financial 2.048% 17/7/2030	149,306	0.03	EUR 500,000	Rossini 6.75% 30/10/2025*	503,125	0.11
USD 400,000	Mitsubishi UFJ Financial 2.527% 13/9/2023	370,139	0.08	EUR 520,000	SES 2.875% 27/8/2171	441,168	0.09
USD 210,000	Mitsubishi UFJ Financial 2.559% 25/2/2030	164,470	0.03	EUR 200,000	SES 5.625% 29/1/2172	198,390	0.04
USD 200,000	Mitsubishi UFJ Financial 3.195% 18/7/2029	164,666	0.04	EUR 608,000	Summer BC Holdco B 5.75% 31/10/2026	539,971	0.12
USD 275,000	Mizuho Financial 0.849% 8/9/2024	251,664	0.05	USD 114,000	Telecom Italia Capital 6% 30/9/2034	89,049	0.02
USD 200,000	Nomura 2.679% 16/7/2030	152,178	0.03	USD 177,000	Telecom Italia Capital 6.375% 15/11/2033	144,054	0.03
USD 200,000	Nomura 3.103% 16/1/2030	158,761	0.03	USD 200,000	Telenet Finance Luxembourg Notes 5.5% 1/3/2028	177,164	0.04
USD 735,000	NTT Finance 1.162% 3/4/2026	609,135	0.13			5,460,274	1.16
EUR 298,000	SoftBank 2.125% 6/7/2024	280,902	0.06	<b>Marshall Islands</b>			
EUR 664,000	SoftBank 3.125% 19/9/2025	609,466	0.13	USD 483,000	Danaos 8.5% 1/3/2028	444,132	0.10
EUR 129,000	SoftBank 4.5% 20/4/2025	123,480	0.03	<b>Netherlands</b>			
EUR 300,000	SoftBank 4.75% 30/7/2025	287,243	0.06	EUR 700,000	Abertis Infraestructuras Finance 3.248% 24/2/2172	630,175	0.13
USD 200,000	SoftBank 6% 19/1/2172	183,552	0.04	EUR 100,000	Axalta Coating Systems Dutch B 3.75% 15/1/2025	98,535	0.02
USD 335,000	Sumitomo Mitsui Financial 1.474% 8/7/2025	286,465	0.06	USD 193,000	Diamond BC 4.625% 1/10/2029	148,828	0.03
USD 550,000	Sumitomo Mitsui Financial 2.632% 14/7/2026	472,045	0.10	USD 330,000	Elastic 4.125% 15/7/2029	254,724	0.05
USD 250,000	Sumitomo Mitsui Financial 3.944% 19/7/2028	219,452	0.05	USD 280,000	Enel Finance International 1.375% 12/7/2026	228,246	0.05
USD 215,000	Takeda Pharmaceutical 3.175% 9/7/2050	136,658	0.03	USD 200,000	ING Groep 1.4% 1/7/2026	170,256	0.04
USD 343,000	Takeda Pharmaceutical 4.4% 26/11/2023	319,863	0.07	USD 935,000	ING Groep 3.875% 16/11/2171	681,899	0.14
USD 200,000	Takeda Pharmaceutical 5% 26/11/2028	185,316	0.04	USD 200,000	ING Groep 4.1% 2/10/2023	186,456	0.04
		5,456,876	1.16	USD 200,000	ING Groep 4.625% 6/1/2026	185,386	0.04
<b>Jersey</b>				USD 223,000	ING Groep 5.75% 16/11/2026	194,122	0.04
GBP 140,000	AA Bond 4.875% 31/7/2043	156,075	0.03	USD 525,000	JDE Peet's 1.375% 15/1/2027	419,241	0.09
EUR 410,000	Adient Global 3.5% 15/8/2024	401,421	0.09	USD 10,000	NXP / NXP Funding 5.55% 1/12/2028	9,377	0.00
USD 230,000	Aptiv 5.4% 15/3/2049	189,259	0.04	USD 375,000	NXP / NXP Funding / NXP USA 2.5% 11/5/2031	277,305	0.06
USD 170,000	Aptiv / Aptiv 3.25% 1/3/2032	132,936	0.03	USD 60,000	NXP / NXP Funding / NXP USA 2.65% 15/2/2032	44,148	0.01
USD 225,000	Aptiv / Aptiv 4.15% 1/5/2052	152,755	0.03	USD 15,000	NXP / NXP Funding / NXP USA 3.25% 11/5/2041	9,790	0.00
GBP 380,000	CPUK Finance 4.5% 28/8/2027	374,510	0.08	USD 716,000	NXP / NXP Funding / NXP USA 4.3% 18/6/2029	623,056	0.14
GBP 200,000	CPUK Finance 4.875% 28/2/2047	219,485	0.05	USD 60,000	Sensata Technologies 4% 15/4/2029	49,574	0.01
		1,626,441	0.35	USD 375,000	Siemens Financieringsmaatschappij 2.875% 11/3/2041	261,733	0.05
<b>Luxembourg</b>				EUR 497,664	Summer BidCo 9% 15/11/2025	387,825	0.08
EUR 1,200,000	ADLER 2.75% 13/11/2026	545,196	0.12	EUR 400,000	Telefonica Europe 3.875% 22/9/2171	371,080	0.08
EUR 300,000	ADLER 3.25% 5/8/2025	142,068	0.03				
EUR 1,700,000	Aroundtown 3.375% 23/12/2171	936,105	0.20				
USD 84,000	Camelot Finance 4.5% 1/11/2026	72,493	0.01				
GBP 366,000	Cidron Aida Finco 6.25% 1/4/2028*	359,035	0.07				

\*All or a portion of this security represents a security on loan.  
\*\*\*\*This security is in default, see Note 2(b)



# ESG Global Conservative Income Fund continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
EUR 1,100,000	Telefonica Europe 6.135% 2/3/2030	1,057,722	0.23		<b>Sweden</b>		
EUR 200,000	Telefonica Europe 7.125% 23/8/2028	205,630	0.04	EUR 130,000	Dometic 3% 8/5/2026	115,147	0.03
EUR 137,000	Trivium Packaging Finance 3.75% 15/8/2026	125,264	0.03	EUR 125,000	Fastighets Balder 2.873% 2/6/2081	97,438	0.02
EUR 193,000	Trivium Packaging Finance 6.404% 15/8/2026	190,198	0.04	EUR 1,800,000	Heimstaden Bostad 2.625% 1/5/2171	1,157,220	0.24
USD 200,000	Trivium Packaging Finance 8.5% 15/8/2027	178,911	0.04	EUR 200,000	Intrum 4.875% 15/8/2025	188,017	0.04
EUR 164,000	United 4.875% 1/7/2024*	158,842	0.04	EUR 125,000	Intrum 9.25% 15/3/2028	126,949	0.03
USD 400,000	UPC Broadband Finco 4.875% 15/7/2031	315,275	0.07	EUR 346,000	Verisure 9.25% 15/10/2027	366,435	0.08
EUR 425,000	VZ Secured Financing 3.5% 15/1/2032	332,985	0.07	EUR 793,000	Volvo Car 2.5% 7/10/2027	705,203	0.15
EUR 500,000	VZ Vendor Financing II 2.875% 15/1/2029*	385,743	0.08			2,756,409	0.59
USD 200,000	Ziggo Bond 5.125% 28/2/2030	150,467	0.03		<b>Switzerland</b>		
		8,332,793	1.77	USD 250,000	Credit Suisse 3.625% 9/9/2024	222,189	0.05
	<b>Portugal</b>			USD 600,000	Credit Suisse 6.25% 18/12/2171*	465,894	0.10
EUR 200,000	EDP - Energias de Portugal 1.7% 20/7/2080	180,900	0.04	USD 200,000	Credit Suisse 6.25% 18/12/2171	155,298	0.03
EUR 400,000	EDP - Energias de Portugal 1.875% 2/8/2081	345,800	0.07	GBP 100,000	Credit Suisse 7.75% 10/3/2026	115,643	0.02
EUR 100,000	EDP - Energias de Portugal 5.943% 23/4/2083	98,700	0.02	USD 520,000	UBS 1.008% 30/7/2024	479,634	0.10
		625,400	0.13	USD 200,000	UBS 4.375% 10/8/2171	148,298	0.03
	<b>Romania</b>			USD 210,000	UBS 4.875% 12/8/2171	173,217	0.04
EUR 200,000	RCS & RDS 2.5% 5/2/2025	187,981	0.04	USD 250,000	UBS 7% 31/7/2171*	234,762	0.05
	<b>Spain</b>			USD 400,000	UBS 7% 19/2/2172	374,912	0.08
EUR 1,800,000	Banco Bilbao Vizcaya Argentaria 6% 15/10/2171	1,737,216	0.37			2,369,847	0.50
USD 800,000	Banco Bilbao Vizcaya Argentaria 6.125% 16/2/2172*	672,944	0.14		<b>United Kingdom</b>		
EUR 200,000	Banco de Sabadell 2% 17/1/2030	182,445	0.04	USD 230,000	Barclays 3.932% 7/5/2025	210,474	0.04
EUR 1,000,000	Banco de Sabadell 2.5% 15/4/2031*	891,079	0.19	USD 200,000	Barclays 4.836% 9/5/2028	175,454	0.04
USD 200,000	Banco Santander 2.746% 28/5/2025	176,177	0.04	USD 425,000	Barclays 5.088% 20/6/2030	369,387	0.08
EUR 200,000	Banco Santander 4.375% 14/4/2171	174,462	0.04	USD 510,000	Barclays 5.2% 12/5/2026	466,704	0.10
EUR 200,000	Bankinter 7.375% 15/8/2028	199,110	0.04	USD 450,000	Barclays 6.125% 15/12/2171	398,324	0.08
EUR 800,000	CaixaBank 6.375% 19/12/2171	797,160	0.17	GBP 400,000	Barclays 6.375% 15/3/2171	426,238	0.09
EUR 200,000	CaixaBank 6.75% 13/9/2171	197,917	0.04	GBP 200,000	Barclays 7.125% 15/9/2171	219,292	0.05
EUR 200,000	Cellnex Finance 1% 15/9/2027	167,186	0.04	USD 695,000	Barclays 8% 15/12/2171*	638,480	0.14
EUR 200,000	Cellnex Finance 1.5% 8/6/2028	166,991	0.03	GBP 300,000	BCP V Modular Services Finance II 6.125% 30/11/2028	294,722	0.06
EUR 600,000	Cellnex Telecom 0.75% 20/11/2031	486,030	0.10	GBP 100,000	Bellis Acquisition 3.25% 16/2/2026	94,740	0.02
EUR 100,000	Cellnex Telecom 1% 20/4/2027	85,794	0.02	GBP 825,000	Bellis Acquisition 4.5% 16/2/2026	807,431	0.17
EUR 300,000	Cellnex Telecom 1.75% 23/10/2030	233,689	0.05	USD 200,000	British Telecommunications 4.25% 23/11/2081	166,050	0.04
EUR 237,000	Food Service Project 5.5% 21/1/2027	221,568	0.05	USD 800,000	British Telecommunications 4.875% 23/11/2081*	611,971	0.13
EUR 340,000	Lorca Telecom Bondco 4% 18/9/2027	307,799	0.06	GBP 275,000	BUPA Finance 4% 24/3/2171	220,560	0.05
		6,697,567	1.42	GBP 212,000	Constellation Automotive Financing 4.875% 15/7/2027*	175,070	0.04
				GBP 306,000	Gatwick Airport Finance 4.375% 7/4/2026	321,225	0.07
				GBP 1,186,000	Heathrow Finance 4.125% 1/9/2029*	1,147,486	0.25
				GBP 100,000	Heathrow Finance 4.75% 1/3/2024	112,493	0.02
				USD 225,000	HSBC 0.976% 24/5/2025	198,977	0.04
				USD 725,000	HSBC 2.633% 7/11/2025	645,479	0.14
				USD 200,000	HSBC 3.803% 11/3/2025	184,127	0.04
				USD 300,000	HSBC 3.95% 18/5/2024	280,788	0.06
				USD 220,000	HSBC 4% 9/9/2171*	179,661	0.04
				USD 200,000	HSBC 4.25% 14/3/2024	185,106	0.04

\*All or a portion of this security represents a security on loan.

# ESG Global Conservative Income Fund continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
USD 275,000	HSBC 4.375% 23/11/2026	247,593	0.05	USD 98,000	AbbVie 4.45% 14/5/2046	78,359	0.02
USD 200,000	HSBC 4.583% 19/6/2029	176,339	0.04	USD 43,000	AbbVie 4.55% 15/3/2035	37,437	0.01
USD 310,000	HSBC 4.6% 17/6/2171	235,576	0.05	USD 555,000	AbbVie 4.875% 14/11/2048	472,865	0.10
USD 250,000	HSBC 6% 22/11/2171	217,988	0.05	USD 4,000	Acadia Healthcare 5% 15/4/2029	3,410	0.00
USD 200,000	HSBC 6.375% 30/9/2171	184,050	0.04	USD 48,000	Acadia Healthcare 5.5% 1/7/2028	42,249	0.01
USD 255,000	HSBC 7.39% 3/11/2028	253,348	0.05	USD 109,000	AdaptHealth 6.125% 1/8/2028	96,098	0.02
USD 335,000	HSBC 8.113% 3/11/2033	345,840	0.07	USD 8,000	ADT Security 4.125% 1/8/2029	6,476	0.00
USD 1,000,000	HSBC Bank 5.401% 19/12/2171	739,961	0.16	USD 63,000	ADT Security 4.875% 15/7/2032	50,697	0.01
USD 350,000	Lloyds Banking 3.87% 9/7/2025	320,309	0.07	USD 39,000	Advanced Drainage Systems 5% 30/9/2027	34,072	0.01
USD 855,000	Lloyds Banking 4.582% 10/12/2025	772,972	0.16	USD 258,000	Advanced Drainage Systems 6.375% 15/6/2030	232,077	0.05
USD 320,000	Lloyds Banking 4.65% 24/3/2026	289,837	0.06	USD 150,000	AES 2.45% 15/1/2031	111,597	0.02
USD 325,000	Lloyds Banking 6.75% 27/9/2171*	295,651	0.06	USD 172,000	Aetna 3.875% 15/8/2047	120,776	0.03
USD 200,000	Lloyds Banking 7.5% 27/12/2171	184,779	0.04	USD 75,000	Aetna 4.125% 15/11/2042	56,994	0.01
USD 400,000	Merlin Entertainments 5.75% 15/6/2026	357,213	0.07	USD 35,000	Aetna 6.75% 15/12/2037	34,983	0.01
GBP 800,000	National Express 4.25% 26/2/2172*	818,651	0.17	USD 172,000	AHP Health Partners 5.75% 15/7/2029	135,410	0.03
GBP 200,000	Nationwide Building Society 5.75% 20/12/2171	206,750	0.04	USD 240,000	Air Lease 1.875% 15/8/2026	196,833	0.04
USD 395,000	NatWest 7.472% 10/11/2026	385,926	0.08	USD 815,000	Air Lease 5.85% 15/12/2027	761,486	0.16
GBP 658,000	Ocado 3.875% 8/10/2026	584,779	0.13	USD 50,000	Air Products and Chemicals 1.5% 15/10/2025	42,880	0.01
GBP 120,000	Pinewood Finance 3.625% 15/11/2027	122,462	0.03	USD 213,000	Albertsons / Safeway / New Albertsons / Albertsons 3.25% 15/3/2026	183,906	0.04
GBP 1,137,000	Premier Foods Finance 3.5% 15/10/2026	1,164,566	0.25	USD 107,000	Albertsons / Safeway / New Albertsons / Albertsons 4.625% 15/1/2027	94,658	0.02
USD 634,000	Santander UK 5% 7/11/2023	593,368	0.13	USD 49,000	Albertsons / Safeway / New Albertsons / Albertsons 4.875% 15/2/2030	41,363	0.01
GBP 200,000	Santander UK 6.75% 24/6/2171	221,214	0.05	USD 39,000	Albertsons / Safeway / New Albertsons / Albertsons 5.875% 15/2/2028	35,526	0.01
EUR 100,000	Sherwood Financing 4.5% 15/11/2026	87,527	0.02	USD 52,000	Albertsons / Safeway / New Albertsons / Albertsons 6.5% 15/2/2028	48,572	0.01
GBP 356,000	Sherwood Financing 6% 15/11/2026	335,290	0.07	USD 320,000	Alexandria Real Estate Equities 1.875% 1/2/2033	222,083	0.05
USD 400,000	Standard Chartered 4.3% 19/2/2172*	306,491	0.07	USD 175,000	Alexandria Real Estate Equities 2.75% 15/12/2029	139,001	0.03
EUR 186,000	Synthomer 3.875% 1/7/2025	172,867	0.04	USD 255,000	Alexandria Real Estate Equities 4.9% 15/12/2030	231,863	0.05
GBP 1,017,000	Thames Water Kemble Finance 4.625% 19/5/2026*	1,037,240	0.22	USD 33,000	Alliant Intermediate / Alliant Co-Issuer 4.25% 15/10/2027	27,412	0.01
USD 200,000	Vmed O2 UK Financing I 4.25% 31/1/2031	151,075	0.03	USD 205,000	Alliant Intermediate / Alliant Co-Issuer 5.875% 1/11/2029	161,323	0.03
USD 200,000	Vmed O2 UK Financing I 4.75% 15/7/2031	155,889	0.03	USD 297,000	Alliant Intermediate / Alliant Co-Issuer 6.75% 15/10/2027	253,841	0.05
EUR 500,000	Vodafone 2.625% 27/8/2080	447,575	0.10	USD 156,000	Alliant Intermediate / Alliant Co-Issuer 6.75% 15/4/2028	143,503	0.03
EUR 300,000	Vodafone 3% 27/8/2080	241,635	0.05	USD 214,000	Allied Universal Holdco / Allied Universal Finance 6.625% 15/7/2026	190,844	0.04
EUR 100,000	Vodafone 3.1% 3/1/2079	99,015	0.02	USD 94,000	Allied Universal Holdco / Allied Universal Finance 9.75% 15/7/2027	81,182	0.02
USD 245,000	Vodafone 3.25% 4/6/2081	199,455	0.04	USD 500,000	Allstate 5.75% 15/8/2053	461,286	0.10
EUR 600,000	Vodafone 4.2% 3/10/2078*	549,000	0.12				
GBP 322,000	Vodafone 4.875% 3/10/2078	352,786	0.07				
USD 750,000	Vodafone 5.125% 4/6/2081	531,484	0.11				
USD 175,000	Vodafone 6.15% 27/2/2037	169,036	0.04				
USD 200,000	Vodafone 6.25% 3/10/2078	183,083	0.04				
		22,268,859	4.75				
<b>United States</b>							
USD 235,000	AbbVie 3.2% 14/5/2026	207,359	0.04				
USD 650,000	AbbVie 3.8% 15/3/2025	592,389	0.13				
USD 441,000	AbbVie 4.4% 6/11/2042	357,122	0.08				

\*All or a portion of this security represents a security on loan.

The notes on pages 986 to 999 form an integral part of these financial statements.

# ESG Global Conservative Income Fund continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
USD 1,050,000	Ally Financial 4.7% 15/8/2171	776,737	0.17	USD 42,000	AmWINS 4.875% 30/6/2029	33,597	0.01
USD 575,000	Ally Financial 5.75% 20/11/2025	528,052	0.11	USD 25,000	Analog Devices 1.7% 1/10/2028	19,770	0.00
USD 260,000	Alphabet 1.9% 15/8/2040	161,219	0.03	USD 165,000	Analog Devices 2.8% 1/10/2041	111,652	0.02
USD 120,000	Alphabet 2.05% 15/8/2050	67,289	0.01	USD 75,000	Analog Devices 3.5% 5/12/2026	66,737	0.01
USD 290,000	Amazon.com 2.5% 3/6/2050	171,986	0.04	USD 130,000	ANGI 3.875% 15/8/2028	91,962	0.02
USD 155,000	Amazon.com 2.7% 3/6/2060	88,441	0.02	USD 25,000	API DE 4.125% 15/7/2029	20,232	0.00
USD 134,000	Amazon.com 3.1% 12/5/2051	89,254	0.02	USD 29,000	API DE 4.75% 15/10/2029	24,370	0.01
USD 275,000	Amazon.com 3.15% 22/8/2027	241,059	0.05	USD 175,000	Apple 2.2% 11/9/2029	141,307	0.03
USD 365,000	Amazon.com 3.875% 22/8/2037	301,724	0.06	USD 180,000	Apple 2.65% 8/2/2051	111,703	0.02
USD 130,000	Amazon.com 4.1% 13/4/2062	99,979	0.02	USD 615,000	Apple 2.7% 5/8/2051	383,314	0.08
USD 32,000	AMC Networks 4.25% 15/2/2029	22,291	0.00	USD 55,000	Apple 2.8% 8/2/2061	32,751	0.01
USD 356,000	American Airlines 11.75% 15/7/2025	366,445	0.08	USD 15,000	Apple 2.9% 12/9/2027	13,080	0.00
USD 64,564	American Airlines Aadvantage Loyalty IP 5.5% 20/4/2026	59,151	0.01	USD 50,000	Apple 2.95% 11/9/2049	33,340	0.01
USD 226,401	American Airlines Aadvantage Loyalty IP 5.75% 20/4/2029	202,411	0.04	USD 70,000	Apple 3.45% 9/2/2045	53,024	0.01
USD 930,000	American Express 3.55% 15/9/2171	744,089	0.16	USD 330,000	Apple 3.95% 8/8/2052	262,537	0.06
USD 1,000,000	American Express 3.95% 1/8/2025	912,018	0.19	USD 535,000	Applied Materials 3.3% 1/4/2027	475,053	0.10
USD 225,000	American Honda Finance 1.3% 9/9/2026	185,640	0.04	USD 89,000	APX 5.75% 15/7/2029	70,230	0.02
USD 675,000	American Honda Finance 2% 24/3/2028	547,419	0.12	USD 165,000	APX 6.75% 15/2/2027	149,114	0.03
USD 245,000	American Honda Finance 2.35% 8/1/2027	209,638	0.04	USD 212,000	Aramark Services 5% 1/2/2028	183,953	0.04
USD 25,000	American International 4.75% 1/4/2048	20,748	0.00	Aramark Services 6.375% 1/5/2025	158,187	0.03	
USD 79,000	American International 4.8% 10/7/2045	65,651	0.01	USD 256,000	Ardagh Metal Packaging Finance USA / Ardagh Metal Packaging Finance 4% 1/9/2029	193,766	0.04
USD 110,000	American Tower 1.3% 15/9/2025	92,947	0.02	USD 200,000	Ardagh Metal Packaging Finance USA / Ardagh Metal Packaging Finance 6% 15/6/2027	181,297	0.04
USD 255,000	American Tower 1.6% 15/4/2026	213,135	0.05	USD 59,000	Asbury Automotive 4.5% 1/3/2028	49,779	0.01
USD 120,000	American Tower 1.875% 15/10/2030	86,441	0.02	USD 49,000	Asbury Automotive 5% 15/2/2032	39,240	0.01
USD 750,000	American Tower 2.1% 15/6/2030	556,129	0.12	USD 221,000	Ashland 3.375% 1/9/2031	165,897	0.04
USD 174,000	American Tower 3.375% 15/10/2026	152,126	0.03	USD 96,000	Ashton Woods USA / Ashton Woods Finance 4.625% 1/8/2029	73,866	0.02
USD 95,000	American Tower 3.55% 15/7/2027	82,480	0.02	USD 55,000	Astrazeneca Finance 2.25% 28/5/2031	42,850	0.01
USD 250,000	American Tower 3.95% 15/3/2029	213,962	0.05	USD 350,000	AT&T 3.5% 1/6/2041	245,911	0.05
USD 10,000	American Tower 4% 1/6/2025	9,097	0.00	USD 450,000	AT&T 3.65% 1/6/2051	299,379	0.06
USD 100,000	American Tower 4.4% 15/2/2026	91,222	0.02	USD 100,000	AT&T 3.65% 15/9/2059	62,915	0.01
USD 35,000	American Water Capital 4.2% 1/9/2048	27,574	0.01	USD 810,000	AT&T 4.5% 15/5/2035	683,078	0.15
USD 45,000	Amgen 2% 15/1/2032	32,540	0.01	USD 26,000	AthenaHealth 6.5% 15/2/2030	19,365	0.00
USD 510,000	Amgen 3% 15/1/2052	303,470	0.06	USD 330,000	Autodesk 2.4% 15/12/2031	247,249	0.05
USD 90,000	Amgen 4.2% 22/2/2052	67,415	0.01	USD 85,000	Autodesk 3.5% 15/6/2027	74,888	0.02
USD 225,000	Amgen 4.563% 15/6/2048	180,177	0.04	USD 140,000	AvalonBay Communities 5% 15/2/2033	130,392	0.03
USD 215,000	Amgen 5.15% 2/3/2028	200,992	0.04	USD 99,000	Avantor Funding 3.875% 1/11/2029	80,539	0.02
USD 270,000	Amgen 5.25% 2/3/2033	250,569	0.05	USD 237,000	Avantor Funding 4.625% 15/7/2028	205,216	0.04
USD 120,000	Amgen 5.65% 2/3/2053	110,749	0.02	USD 510,000	Aviation Capital 1.95% 20/9/2026	411,853	0.09
USD 60,000	Amgen 5.75% 2/3/2063	54,966	0.01	USD 71,000	Avient 7.125% 1/8/2030	66,919	0.01
USD 167,000	AMN Healthcare 4% 15/4/2029	132,805	0.03	USD 364,000	Axalta Coating Systems 3.375% 15/2/2029	284,571	0.06
USD 60,000	AMN Healthcare 4.625% 1/10/2027	51,375	0.01	USD 275,000	Axalta Coating Systems / Axalta Coating Systems Dutch B 4.75% 15/6/2027	238,741	0.05
				USD 136,000	Ball 3.125% 15/9/2031	102,540	0.02

The notes on pages 986 to 999 form an integral part of these financial statements.

# ESG Global Conservative Income Fund continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
USD 249,000	Ball 4.875% 15/3/2026	226,425	0.05	USD 32,000	Booking 0.75% 1/5/2025	43,740	0.01
USD 375,000	Bank of America 1.197% 24/10/2026	314,063	0.07	USD 535,000	Booking 2.75% 15/3/2023	502,511	0.11
USD 1,687,000	Bank of America 1.319% 19/6/2026	1,438,806	0.31	USD 5,000	Boston Properties 3.25% 30/1/2031	3,912	0.00
USD 113,000	Bank of America 1.658% 11/3/2027	94,444	0.02	USD 165,000	Boston Properties 3.4% 21/6/2029	133,054	0.03
USD 890,000	Bank of America 1.843% 4/2/2025	806,704	0.17	USD 140,000	Boston Properties 4.5% 1/12/2028	122,483	0.03
USD 410,000	Bank of America 2.087% 14/6/2029	323,427	0.07	EUR 389,000	Boxer Parent 6.5% 2/10/2025	388,805	0.08
USD 1,415,000	Bank of America 2.456% 22/10/2025	1,261,875	0.27	USD 80,000	Boxer Parent 9.125% 1/3/2026	73,095	0.02
USD 40,000	Bank of America 2.687% 22/4/2032	30,431	0.01	USD 19,000	Boyne USA 4.75% 15/5/2029	15,910	0.00
USD 10,000	Bank of America 2.884% 22/10/2030	7,930	0.00	USD 105,000	Bristol-Myers Squibb 3.2% 15/6/2026	93,364	0.02
USD 450,000	Bank of America 2.972% 4/2/2033	344,440	0.07	USD 107,000	Bristol-Myers Squibb 3.4% 26/7/2029	92,095	0.02
USD 25,000	Bank of America 3.194% 23/7/2030	20,344	0.00	USD 265,000	Bristol-Myers Squibb 3.7% 15/3/2052	194,626	0.04
USD 150,000	Bank of America 3.366% 23/1/2026	134,999	0.03	USD 10,000	Bristol-Myers Squibb 3.9% 15/3/2062	7,297	0.00
USD 1,270,000	Bank of America 3.419% 20/12/2028	1,083,702	0.23	USD 430,000	Broadcom 3.419% 15/4/2033	325,183	0.07
USD 120,000	Bank of America 3.593% 21/7/2028	103,951	0.02	USD 350,000	Broadcom 4.15% 15/4/2032	288,662	0.06
USD 290,000	Bank of America 3.705% 24/4/2028	253,247	0.05	USD 825,000	Broadcom 4.926% 15/5/2037	670,280	0.14
USD 475,000	Bank of America 3.824% 20/1/2028	419,079	0.09	USD 39,000	Brookfield Property REIT / BPR Cumulus / BPR Nimbus / GGSII Sellco 4.5% 1/4/2027	31,298	0.01
USD 175,000	Bank of America 4.443% 20/1/2048	140,841	0.03	USD 26,000	Cable One 0% 15/3/2026	19,371	0.00
USD 175,000	Bank of America 4.75% 21/4/2045	147,437	0.03	USD 156,000	Cable One 1.125% 15/3/2028	109,190	0.02
USD 205,000	Bank of America 6.204% 10/11/2028	197,873	0.04	USD 299,000	Cable One 4% 15/11/2030*	219,784	0.05
USD 761,000	Bank of New York Mellon 3.7% 20/3/2171	654,331	0.14	USD 240,000	Cablevision Lightpath 5.625% 15/9/2028	168,369	0.04
USD 250,000	Bank of New York Mellon/The 5.224% 21/11/2025	234,202	0.05	USD 115,000	Camden Property Trust 2.8% 15/5/2030	92,639	0.02
USD 25,000	Baxalta 5.25% 23/6/2045	22,334	0.01	USD 94,000	Camelot Return Merger Sub 8.75% 1/8/2028	84,049	0.02
USD 195,000	Baxter International 2.539% 1/2/2032	141,373	0.03	USD 25,000	Cano Health 6.25% 1/10/2028	14,272	0.00
USD 53,000	Beacon Roofing Supply 4.125% 15/5/2029	42,678	0.01	USD 650,000	Capital One Financial 2.618% 2/11/2032	471,956	0.10
USD 183,000	Becton Dickinson 3.7% 6/6/2027	162,169	0.03	USD 195,000	Capital One Financial 5.817% 1/2/2034	177,162	0.04
USD 98,000	Becton Dickinson 3.734% 15/12/2024	89,543	0.02	USD 430,000	Carlisle 2.2% 1/3/2032	305,488	0.07
USD 73,000	Becton Dickinson 4.685% 15/12/2044	60,528	0.01	USD 16,000	Carrier Global 2.242% 15/2/2025	14,119	0.00
EUR 100,000	Belden 3.375% 15/7/2031	86,322	0.02	USD 213,000	Catalent Pharma Solutions 3.125% 15/2/2029	173,395	0.04
EUR 500,000	Belden 3.875% 15/3/2028	468,595	0.10	USD 54,000	Catalent Pharma Solutions 3.5% 1/4/2030	43,973	0.01
USD 224,000	Big River Steel / BRS Finance 6.625% 31/1/2029	205,400	0.04	USD 25,000	Catalent Pharma Solutions 5% 15/7/2027	22,640	0.01
USD 188,000	Black Knight InfoServ 3.625% 1/9/2028	154,427	0.03	USD 50,000	Caterpillar 2.6% 19/9/2029	40,872	0.01
USD 552,000	Block 3.5% 1/6/2031	419,919	0.09	USD 189,000	CCO / CCO Capital 4.25% 1/2/2031	143,230	0.03
USD 75,000	Boise Cascade 4.875% 1/7/2030	61,941	0.01	USD 132,000	CCO / CCO Capital 4.25% 15/1/2034	92,870	0.02
				USD 215,000	CCO / CCO Capital 4.5% 15/8/2030	166,538	0.04
				USD 2,000	CCO / CCO Capital 4.5% 1/5/2032	1,492	0.00
				USD 12,000	CCO / CCO Capital 4.5% 1/6/2033	8,758	0.00

\*All or a portion of this security represents a security on loan.

The notes on pages 986 to 999 form an integral part of these financial statements.

# ESG Global Conservative Income Fund continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
USD 46,000	CCO / CCO Capital 4.75% 1/3/2030	36,484	0.01	USD 199,000	Clear Channel Outdoor 7.5% 1/6/2029	151,245	0.03
USD 88,000	CCO / CCO Capital 4.75% 1/2/2032	67,189	0.01	USD 113,000	Clear Channel Outdoor 7.75% 15/4/2028	88,741	0.02
USD 88,000	CCO / CCO Capital 5% 1/2/2028	74,846	0.02	USD 68,000	Clearway Energy Operating 3.75% 15/1/2032	50,873	0.01
USD 30,000	CCO / CCO Capital 5.125% 1/5/2027	26,147	0.01	USD 943,000	Clearway Energy Operating 4.75% 15/3/2028	814,218	0.17
USD 128,000	CCO / CCO Capital 6.375% 1/9/2029	112,437	0.02	USD 536,000	Cloud Software 6.5% 31/3/2029	438,444	0.09
USD 50,000	CCO / CCO Capital 7.375% 1/3/2031	45,739	0.01	USD 66,000	Clydesdale Acquisition 6.625% 15/4/2029	59,278	0.01
USD 95,000	Cedar Fair / Canada's Wonderland / Magnum Management / Millennium Op 5.5% 1/5/2025	88,303	0.02	USD 66,000	Clydesdale Acquisition 8.75% 15/4/2030	55,376	0.01
USD 107,000	Cedar Fair / Canada's Wonderland / Magnum Management / Millennium Op 6.5% 1/10/2028	97,695	0.02	USD 250,000	Comcast 2.8% 15/1/2051	148,519	0.03
USD 140,000	Centene 2.45% 15/7/2028	110,415	0.02	USD 75,000	Comcast 2.887% 1/11/2051	45,088	0.01
USD 89,000	Centene 2.5% 1/3/2031	65,141	0.01	USD 330,000	Comcast 2.937% 1/11/2056	193,715	0.04
USD 78,000	Centene 2.625% 1/8/2031	57,278	0.01	USD 310,000	Comcast 3.45% 1/2/2050	211,166	0.04
USD 281,000	Centene 3% 15/10/2030	215,396	0.05	USD 300,000	Comcast 3.75% 1/4/2040	231,497	0.05
USD 241,000	Central Parent / CDK Global 7.25% 15/6/2029	221,409	0.05	USD 455,000	Comcast 3.9% 1/3/2038	364,080	0.08
USD 149,000	Charles River Laboratories International 4.25% 1/5/2028	126,504	0.03	USD 200,000	Comcast 4% 15/8/2047	151,306	0.03
USD 200,000	Charles Schwab 4% 1/6/2171	171,384	0.04	USD 475,000	Comcast 4.4% 15/8/2035	410,564	0.09
USD 590,000	Charles Schwab 4% 1/3/2172	468,980	0.10	USD 375,000	Comcast 4.7% 15/10/2048	313,441	0.07
USD 135,000	Chobani / Chobani Finance 4.625% 15/11/2028	110,847	0.02	USD 565,000	Commonwealth Edison 3.85% 15/3/2052	416,251	0.09
USD 146,000	Chobani / Chobani Finance 7.5% 15/4/2025	133,919	0.03	USD 55,000	CommScope 4.75% 1/9/2029	42,456	0.01
USD 44,000	CHS/Community Health Systems 4.75% 15/2/2031	32,104	0.00	USD 210,000	CommScope 6% 1/3/2026	190,475	0.04
USD 89,000	CHS/Community Health Systems 5.25% 15/5/2030	67,179	0.01	USD 4,000	CommScope 7.125% 1/7/2028	2,923	0.00
USD 20,000	CHS/Community Health Systems 5.625% 15/3/2027	16,546	0.00	USD 58,000	CommScope 8.25% 1/3/2027	46,407	0.01
USD 260,000	CHS/Community Health Systems 6% 15/1/2029	212,117	0.04	USD 164,000	CommScope Technologies 6% 15/6/2025	148,163	0.03
USD 54,000	Ciena 4% 31/1/2030	43,264	0.01	USD 70,000	Compass Diversified 5.25% 15/4/2029	57,556	0.01
USD 130,000	Citigroup 1.122% 28/1/2027	107,296	0.02	USD 364,000	Condor Merger Sub 7.375% 15/2/2030	272,176	0.06
USD 615,000	Citigroup 2.976% 5/11/2030	489,815	0.10	USD 200,000	Connect Finco / Connect US Finco 6.75% 1/10/2026	175,124	0.04
USD 50,000	Citigroup 3.52% 27/10/2028	42,969	0.01	USD 97,000	Consensus Cloud Solutions 6% 15/10/2026	84,840	0.02
USD 131,000	Citigroup 3.668% 24/7/2028	113,899	0.02	USD 22,000	Consensus Cloud Solutions 6.5% 15/10/2028	18,026	0.00
USD 850,000	Citigroup 3.887% 10/1/2028	750,226	0.16	USD 151,000	Consolidated Communications 6.5% 1/10/2028	111,081	0.02
USD 140,000	Citigroup 4.075% 23/4/2029	122,361	0.03	USD 67,000	CoreLogic 4.5% 1/5/2028	47,864	0.01
USD 515,000	Citigroup 4.125% 25/7/2028	452,267	0.10	EUR 400,000	Coty 3.875% 15/4/2026	379,938	0.08
USD 480,000	Citigroup 4.45% 29/9/2027	430,529	0.09	USD 20,000	Covanta 4.875% 1/12/2029	15,904	0.00
USD 430,000	Citigroup 6.27% 17/11/2033	421,941	0.09	USD 39,000	Covanta 5% 1/9/2030	30,708	0.01
USD 484,000	Clarivate Science 3.875% 1/7/2028	392,809	0.08	USD 116,000	Crocs 4.125% 15/8/2031	88,988	0.02
USD 322,000	Clarivate Science 4.875% 1/7/2029	260,353	0.06	USD 56,000	Crocs 4.25% 15/3/2029	45,196	0.01
USD 353,000	Clear Channel Outdoor 5.125% 15/8/2027	294,962	0.06	USD 6,000	Crowdstrike 3% 15/2/2029	4,739	0.00
				USD 229,000	Crown Americas / Crown Americas Capital V 4.25% 30/9/2026	200,339	0.04
				USD 475,000	Crown Castle 2.5% 15/7/2031	358,769	0.08
				USD 100,000	Crown Castle 2.9% 1/4/2041	63,668	0.01
				USD 75,000	Crown Castle 3.1% 15/11/2029	61,066	0.01
				USD 50,000	Crown Castle 3.8% 15/2/2028	43,635	0.01
				USD 330,000	Crown Castle 4.3% 15/2/2029	291,025	0.06

The notes on pages 986 to 999 form an integral part of these financial statements.

# ESG Global Conservative Income Fund continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
USD 222,000	CSC 4.125% 1/12/2030	149,303	0.03	GBP 400,000	Encore Capital 5.375% 15/2/2026	413,731	0.09
USD 200,000	CSC 4.5% 15/11/2031	133,814	0.03	USD 127,000	Entegris 3.625% 1/5/2029	98,115	0.02
USD 50,000	CSX 2.5% 15/5/2051	28,736	0.01	USD 33,000	Entegris 4.375% 15/4/2028	27,438	0.01
USD 35,000	CSX 3.25% 1/6/2027	30,627	0.01		Entegris Escrow 4.75%		
USD 155,000	CSX 3.35% 15/9/2049	104,245	0.02	USD 351,000	15/4/2029	299,454	0.06
USD 35,000	CSX 4.1% 15/11/2032	30,233	0.01	USD 5,000	Entegris Escrow 5.95% 15/6/2030	4,379	0.00
USD 90,000	CSX 4.25% 15/3/2029	80,262	0.02	USD 125,000	Equinix 1.55% 15/3/2028	97,588	0.02
USD 50,000	CSX 4.3% 1/3/2048	39,657	0.01	USD 250,000	Equinix 2.5% 15/5/2031	186,940	0.04
USD 25,000	CSX 4.75% 15/11/2048	21,135	0.00	USD 205,000	Equinix 2.9% 18/11/2026	175,681	0.04
USD 272,000	Cushman & Wakefield US Borrower 6.75% 15/5/2028	239,783	0.05	USD 105,000	Equinix 2.95% 15/9/2051	61,180	0.01
USD 170,000	CVS Health 1.3% 21/8/2027	134,378	0.03	USD 20,000	Equinix 3% 15/7/2050	11,882	0.00
USD 25,000	CVS Health 4.78% 25/3/2038	21,194	0.00	USD 90,000	Equinix 3.2% 18/11/2029	73,628	0.02
USD 345,000	CVS Health 5% 20/2/2026	322,239	0.07	USD 50,000	Equinix 3.4% 15/2/2052	31,863	0.01
USD 574,000	CVS Health 5.05% 25/3/2048	480,681	0.10	USD 65,000	ERP Operating 1.85% 1/8/2031	47,840	0.01
USD 100,000	CVS Health 5.125% 20/7/2045	84,401	0.02	USD 100,000	ERP Operating 2.5% 15/2/2030	79,071	0.02
USD 30,000	Danaher 2.8% 10/12/2051	18,454	0.00	USD 140,000	ERP Operating 2.85% 1/11/2026	121,227	0.03
USD 287,000	Darling Ingredients 6% 15/6/2030	260,750	0.06	USD 199,000	Fair Isaac 4% 15/6/2028	168,902	0.04
USD 185,000	Dell International / EMC 5.75% 1/2/2033	167,080	0.04	USD 775,000	FedEx 3.1% 5/8/2029	642,025	0.14
USD 527,000	Dell International / EMC 6.02% 15/6/2026	500,491	0.11	USD 20,000	FedEx 4.25% 15/5/2030	17,588	0.00
USD 141,000	Directv Financing / Directv Financing Co-Obligor 5.875% 15/8/2027	118,834	0.03	USD 60,000	FedEx 4.55% 1/4/2046	46,412	0.01
USD 800,000	Discovery Communications 3.8% 13/3/2024	737,869	0.16	USD 50,000	FedEx 5.25% 15/5/2050	43,461	0.01
USD 234,000	Dun & Bradstreet 5% 15/12/2029	182,413	0.04	USD 130,000	Fifth Third Bancorp 6.361% 27/10/2028	125,991	0.03
USD 160,000	DuPont de Nemours 5.319% 15/11/2038	145,257	0.03	USD 510,000	FirstEnergy Transmission 4.35% 15/1/2025	465,208	0.10
USD 28,000	DuPont de Nemours 5.419% 15/11/2048	25,152	0.01	USD 285,000	Fiserv 2.75% 1/7/2024	258,063	0.06
USD 94,000	Dycom Industries 4.5% 15/4/2029	76,823	0.02	USD 103,000	Fiserv 4.4% 1/7/2049	77,682	0.02
USD 415,000	Ecolab 2.7% 15/12/2051	245,302	0.05	USD 104,000	Ford Motor 0% 15/3/2026	94,972	0.02
USD 447,000	Element Solutions 3.875% 1/9/2028	362,939	0.08	USD 269,000	Ford Motor 3.25% 12/2/2032	191,817	0.04
USD 500,000	Elevance Health 3.65% 1/12/2027	440,601	0.09	USD 96,000	Ford Motor 6.1% 19/8/2032	84,697	0.02
USD 163,000	Elevance Health 3.7% 15/9/2049	115,039	0.02	USD 200,000	Ford Motor Credit 4.389% 8/1/2026	176,310	0.04
USD 105,000	Elevance Health 4.375% 1/12/2047	82,972	0.02	GBP 520,000	Ford Motor Credit 4.535% 6/3/2025	571,230	0.12
USD 235,000	Elevance Health 5.5% 15/10/2032	223,554	0.05	EUR 575,000	Ford Motor Credit 4.867% 3/8/2027	561,493	0.12
USD 25,000	Elevance Health 6.1% 15/10/2052	24,909	0.01	USD 200,000	Ford Motor Credit 5.125% 16/6/2025	182,033	0.04
USD 40,000	Embecka 6.75% 15/2/2030	33,952	0.01	USD 200,000	Ford Motor Credit 7.35% 6/3/2030	190,891	0.04
USD 145,000	Encompass Health 4.5% 1/2/2028	124,919	0.03	USD 63,000	Foundation Building Materials 6% 1/3/2029	46,936	0.01
USD 68,000	Encompass Health 4.625% 1/4/2031	54,415	0.01		Frontier Communications 5%		
USD 30,000	Encompass Health 4.75% 1/2/2030	25,016	0.01	USD 86,000	1/5/2028	71,633	0.01
GBP 969,000	Encore Capital 4.25% 1/6/2028	883,182	0.19	USD 184,000	Frontier Communications 5.875% 15/10/2027	161,304	0.03
EUR 148,000	Encore Capital 4.875% 15/10/2025	138,317	0.03	USD 3,000	Frontier Communications 6% 15/1/2030	2,254	0.00
				USD 271,000	Frontier Communications 8.75% 15/5/2030	258,184	0.05
				USD 107,000	Garden Spinco 8.625% 20/7/2030	106,376	0.02
				USD 98,000	Gartner 3.625% 15/6/2029	79,850	0.02
				USD 22,000	Gartner 4.5% 1/7/2028	18,969	0.00
				USD 365,000	GATX 4.35% 15/2/2024	338,820	0.07

The notes on pages 986 to 999 form an integral part of these financial statements.

# ESG Global Conservative Income Fund continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
USD 32,000	GCI 4.75% 15/10/2028	25,824	0.01	USD 554,997	Ginnie Mae II Pool 3% 20/3/2052	466,180	0.10
USD 104,000	Gen Digital 6.75% 30/9/2027	95,929	0.02	USD 624,856	Ginnie Mae II Pool 3% 20/3/2052	529,241	0.11
USD 118,000	General Electric 8.099% 15/6/2023	111,197	0.02	USD 319,202	Ginnie Mae II Pool 3.5% 20/7/2042	279,517	0.06
USD 15,000	General Mills 2.25% 14/10/2031	11,254	0.00	USD 576,405	Ginnie Mae II Pool 3.5% 20/7/2042	504,744	0.11
USD 2,000	General Mills 3% 1/2/2051	1,307	0.00	USD 954,868	Ginnie Mae II Pool 3.5% 20/12/2043	836,154	0.18
USD 50,000	General Mills 4% 17/4/2025	45,771	0.01	USD 1,391,189	Ginnie Mae II Pool 3.5% 20/5/2044	1,218,231	0.26
USD 25,000	General Motors 5.2% 1/4/2045	19,450	0.00	USD 630,427	Ginnie Mae II Pool 3.5% 20/10/2046	547,119	0.12
USD 300,000	General Motors 5.4% 1/4/2048	234,103	0.05	USD 246,398	Ginnie Mae II Pool 3.5% 20/4/2048	213,987	0.05
USD 500,000	General Motors 5.6% 15/10/2032	445,482	0.09	USD 2,109,222	Ginnie Mae II Pool 3.5% 20/5/2048	1,831,756	0.39
USD 1,075,000	General Motors Financial 2.9% 26/2/2025	957,413	0.20	USD 1,013,448	Ginnie Mae II Pool 3.5% 20/6/2051	890,232	0.19
USD 25,000	Gilead Sciences 2.8% 1/10/2050	15,099	0.00	USD 7,373,109	Ginnie Mae II Pool 3.5% 20/6/2051	6,500,303	1.38
USD 45,000	Gilead Sciences 4.15% 1/3/2047	35,080	0.01	USD 1,271,298	Ginnie Mae II Pool 3.5% 20/6/2051	1,110,473	0.24
USD 205,000	Gilead Sciences 4.5% 1/2/2045	168,954	0.04	USD 1,254,571	Ginnie Mae II Pool 3.5% 20/6/2051	1,095,446	0.23
USD 315,000	Gilead Sciences 4.75% 1/3/2046	266,147	0.06	USD 1,448,006	Ginnie Mae II Pool 3.5% 20/6/2051	1,259,276	0.27
USD 1,265,274	Ginnie Mae II Pool 2.5% 20/1/2050	1,005,283	0.21	USD 1,462,398	Ginnie Mae II Pool 3.5% 20/6/2051	1,271,794	0.27
USD 1,075,808	Ginnie Mae II Pool 2.5% 20/3/2050	854,739	0.18	USD 1,989,965	Ginnie Mae II Pool 3.5% 20/6/2051	1,757,298	0.37
USD 1,507,463	Ginnie Mae II Pool 2.5% 20/8/2050	1,223,536	0.26	USD 703,798	Ginnie Mae II Pool 3.5% 20/7/2051	612,143	0.13
USD 2,001,521	Ginnie Mae II Pool 2.5% 20/10/2050	1,624,551	0.35	USD 341,666	Ginnie Mae II Pool 3.5% 20/8/2051	297,137	0.06
USD 761,920	Ginnie Mae II Pool 2.5% 20/10/2050	618,440	0.13	USD 69,742	Ginnie Mae II Pool 3.5% 20/9/2051	60,309	0.01
USD 1,246,060	Ginnie Mae II Pool 2.5% 20/11/2050	1,011,356	0.21	USD 57,972	Ginnie Mae II Pool 3.5% 20/9/2051	50,468	0.01
USD 9,767,924	Ginnie Mae II Pool 2.5% 20/2/2051	8,098,548	1.72	USD 40,158	Ginnie Mae II Pool 3.5% 20/9/2051	34,961	0.01
USD 871,209	Ginnie Mae II Pool 2.5% 20/2/2051	711,147	0.15	USD 195,098	Ginnie Mae II Pool 3.5% 20/3/2052	169,676	0.04
USD 2,053,264	Ginnie Mae II Pool 2.5% 20/2/2051	1,660,916	0.35	USD 199,640	Ginnie Mae II Pool 3.5% 20/3/2052	173,639	0.04
USD 1,147,052	Ginnie Mae II Pool 2.5% 20/5/2051	927,366	0.20	USD 248,371	Ginnie Mae II Pool 3.5% 20/3/2052	216,033	0.05
USD 1,815,288	Ginnie Mae II Pool 2.5% 20/5/2051	1,467,635	0.31	USD 544,864	Ginnie Mae II Pool 4% 20/12/2041	492,750	0.10
USD 1,728,353	Ginnie Mae II Pool 2.5% 20/5/2051	1,397,328	0.30	USD 571,799	Ginnie Mae II Pool 4% 20/7/2044	513,335	0.11
USD 7,472,627	Ginnie Mae II Pool 2.5% 20/5/2051	5,859,118	1.25	USD 528,955	Ginnie Mae II Pool 4% 20/8/2044	477,289	0.10
USD 4,664,698	Ginnie Mae II Pool 3% 20/12/2050	3,929,779	0.84	USD 1,438,750	Ginnie Mae II Pool 4% 20/9/2047	1,264,719	0.27
USD 1,033,311	Ginnie Mae II Pool 3% 20/4/2051	869,159	0.18	USD 166,594	Ginnie Mae II Pool 4% 20/11/2047	148,545	0.03
USD 1,278,081	Ginnie Mae II Pool 3% 20/4/2051	1,074,296	0.23	USD 462,581	Ginnie Mae II Pool 4% 20/4/2049	412,373	0.09
USD 3,088,174	Ginnie Mae II Pool 3% 20/4/2051	2,625,451	0.56	USD 319,862	Ginnie Mae II Pool 4% 20/10/2049	286,245	0.06
USD 2,168,654	Ginnie Mae II Pool 3% 20/5/2051	1,822,908	0.39	USD 546,601	Ginnie Mae II Pool 4% 20/10/2049	488,674	0.10
USD 5,578,703	Ginnie Mae II Pool 3% 20/5/2051	4,695,615	1.00				
USD 4,049,676	Ginnie Mae II Pool 3% 20/5/2051	3,408,636	0.73				
USD 3,991,357	Ginnie Mae II Pool 3% 20/5/2051	3,417,601	0.73				
USD 1,429,396	Ginnie Mae II Pool 3% 20/5/2051	1,202,311	0.26				
USD 3,414,252	Ginnie Mae II Pool 3% 20/6/2051	2,873,862	0.61				
USD 92,504	Ginnie Mae II Pool 3% 20/9/2051	77,542	0.02				
USD 319,999	Ginnie Mae II Pool 3% 20/2/2052	269,182	0.06				
USD 408,394	Ginnie Mae II Pool 3% 20/3/2052	343,522	0.07				
USD 536,274	Ginnie Mae II Pool 3% 20/3/2052	450,804	0.10				

The notes on pages 986 to 999 form an integral part of these financial statements.

# ESG Global Conservative Income Fund continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
USD 342,353	Ginnie Mae II Pool 4% 20/11/2049	305,770	0.06	USD 165,000	Healthpeak Properties 1.35% 1/2/2027	134,949	0.03
USD 172,247	Ginnie Mae II Pool 4% 20/3/2050	153,547	0.03	USD 215,000	Healthpeak Properties 3% 15/1/2030	173,564	0.04
USD 140,729	Ginnie Mae II Pool 4% 20/5/2050	125,395	0.03	USD 95,000	Healthpeak Properties Interim 5.25% 15/12/2032	87,452	0.02
USD 472,864	Ginnie Mae II Pool 4% 20/7/2051	422,327	0.09	USD 181,000	Herc 5.5% 15/7/2027	160,784	0.03
USD 1,180,471	Ginnie Mae II Pool 4.5% 20/5/2050	1,077,408	0.23	USD 88,000	Hertz 4.625% 1/12/2026	74,118	0.02
USD 120,000	Global Payments 4.45% 1/6/2028	105,267	0.02	USD 21,000	Hertz 5% 1/12/2029	16,309	0.00
USD 465,000	Global Payments 5.4% 15/8/2032	416,567	0.09	USD 32,000	Hilton Domestic Operating 3.625% 15/2/2032	24,642	0.00
USD 120,000	Global Payments 5.95% 15/8/2052	103,685	0.02	USD 233,000	Hilton Domestic Operating 3.75% 1/5/2029	190,036	0.04
USD 151,000	Go Daddy Operating / GD Finance 3.5% 1/3/2029	119,135	0.03	USD 152,000	Hilton Domestic Operating 4.875% 15/1/2030	130,631	0.03
USD 43,000	Go Daddy Operating / GD Finance 5.25% 1/12/2027	38,429	0.01	USD 85,000	Hilton Domestic Operating 5.75% 1/5/2028	77,631	0.02
USD 40,000	Goldman Sachs 1.093% 9/12/2026	33,090	0.01	USD 226,000	Hologic 3.25% 15/2/2029	182,957	0.04
USD 215,000	Goldman Sachs 1.948% 21/10/2027	176,891	0.04	USD 380,000	Home Depot 3.35% 15/4/2050	262,253	0.06
USD 705,000	Goldman Sachs 1.992% 27/1/2032	507,799	0.11	USD 40,000	Home Depot 3.9% 15/6/2047	30,900	0.01
USD 125,000	Goldman Sachs 2.383% 21/7/2032	91,883	0.02	USD 60,000	Home Depot 4.2% 1/4/2043	49,093	0.01
USD 160,000	Goldman Sachs 2.6% 7/2/2030	126,342	0.03	USD 50,000	Home Depot 4.25% 1/4/2046	40,308	0.01
USD 660,000	Goldman Sachs 2.615% 22/4/2032	496,388	0.11	USD 180,000	Home Depot 4.5% 6/12/2048	151,082	0.03
USD 261,000	Goldman Sachs 3.102% 24/2/2033	201,373	0.04	USD 155,000	Howard Hughes 4.125% 1/2/2029	121,615	0.03
USD 260,000	Goldman Sachs 3.691% 5/6/2028	226,736	0.05	USD 132,000	Howard Hughes 5.375% 1/8/2028	111,810	0.02
USD 190,000	Goldman Sachs 3.75% 25/2/2026	170,558	0.04	USD 190,000	HP 1.45% 17/6/2026	156,734	0.03
USD 40,000	Goldman Sachs 3.814% 23/4/2029	34,476	0.01	USD 630,000	HP 2.2% 17/6/2025	552,352	0.12
USD 505,000	Goldman Sachs 4.482% 23/8/2028	454,536	0.10	USD 550,000	HP 3% 17/6/2027	469,075	0.10
USD 500,000	Goldman Sachs 5.7% 1/11/2024	472,793	0.10	USD 13,000	HUB International 5.625% 1/12/2029	10,518	0.00
USD 9,000	Goodyear Tire & Rubber 5.625% 30/4/2033	7,195	0.00	USD 159,000	HUB International 7% 1/5/2026	147,009	0.03
USD 177,000	Goodyear Tire & Rubber 9.5% 31/5/2025	171,642	0.04	USD 29,000	Imola Merger 4.75% 15/5/2029	23,061	0.01
USD 6,808,415	Government National Mortgage Association 2.5% 20/10/2051	877,602	0.19	USD 45,000	Intel 2.8% 12/8/2041	28,616	0.01
USD 150,000	Graphic Packaging International 3.5% 15/3/2028	123,853	0.03	USD 10,000	Intel 3.2% 12/8/2061	5,802	0.00
USD 29,000	GTCR AP Finance 8% 15/5/2027	26,196	0.01	USD 25,000	Intel 5.05% 5/8/2062	20,349	0.00
USD 134,000	GYP III 4.625% 1/5/2029	108,436	0.02	USD 265,000	Intel 5.2% 10/2/2033	243,409	0.05
USD 135,000	Hanesbrands 9% 15/2/2031	128,337	0.03	USD 125,000	Intel 5.625% 10/2/2043	113,718	0.02
USD 221,000	HAT I / HAT II 3.375% 15/6/2026	179,410	0.04	USD 325,000	Intel 5.7% 10/2/2053	295,755	0.06
USD 85,000	HB Fuller 4% 15/2/2027	72,529	0.02	USD 85,000	Intel 5.9% 10/2/2063	78,040	0.02
USD 39,000	HB Fuller 4.25% 15/10/2028	31,999	0.01	USD 130,000	Intercontinental Exchange 3.75% 1/12/2025	117,905	0.03
USD 220,000	HCA 3.5% 15/7/2051	133,439	0.03	USD 260,000	Intercontinental Exchange 3.75% 21/9/2028	230,256	0.05
USD 260,000	HCA 5.25% 15/6/2049	209,959	0.04	USD 25,000	Intercontinental Exchange 4.25% 21/9/2048	20,114	0.00
USD 270,000	HCA 5.375% 1/9/2026	249,738	0.05	USD 135,000	Intercontinental Exchange 4.6% 15/3/2033	121,050	0.03
USD 415,000	HCA 5.5% 15/6/2047	348,174	0.07	USD 40,000	International Business Machines 4% 20/6/2042	30,545	0.01
USD 331,000	HealthEquity 4.5% 1/10/2029	271,326	0.06	USD 100,000	International Business Machines 4.15% 15/5/2039	79,351	0.02
				USD 135,000	Interpublic 3.375% 1/3/2041	91,864	0.02
				USD 209,000	IQVIA 5% 15/5/2027	186,837	0.04
				USD 6,000	Iron Mountain 5% 15/7/2028	5,114	0.00
				USD 40,000	Iron Mountain 5.25% 15/7/2030	32,763	0.01

The notes on pages 986 to 999 form an integral part of these financial statements.



# ESG Global Conservative Income Fund continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
USD 36,000	Iron Mountain 5.625% 15/7/2032	29,083	0.01	USD 450,000	Kraft Heinz Foods 4.375% 1/6/2046	341,870	0.07
USD 73,000	Iron Mountain Information Management Services 5% 15/7/2032	56,680	0.01	USD 708,000	Kraft Heinz Foods 4.875% 1/10/2049	581,881	0.12
USD 90,000	John Deere Capital 2.65% 24/6/2024	81,905	0.02	USD 50,000	Kraft Heinz Foods 5.2% 15/7/2045	43,214	0.01
USD 70,000	John Deere Capital 3.9% 7/6/2032	60,989	0.01	USD 6,000	Ladder Capital Finance / Ladder Capital Finance 4.25% 1/2/2027	4,802	0.00
USD 10,000	Johnson & Johnson 3.55% 1/3/2036	8,254	0.00	USD 12,000	Ladder Capital Finance / Ladder Capital Finance 4.75% 15/6/2029	9,154	0.00
USD 290,000	JPMorgan Chase 2.301% 15/10/2025	257,867	0.06	USD 70,000	Lam Research 1.9% 15/6/2030	53,349	0.01
USD 310,000	JPMorgan Chase 2.525% 19/11/2041	194,019	0.04	USD 83,000	Lam Research 2.875% 15/6/2050	51,478	0.01
USD 115,000	JPMorgan Chase 2.545% 8/11/2032	86,050	0.02	USD 30,000	Lam Research 3.75% 15/3/2026	27,149	0.01
USD 300,000	JPMorgan Chase 2.956% 13/5/2031	235,343	0.05	USD 27,000	Lam Research 4.875% 15/3/2049	23,754	0.01
USD 300,000	JPMorgan Chase 3.109% 22/4/2041	206,500	0.04	USD 130,000	Lamb Weston 4.125% 31/1/2030	108,040	0.02
USD 435,000	JPMorgan Chase 3.157% 22/4/2042	297,870	0.06	USD 141,000	Lamb Weston 4.375% 31/1/2032	116,469	0.03
USD 1,830,000	JPMorgan Chase 3.22% 1/3/2025	1,679,294	0.36	USD 329,000	Lamb Weston 4.875% 15/5/2028	291,818	0.06
USD 530,000	JPMorgan Chase 3.782% 1/2/2028	467,807	0.10	USD 2,000	Legacy LifePoint Health 4.375% 15/2/2027	1,583	0.00
USD 450,000	JPMorgan Chase 3.882% 24/7/2038	350,265	0.07	USD 47,000	Legacy LifePoint Health 6.75% 15/4/2025	42,037	0.01
USD 275,000	JPMorgan Chase 4.005% 23/4/2029	240,266	0.05	USD 81,000	Level 3 Financing 3.4% 1/3/2027	64,177	0.02
USD 185,000	JPMorgan Chase 4.125% 15/12/2026	167,194	0.04	USD 27,000	Level 3 Financing 3.625% 15/1/2029	16,403	0.00
USD 50,000	JPMorgan Chase 4.85% 1/2/2044	43,761	0.01	USD 88,000	Level 3 Financing 3.75% 15/7/2029	53,062	0.01
USD 50,000	JPMorgan Chase 4.912% 25/7/2033	44,756	0.01	USD 135,000	Level 3 Financing 3.875% 15/11/2029	97,236	0.02
USD 245,000	JPMorgan Chase 4.95% 1/6/2045	210,997	0.05	USD 146,000	Level 3 Financing 4.25% 1/7/2028	94,653	0.02
USD 15,000	JPMorgan Chase 5.625% 16/8/2043	13,950	0.00	USD 41,000	Level 3 Financing 4.625% 15/9/2027	28,778	0.01
USD 420,000	JPMorgan Chase 5.717% 14/9/2033	389,628	0.08	USD 271,000	Levi Strauss 3.5% 1/3/2031	208,544	0.04
USD 90,000	JPMorgan Chase 6.4% 15/5/2038	92,381	0.02	USD 71,000	Liberty Broadband 1.25% 30/9/2050	67,015	0.02
USD 29,000	KB Home 7.25% 15/7/2030	26,739	0.01	USD 227,000	Liberty Broadband 2.75% 30/9/2050	213,376	0.05
USD 120,000	Keurig Dr Pepper 4.5% 15/4/2052	93,366	0.02	EUR 1,000,000	Liberty Mutual 3.625% 23/5/2059	936,100	0.20
USD 250,000	KeyBank NA/Cleveland OH 4.15% 8/8/2025	229,162	0.05	USD 194,000	Lions Gate Capital 5.5% 15/4/2029	128,190	0.03
USD 310,000	Kimco Realty 4.6% 1/2/2033	267,387	0.06	USD 105,000	Lithia Motors 3.875% 1/6/2029	82,577	0.02
USD 305,000	KLA 3.3% 1/3/2050	205,747	0.04	USD 90,000	Live Nation Entertainment 3.75% 15/1/2028	73,962	0.02
USD 235,000	KLA 4.1% 15/3/2029	209,966	0.04	USD 116,000	Live Nation Entertainment 4.75% 15/10/2027	97,845	0.02
USD 83,000	Kobe US Midco 2 9.25% 1/11/2026	58,522	0.01	USD 238,000	Live Nation Entertainment 6.5% 15/5/2027	219,934	0.05
USD 104,000	Kontoor Brands 4.125% 15/11/2029	82,966	0.02	USD 175,000	Lowe's 2.8% 15/9/2041	110,642	0.02
USD 180,000	Korn Ferry 4.625% 15/12/2027	156,789	0.03	USD 335,000	Lowe's 3% 15/10/2050	198,643	0.04
USD 88,000	Kraft Heinz Foods 3% 1/6/2026	76,960	0.02	USD 50,000	Lowe's 3.5% 1/4/2051	32,665	0.01
				USD 155,000	Lowe's 3.7% 15/4/2046	107,228	0.02
				USD 140,000	Lowe's 4.25% 1/4/2052	103,140	0.02
				USD 105,000	Lowe's 4.65% 15/4/2042	85,447	0.02
				USD 210,000	Lowe's 5% 15/4/2033	189,540	0.04
				USD 95,000	Lowe's 5% 15/4/2040	81,579	0.02

The notes on pages 986 to 999 form an integral part of these financial statements.

# ESG Global Conservative Income Fund continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
USD 215,000	Lowe's 5.125% 15/4/2050	182,864	0.04	USD 76,000	Molina Healthcare 4.375% 15/6/2028	64,279	0.01
USD 171,000	Lumen Technologies 4% 15/2/2027	123,282	0.03	USD 365,000	Morgan Stanley 1.512% 20/7/2027	299,190	0.06
USD 75,000	Lumen Technologies 4.5% 15/1/2029	37,010	0.01	USD 2,055,000	Morgan Stanley 1.593% 4/5/2027	1,702,664	0.36
USD 135,000	Madison IAQ 5.875% 30/6/2029	101,282	0.02	USD 100,000	Morgan Stanley 2.239% 21/7/2032	72,894	0.02
USD 10,000	Magallanes 5.141% 15/3/2052	7,322	0.00	USD 295,000	Morgan Stanley 2.699% 22/1/2031	231,080	0.05
USD 110,000	MajorDrive IV 6.375% 1/6/2029	79,915	0.02	USD 175,000	Morgan Stanley 2.72% 22/7/2025	157,766	0.03
USD 195,000	Marsh & McLennan 2.25% 15/11/2030	148,511	0.03	USD 45,000	Morgan Stanley 2.943% 21/1/2033	34,440	0.01
USD 75,000	Marsh & McLennan 2.375% 15/12/2031	56,391	0.01	USD 60,000	Morgan Stanley 3.217% 22/4/2042	41,718	0.01
USD 100,000	Marsh & McLennan 4.375% 15/3/2029	89,529	0.02	USD 270,000	Morgan Stanley 3.591% 22/7/2028	234,229	0.05
USD 60,000	MasTec 4.5% 15/8/2028	51,087	0.01	USD 405,000	Morgan Stanley 3.62% 17/4/2025	371,759	0.08
USD 125,000	Mastercard 3.35% 26/3/2030	107,332	0.02	USD 730,000	Morgan Stanley 3.772% 24/1/2029	632,465	0.13
USD 10,000	Mastercard 3.65% 1/6/2049	7,644	0.00	USD 195,000	Morgan Stanley 3.875% 27/1/2026	176,433	0.04
USD 175,000	Mastercard 3.85% 26/3/2050	137,289	0.03	USD 375,000	Morgan Stanley 4.1% 22/5/2023	351,773	0.07
USD 105,000	Match II 3.625% 1/10/2031	77,330	0.02	USD 560,000	Motorola Solutions 2.3% 15/11/2030	410,133	0.08
USD 47,000	Match II 4.125% 1/8/2030	36,790	0.01	USD 240,000	Motorola Solutions 4.6% 23/2/2028	217,314	0.05
USD 80,000	Match II 4.625% 1/6/2028	66,896	0.01	USD 185,000	Motorola Solutions 4.6% 23/5/2029	163,356	0.03
USD 53,000	Match II 5.625% 15/2/2029	45,862	0.01	USD 10,000	Motorola Solutions 5.5% 1/9/2044	8,662	0.00
USD 206,000	Mattel 3.75% 1/4/2029	167,713	0.04	EUR 199,000	MPT Operating Partnership / MPT Finance 0.993% 15/10/2026	146,871	0.03
USD 75,000	Mattel 5.45% 1/11/2041	59,100	0.01	GBP 140,000	MPT Operating Partnership / MPT Finance 2.55% 5/12/2023	151,542	0.03
USD 55,000	Mattel 6.2% 1/10/2040	45,876	0.01	EUR 337,000	MPT Operating Partnership / MPT Finance 3.325% 24/3/2025*	293,273	0.06
USD 457,000	Mauser Packaging Solutions 7.875% 15/8/2026	432,178	0.09	USD 57,000	Mueller Water Products 4% 15/6/2029	46,922	0.01
USD 22,000	Medline Borrower 3.875% 1/4/2029	17,135	0.00	USD 32,000	Nationstar Mortgage 5.75% 15/11/2031	23,573	0.00
USD 164,000	Medline Borrower 5.25% 1/10/2029	127,589	0.03	USD 39,000	Nationstar Mortgage 6% 15/1/2027	33,769	0.01
USD 275,000	Mercedes-Benz Finance North America 0.75% 1/3/2024	246,969	0.05	USD 39,000	Navient 5.5% 15/3/2029	31,037	0.01
USD 395,000	Mercedes-Benz Finance North America 5.5% 27/11/2024	372,539	0.08	USD 103,000	NCR 6.125% 1/9/2029	93,828	0.02
USD 75,000	Merck 1.45% 24/6/2030	56,259	0.01	USD 21,000	Neptune Bidco US 9.29% 15/4/2029	18,680	0.00
USD 295,000	Merck 2.15% 10/12/2031	225,027	0.05	USD 38,000	NESCO II 5.5% 15/4/2029	32,010	0.01
USD 55,000	Merck 3.4% 7/3/2029	47,899	0.01	EUR 349,000	Netflix 3.625% 15/6/2030	323,036	0.07
USD 150,000	Merck 4% 7/3/2049	119,999	0.03	EUR 320,000	Netflix 4.625% 15/5/2029	317,285	0.07
USD 95,000	Merck 6.5% 1/12/2033	100,864	0.02	USD 163,000	Newmont 2.8% 1/10/2029	130,019	0.03
USD 490,000	MetLife 3.85% 15/3/2171	436,470	0.09	USD 20,000	Newmont 4.875% 15/3/2042	17,057	0.00
USD 90,000	MetLife 4.721% 15/12/2044	76,390	0.02	USD 93,000	NextEra Energy Operating Partners 4.25% 15/7/2024	84,689	0.02
USD 60,000	MetLife 5% 15/7/2052	53,511	0.01	USD 283,000	NextEra Energy Operating Partners 4.25% 15/9/2024	249,331	0.05
USD 108,000	MGIC Investment 5.25% 15/8/2028	94,667	0.02	USD 97,000	NFP 4.875% 15/8/2028	79,870	0.02
USD 285,000	Microsoft 2.525% 1/6/2050	177,071	0.04	USD 276,000	NFP 6.875% 15/8/2028*	221,289	0.05
USD 617,000	Microsoft 2.921% 17/3/2052	411,985	0.09				
USD 180,000	Microsoft 3.3% 6/2/2027	161,454	0.03				
USD 135,000	MicroStrategy 6.125% 15/6/2028*	105,490	0.02				
USD 195,300	Mileage Plus / Mileage Plus Intellectual Property Assets 6.5% 20/6/2027	183,328	0.04				
USD 156,000	Minerva Merger Sub 6.5% 15/2/2030	116,187	0.02				
USD 28,000	Molina Healthcare 3.875% 15/11/2030	22,266	0.00				

\*All or a portion of this security represents a security on loan.

The notes on pages 986 to 999 form an integral part of these financial statements.

# ESG Global Conservative Income Fund continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
USD 47,000	NFP 7.5% 1/10/2030	42,135	0.01	EUR 1,019,000	Organon / Organon Foreign Debt Co-Issuer 2.875% 30/4/2028	874,934	0.19
USD 49,000	NMG / Neiman Marcus 7.125% 1/4/2026	44,289	0.01	USD 200,000	Organon / Organon Foreign Debt Co-Issuer 4.125% 30/4/2028	165,665	0.04
USD 145,000	Norfolk Southern 2.9% 15/6/2026	126,499	0.03	USD 209,000	Organon / Organon Foreign Debt Co-Issuer 5.125% 30/4/2031	168,334	0.04
USD 110,000	Norfolk Southern 3.05% 15/5/2050	68,084	0.01	USD 129,000	Outfront Media Capital / Outfront Media Capital 4.25% 15/1/2029	99,857	0.02
USD 65,000	Norfolk Southern 3.155% 15/5/2055	39,565	0.01	USD 14,000	Outfront Media Capital / Outfront Media Capital 4.625% 15/3/2030	10,789	0.00
USD 90,000	Norfolk Southern 3.4% 1/11/2049	59,383	0.01	USD 131,000	Outfront Media Capital / Outfront Media Capital 5% 15/8/2027	110,569	0.02
USD 250,000	Norfolk Southern 3.7% 15/3/2053	173,762	0.04	USD 330,000	PacifiCorp 5.35% 1/12/2053	304,235	0.07
USD 345,000	Norfolk Southern 3.8% 1/8/2028	302,449	0.06	USD 192,000	Paramount Global 6.375% 30/3/2062	155,664	0.03
USD 160,000	Norfolk Southern 4.45% 1/3/2033	140,754	0.03	USD 71,000	Pattern Energy Operations / Pattern Energy Operations 4.5% 15/8/2028	59,654	0.01
USD 75,000	Northern Trust 3.15% 3/5/2029	63,834	0.01	USD 541,000	PayPal 1.65% 1/6/2025	470,896	0.10
USD 50,000	Northern Trust 3.95% 30/10/2025	45,453	0.01	USD 15,000	PayPal 3.25% 1/6/2050	9,660	0.00
USD 73,000	Northwest Fiber / Northwest Fiber Finance Sub 4.75% 30/4/2027	59,914	0.01	USD 195,000	PayPal 4.4% 1/6/2032	171,610	0.04
USD 65,000	Northwest Fiber / Northwest Fiber Finance Sub 6% 15/2/2028*	48,390	0.01	USD 222,000	Pediatrix Medical 5.375% 15/2/2030	184,879	0.04
USD 589,000	Novelis 3.25% 15/11/2026	487,318	0.10	USD 470,000	Pfizer 4% 15/12/2036	401,358	0.09
USD 400,000	Novelis 3.875% 15/8/2031	303,345	0.06	USD 35,000	Pilgrim's Pride 3.5% 1/3/2032	25,568	0.01
USD 260,000	Nucor 2% 1/6/2025	226,868	0.05	USD 260,000	PNC Financial Services 2.55% 22/1/2030	207,118	0.04
USD 295,000	Nucor 3.95% 23/5/2025	269,570	0.06	USD 1,225,000	PNC Financial Services 3.4% 15/12/2171	957,297	0.20
USD 215,000	NVIDIA 3.5% 1/4/2040	164,949	0.04	USD 250,000	PNC Financial Services 3.9% 29/4/2024	231,154	0.05
USD 330,000	Ohio Power 1.625% 15/1/2031	238,692	0.05	USD 182,000	Prime Security Services Borrower / Prime Finance 5.75% 15/4/2026	165,525	0.04
USD 300,000	Ohio Power 4% 1/6/2049	225,467	0.05	USD 90,000	Prime Security Services Borrower / Prime Finance 6.25% 15/1/2028	78,608	0.02
USD 100,000	Oncor Electric Delivery 3.1% 15/9/2049	65,427	0.01	USD 100,000	Progressive 6.25% 1/12/2032	102,404	0.02
USD 25,000	Oncor Electric Delivery 3.75% 1/4/2045	18,875	0.01	USD 145,000	Prologis 2.25% 15/4/2030	113,766	0.02
USD 380,000	Oncor Electric Delivery 3.8% 30/9/2047	289,069	0.06	USD 215,000	Prologis 2.875% 15/11/2029	174,979	0.04
USD 50,000	Oncor Electric Delivery 3.8% 1/6/2049	37,517	0.01	USD 50,000	Prologis 3.875% 15/9/2028	44,404	0.01
USD 20,000	Oncor Electric Delivery 5.25% 30/9/2040	18,635	0.00	USD 5,000	Prudential Financial 3.935% 7/12/2049	3,696	0.00
USD 96,000	OneMain Finance 4% 15/9/2030	68,523	0.01	USD 80,000	Prudential Financial 4.35% 25/2/2050	63,546	0.01
USD 12,000	OneMain Finance 5.375% 15/11/2029	9,518	0.00	USD 25,000	Prudential Financial 4.6% 15/5/2044	21,142	0.00
USD 65,000	OneMain Finance 6.875% 15/3/2025	59,813	0.01	USD 138,000	PTC 3.625% 15/2/2025	123,367	0.03
USD 118,000	OneMain Finance 7.125% 15/3/2026	107,994	0.02	USD 83,000	PTC 4% 15/2/2028	70,666	0.02
USD 71,000	Option Care Health 4.375% 31/10/2029	57,005	0.01	USD 790,000	Public Service Electric and Gas 3.1% 15/3/2032	642,379	0.14
USD 520,000	Oracle 3.6% 1/4/2050	328,335	0.07	USD 220,000	QUALCOMM 4.3% 20/5/2047	178,995	0.04
USD 27,000	Oracle 3.65% 25/3/2041	18,606	0.00	USD 70,000	QUALCOMM 4.8% 20/5/2045	61,867	0.01
USD 95,000	Oracle 3.85% 15/7/2036	72,415	0.02	USD 53,000	Radiate Holdco / Radiate Finance 4.5% 15/9/2026	37,332	0.01
USD 306,000	Oracle 3.95% 25/3/2051	204,518	0.04	USD 102,000	Radiate Holdco / Radiate Finance 6.5% 15/9/2028	45,228	0.01
USD 350,000	Oracle 4% 15/7/2046	238,279	0.05				
USD 135,000	Oracle 4.125% 15/5/2045	94,884	0.02				
USD 60,000	Oracle 4.3% 8/7/2034	49,438	0.01				
USD 70,000	Oracle 4.5% 8/7/2044	53,151	0.01				
USD 515,000	Oracle 5.375% 15/7/2040	440,943	0.09				
USD 35,000	Oracle 5.55% 6/2/2053	29,807	0.01				

\*All or a portion of this security represents a security on loan.

The notes on pages 986 to 999 form an integral part of these financial statements.

# ESG Global Conservative Income Fund continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
USD 171,000	Realogy / Realogy Co-Issuer 5.75% 15/1/2029	116,320	0.02	USD 57,000	Sirius XM Radio 3.125% 1/9/2026	47,285	0.01
USD 180,000	Realty Income 3% 15/1/2027	156,044	0.03	USD 80,000	Sirius XM Radio 3.875% 1/9/2031	58,468	0.01
USD 175,000	Realty Income 3.4% 15/1/2028	152,162	0.03	USD 34,000	Sirius XM Radio 4% 15/7/2028	27,271	0.01
USD 75,000	Realty Income 3.65% 15/1/2028	65,945	0.01	USD 38,000	Sirius XM Radio 4.125% 1/7/2030	29,061	0.01
USD 175,000	Realty Income 3.875% 15/4/2025	159,667	0.03	USD 85,000	Sirius XM Radio 5% 1/8/2027	73,098	0.02
USD 100,000	Realty Income 4.85% 15/3/2030	90,955	0.02	USD 42,000	Sirius XM Radio 5.5% 1/7/2029	35,430	0.01
USD 280,000	Realty Income 5.625% 13/10/2032	267,317	0.06	USD 100,000	Six Flags Theme Parks 7% 1/7/2025	94,837	0.02
USD 290,000	Regency Centers 2.95% 15/9/2029	229,360	0.05	USD 111,000	SLM 3.125% 2/11/2026	90,136	0.02
USD 330,000	Regency Centers 3.7% 15/6/2030	273,237	0.06	USD 484,000	Sotheby's/Bidfair 5.875% 1/6/2029	385,143	0.08
USD 135,000	Republic Services 2.3% 1/3/2030	105,974	0.02	USD 19,000	Specialty Building Products / SBP Finance 6.375% 30/9/2026	16,320	0.00
USD 85,000	Republic Services 2.375% 15/3/2033	62,944	0.01	USD 114,000	Spectrum Brands 5% 1/10/2029	92,606	0.02
USD 130,000	Republic Services 3.95% 15/5/2028	115,611	0.02	USD 293,000	Sprint Capital 6.875% 15/11/2028	288,123	0.06
USD 16,000	Resideo Funding 4% 1/9/2029	12,404	0.00	USD 325,000	Sprint Capital 8.75% 15/3/2032	364,031	0.08
USD 29,000	RLJ Lodging Trust 4% 15/9/2029	22,258	0.00	USD 42,000	SRS Distribution 4.625% 1/7/2028	34,583	0.01
USD 310,000	Roche 2.607% 13/12/2051	188,271	0.04	USD 97,000	SRS Distribution 6% 1/12/2029	75,937	0.02
USD 116,000	Rocket Mortgage / Rocket Mortgage Co-Issuer 2.875% 15/10/2026	93,587	0.02	USD 41,000	SRS Distribution 6.125% 1/7/2029	32,408	0.01
USD 575,000	Ryder System 3.65% 18/3/2024	529,317	0.11	USD 302,000	SS&C Technologies 5.5% 30/9/2027	267,521	0.06
USD 45,000	Ryder System 3.875% 1/12/2023	41,795	0.01	USD 20,000	Standard Industries 3.375% 15/1/2031	14,500	0.00
USD 110,000	S&P Global 2.7% 1/3/2029	90,567	0.02	USD 44,000	Standard Industries 4.375% 15/7/2030	34,477	0.01
USD 125,000	S&P Global 2.9% 1/3/2032	99,959	0.02	USD 89,000	Staples 7.5% 15/4/2026	74,560	0.02
USD 40,000	S&P Global 3.25% 1/12/2049	27,316	0.01	USD 27,000	Starwood Property Trust 4.375% 15/1/2027	22,051	0.00
USD 71,000	Sabre GLBL 7.375% 1/9/2025	62,655	0.01	USD 92,000	Starwood Property Trust 4.75% 15/3/2025	82,036	0.02
USD 63,000	Sabre GLBL 9.25% 15/4/2025	58,340	0.01	USD 50,000	State Street 2.354% 1/11/2025	44,708	0.01
USD 105,000	Sabre GLBL 11.25% 15/12/2027	98,446	0.02	USD 50,000	State Street 3.776% 3/12/2024	46,402	0.01
USD 250,000	Salesforce 2.7% 15/7/2041	164,753	0.04	USD 1,200,000	State Street 5.769% 1/6/2077	938,520	0.20
USD 150,000	Salesforce 3.05% 15/7/2061	89,116	0.02	USD 210,000	Steel Dynamics 1.65% 15/10/2027	165,921	0.04
USD 132,000	SBA Communications 3.125% 1/2/2029	101,873	0.02	USD 20,000	Steel Dynamics 3.25% 15/10/2050	12,545	0.00
USD 276,000	SBA Communications 3.875% 15/2/2027	235,712	0.06	USD 35,000	Stericycle 3.875% 15/1/2029	28,201	0.01
USD 187,000	Sealed Air 4% 1/12/2027	157,481	0.03	USD 61,000	Surgery Center 6.75% 1/7/2025	56,659	0.01
USD 51,000	Sealed Air 6.125% 1/2/2028	47,159	0.01	USD 134,000	Surgery Center 10% 15/4/2027	127,989	0.03
USD 235,000	Sensata Technologies 4.375% 15/2/2030	195,659	0.04	USD 72,000	SWF Escrow Issuer 6.5% 1/10/2029	43,944	0.01
USD 325,000	Sherwin-Williams 2.3% 15/5/2030	250,662	0.05	USD 182,000	Synaptics 4% 15/6/2029	142,077	0.03
USD 239,000	Sherwin-Williams 3.125% 1/6/2024	218,627	0.05	USD 114,000	Taylor Morrison Communities 5.875% 15/6/2027	103,433	0.02
USD 25,000	Sherwin-Williams 3.3% 15/5/2050	15,956	0.00	USD 6,000	TEGNA 4.75% 15/3/2026	5,368	0.00
USD 67,000	Sherwin-Williams 3.45% 1/8/2025	60,188	0.01	USD 113,000	Teleflex 4.25% 1/6/2028	95,974	0.02
USD 52,000	Shift4 Payments 0% 15/12/2025	52,459	0.01	USD 131,000	Teleflex 4.625% 15/11/2027	115,335	0.02
USD 171,000	Shift4 Payments / Shift4 Payments Finance Sub 4.625% 1/11/2026	148,345	0.03	USD 87,000	Tempur Sealy International 4% 15/4/2029	70,135	0.01
USD 152,000	Sinclair Television 4.125% 1/12/2030	109,087	0.02	USD 3,000	Tenet Healthcare 4.25% 1/6/2029	2,475	0.00

The notes on pages 986 to 999 form an integral part of these financial statements.

# ESG Global Conservative Income Fund continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
USD 171,000	Tenet Healthcare 4.875% 1/1/2026	153,556	0.03	USD 344,000	United Rentals North America 6% 15/12/2029	323,422	0.07
USD 35,000	Tenet Healthcare 5.125% 1/11/2027	30,924	0.01	USD 445,000	UnitedHealth 2.75% 15/5/2040	302,853	0.06
USD 97,000	Tenet Healthcare 6.125% 1/10/2028	84,646	0.02	USD 60,000	UnitedHealth 2.9% 15/5/2050	37,919	0.01
USD 168,000	Tenet Healthcare 6.125% 15/6/2030	149,871	0.04	USD 75,000	UnitedHealth 3.25% 15/5/2051	49,982	0.01
USD 44,000	Tenet Healthcare 6.25% 1/2/2027	40,332	0.01	USD 445,000	UnitedHealth 3.5% 15/8/2039	338,928	0.07
USD 115,000	Terex 5% 15/5/2029	99,059	0.02	USD 135,000	UnitedHealth 4.2% 15/1/2047	109,408	0.02
USD 150,000	Texas Instruments 2.7% 15/9/2051	96,800	0.02	USD 155,000	UnitedHealth 4.75% 15/5/2052	133,064	0.03
USD 75,000	Texas Instruments 4.15% 15/5/2048	61,976	0.01	USD 75,000	UnitedHealth 5.875% 15/2/2053	75,336	0.02
USD 575,000	Thermo Fisher Scientific 2% 15/10/2031	429,715	0.09	USD 10,000	UnitedHealth 6.05% 15/2/2063	10,180	0.00
USD 140,000	Thermo Fisher Scientific 4.95% 21/11/2032	130,717	0.03	USD 124,000	Uniti / Uniti Finance / CSL Capital 10.5% 15/2/2028	116,757	0.02
USD 34,000	Titan International 7% 30/4/2028	30,326	0.01	USD 73,000	Univision Communications 6.625% 1/6/2027	65,281	0.01
USD 227,000	TK Elevator US Newco 5.25% 15/7/2027	193,571	0.04	USD 64,000	Univision Communications 7.375% 30/6/2030	56,900	0.01
USD 505,000	Toyota Motor Credit 1.15% 13/8/2027	403,486	0.09	USD 105,000	US Bancorp 1.375% 22/7/2030	76,254	0.02
USD 223,000	Toyota Motor Credit 1.35% 25/8/2023	205,808	0.04	USD 50,000	US Bancorp 3% 30/7/2029	41,209	0.01
USD 325,000	Toyota Motor Credit 2.15% 13/2/2030	258,349	0.05	USD 1,500,000	US Bancorp 3.7% 15/1/2172	1,189,827	0.25
USD 34,000	Tri Pointe Homes 5.25% 1/6/2027	29,606	0.01	USD 57,000	US Foods 4.625% 1/6/2030	46,837	0.01
USD 1,100,000	Truist Financial 4.95% 1/12/2171	1,007,211	0.21	USD 41,000	US Foods 4.75% 15/2/2029	34,698	0.01
USD 65,000	TTMT Escrow Issuer 8.625% 30/9/2027	61,946	0.01	USD 146,000	US Foods 6.25% 15/4/2025	137,062	0.03
USD 50,000	TWDC Enterprises 18 4.125% 1/6/2044	40,224	0.01	USD 210,000	Vail Resorts 6.25% 15/5/2025	197,090	0.04
USD 27,000	Twilio 3.625% 15/3/2029	21,311	0.00	USD 155,000	Ventas Realty 3% 15/1/2030	123,600	0.03
USD 257,000	Twilio 3.875% 15/3/2031	197,575	0.04	USD 145,000	Ventas Realty 4.75% 15/11/2030	128,116	0.03
USD 237,000	Uber Technologies 0% 15/12/2025	194,571	0.04	USD 84,000	Veritas US / Veritas Bermuda 7.5% 1/9/2025	61,010	0.01
USD 156,000	Uber Technologies 4.5% 15/8/2029	129,852	0.03	USD 690,000	Verizon Communications 1.5% 18/9/2030	500,113	0.11
USD 103,000	Uber Technologies 6.25% 15/1/2028	95,270	0.02	USD 135,000	Verizon Communications 2.55% 21/3/2031	103,368	0.02
USD 111,000	Uber Technologies 7.5% 15/9/2027	105,370	0.02	USD 565,000	Verizon Communications 2.65% 20/11/2040	358,295	0.08
USD 93,000	Uber Technologies 8% 1/11/2026	89,307	0.02	USD 75,000	Verizon Communications 2.85% 3/9/2041	48,511	0.01
USD 50,000	Union Pacific 2.973% 16/9/2062	29,212	0.01	USD 135,000	Verizon Communications 2.987% 30/10/2056	76,845	0.02
USD 65,000	Union Pacific 3.55% 15/8/2039	49,852	0.01	USD 650,000	Verizon Communications 3.4% 22/3/2041	457,958	0.10
USD 192,000	Union Pacific 3.839% 20/3/2060	136,513	0.03	USD 190,000	Verizon Communications 3.875% 8/2/2029	166,150	0.04
USD 115,000	Union Pacific 3.95% 15/8/2059	83,600	0.02	USD 191,000	Verizon Communications 4.016% 3/12/2029	165,506	0.04
USD 140,000	Union Pacific 4.05% 1/3/2046	107,939	0.02	USD 460,000	Verizon Communications 4.272% 15/1/2036	380,003	0.08
USD 55,000	Union Pacific 4.5% 10/9/2048	44,936	0.01	USD 97,000	Verscend Escrow 9.75% 15/8/2026	91,844	0.02
USD 344,000	United Airlines 4.375% 15/4/2026	304,775	0.06	USD 261,000	Vertiv 4.125% 15/11/2028	213,230	0.05
USD 199,000	United Airlines 4.625% 15/4/2029	166,456	0.04	USD 201,000	Viavi Solutions 3.75% 1/10/2029	158,016	0.03
USD 133,000	United Natural Foods 6.75% 15/10/2028	118,537	0.03	USD 65,000	Visa 3.65% 15/9/2047	50,159	0.01
				USD 835,000	VMware 2.2% 15/8/2031	593,379	0.13
				USD 438,000	Voya Financial 6.125% 15/3/2171	406,576	0.09
				USD 138,000	Wabash National 4.5% 15/10/2028	112,975	0.02
				USD 295,000	Walmart 2.65% 22/9/2051	186,498	0.04
				USD 50,000	Walt Disney 3.6% 13/1/2051	36,058	0.01
				USD 460,000	Walt Disney 6.65% 15/11/2037	487,185	0.10

The notes on pages 986 to 999 form an integral part of these financial statements.

# ESG Global Conservative Income Fund continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
USD 5,000	Waste Management 1.5% 15/3/2031	3,603	0.00	USD 1,182	Royal Bank of Canada (Fund receives 13.15% Fixed; and receives/pays return on Cadence Design Systems) (31/3/2023)	217,258	0.05
USD 356,000	WESCO Distribution 7.25% 15/6/2028	339,427	0.07	USD 5,265	Royal Bank of Canada (Fund receives 13.29% Fixed; and receives/pays return on Coca-Cola) (31/3/2023)	294,534	0.06
USD 202,000	William Carter 5.625% 15/3/2027	182,742	0.04	USD 1,251	Royal Bank of Canada (Fund receives 13.41% Fixed; and receives/pays return on Adobe) (15/3/2023)	383,072	0.08
USD 165,000	Williams Scotsman International 4.625% 15/8/2028	139,746	0.03	USD 3,020	Royal Bank of Canada (Fund receives 13.8% Fixed; and receives/pays return on Paypal Holdings) (26/4/2023)	210,925	0.05
USD 285,000	Workday 3.8% 1/4/2032	235,124	0.05	USD 784	Royal Bank of Canada (Fund receives 13.85% Fixed; and receives/pays return on United Rentals) (23/3/2023)	342,549	0.07
USD 36,000	WR Grace 4.875% 15/6/2027	31,094	0.00	USD 1,575	Royal Bank of Canada (Fund receives 14.19% Fixed; and receives/pays return on Amazon) (3/4/2023)	142,000	0.03
USD 175,000	WR Grace 5.625% 15/8/2029	132,483	0.03	USD 14,841	Royal Bank of Canada (Fund receives 14.19% Fixed; and receives/pays return on Bank of America) (1/3/2023)	477,794	0.10
USD 34,000	WR Grace 7.375% 1/3/2031	31,764	0.01	USD 1,023	Royal Bank of Canada (Fund receives 15.13% Fixed; and receives/pays return on Home Depot) (10/4/2023)	284,920	0.06
USD 330,000	WRKCo 3% 15/6/2033	249,221	0.05	USD 2,849	Royal Bank of Canada (Fund receives 22.04% Fixed; and receives/pays return on Simon Property Group) (23/3/2023)	330,149	0.07
USD 110,000	WRKCo 3.75% 15/3/2025	99,900	0.02	USD 4,705	Royal Bank of Canada (Fund receives 8.91% Fixed; and receives/pays return on General Mills) (23/3/2023)	347,804	0.07
USD 147,000	WRKCo 4% 15/3/2028	128,907	0.03	USD 4,661	Royal Bank of Canada (Fund receives 9.02% Fixed; and receives/pays return on Amphenol) (8/3/2023)	336,936	0.07
USD 150,000	WRKCo 4.9% 15/3/2029	134,973	0.03	USD 2,682	Royal Bank of Canada (Fund receives 9.32% Fixed; and receives/pays return on American Express) (23/3/2023)	442,074	0.10
USD 79,000	Wyndham Hotels & Resorts 4.375% 15/8/2028	66,977	0.01	USD 2,156	Toronto-Dominion Bank (Fund receives 8.71% Fixed; and receives/pays return on Procter & Gamble) (21/4/2023)	280,627	0.06
USD 25,000	XPO Escrow Sub 7.5% 15/11/2027	24,017	0.01	USD 409	Mizuho (Fund receives 12.5% Fixed; and receives/pays return on Deere & Company) (18/5/2023)	163,210	0.03
USD 64,000	Yum! Brands 4.75% 15/1/2030	54,893	0.01	USD 1,957	Mizuho (Fund receives 20% Fixed; and receives/pays return on Applied Materials) (18/5/2023)	212,388	0.05
USD 516,000	Zayo 4% 1/3/2027	374,010	0.08	USD 2,925	Société Générale (Fund receives 0.2833% Fixed; and receives/pays return on TJX Cos) (10/4/2023)	213,378	0.04
USD 345,000	Zayo 6.125% 1/3/2028*	204,748	0.04				
USD 395,000	ZoomInfo Technologies /ZoomInfo Finance 3.875% 1/2/2029	309,392	0.07				
		221,258,393	47.13				
Total Bonds		330,800,391	70.44				
<b>EQUITY LINKED NOTES</b>							
USD 1,665	Bank of Montreal (Fund receives 11.769% Fixed; and receives/pays return on Cigna) (22/3/2023)	457,365	0.10				
USD 3,531	Bank of Montreal (Fund receives 12.72% Fixed; and receives/pays return on Intl Business Machines) (13/4/2023)	436,182	0.09				
USD 397	Bank of Montreal (Fund receives 14.589% Fixed; and receives/pays return on Broadcom) (2/3/2023)	218,818	0.05				
USD 1,568	Bank of Montreal (Fund receives 9% Fixed; and receives/pays return on Visa) (22/3/2023)	326,340	0.07				
USD 2,997	Royal Bank of Canada (Fund receives 10.57% Fixed; and receives/pays return on Prologis) (1/3/2023)	346,560	0.07				
USD 2,115	Royal Bank of Canada (Fund receives 11.04% Fixed; and receives/pays return on Walmart) (10/4/2023)	282,828	0.06				
USD 2,593	Royal Bank of Canada (Fund receives 11.58% Fixed; and receives/pays return on Apple) (8/3/2023)	360,179	0.08				
USD 2,733	Royal Bank of Canada (Fund receives 11.93% Fixed; and receives/pays return on Danaher) (9/3/2023)	634,790	0.14				

\*All or a portion of this security represents a security on loan.

The notes on pages 986 to 999 form an integral part of these financial statements.

# ESG Global Conservative Income Fund continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
USD 920	Société Générale (Fund receives 0.4213% Fixed; and receives/pays return on Eli Lilly) (26/4/2023)	284,728	0.06	USD 1,352	BNP Paribas (Fund receives 5.69% Fixed; and receives/pays return on S&P 500 ESG Index) (10/3/2023)	441,107	0.09
USD 1,219	Société Générale (Fund receives 0.4377% Fixed; and receives/pays return on Palo Alto Networks) (10/4/2023)	214,253	0.05	USD 2,118	BNP Paribas (Fund receives 8.05% Fixed; and receives/pays return on Marsh & McLennan) (13/3/2023)	324,286	0.07
USD 5,307	Société Générale (Fund receives 0.4502% Fixed; and receives/pays return on CVS Health ) (4/5/2023)	423,532	0.09	USD 12,169	BNP Paribas (Fund receives 8.93% Fixed; and receives/pays return on CSX) (13/3/2023)	349,573	0.07
USD 3,214	Société Générale (Fund receives 0.456% Fixed; and receives/pays return on Abbvie) (28/4/2023)	458,105	0.10	USD 2,067	JP Morgan (Fund receives 7.68% Fixed; and receives/pays return on PepsiCo) (26/4/2023)	337,910	0.07
USD 1,679	Société Générale (Fund receives 0.5418% Fixed; and receives/pays return on Walt Disney) (11/5/2023)	162,154	0.03	USD 1,455	JP Morgan (Fund receives 8.22% Fixed; and receives/pays return on Yum! Brands) (4/5/2023)	175,003	0.04
USD 1,170	Société Générale (Fund receives 0.7038% Fixed; and receives/pays return on FleetCor Technologies) (4/5/2023)	229,310	0.05	USD 5,507	UBS (Fund receives 10.1% Fixed; and receives/pays return on JP Morgan Chase) (1/3/2023)	735,722	0.16
USD 2,040	Société Générale (Fund receives 0.8137% Fixed; and receives/pays return on Target) (2/3/2023)	330,837	0.07	USD 4,635	UBS (Fund receives 11.4% Fixed; and receives/pays return on Apple) (23/3/2023)	646,711	0.14
USD 1,291	BNP Paribas (Fund receives 10.01% Fixed; and receives/pays return on CME Group) (27/4/2023)	222,314	0.05	USD 7,418	UBS (Fund receives 12.2% Fixed; and receives/pays return on Alphabet) (17/3/2023)	632,210	0.13
USD 4,352	BNP Paribas (Fund receives 10.02% Fixed; and receives/pays return on Archer-Daniels-Midland) (13/3/2023)	329,856	0.07	USD 1,274	UBS (Fund receives 7.6% Fixed; and receives/pays return on Jazz Pharmaceuticals) (1/3/2023)	169,343	0.04
USD 1,080	BNP Paribas (Fund receives 10.11% Fixed; and receives/pays return on S&P 500 ESG Index) (3/3/2023)	351,864	0.07	USD 737	UBS (Fund receives 8.3% Fixed; and receives/pays return on Ulta Beauty) (8/3/2023)	360,968	0.08
USD 1,512	BNP Paribas (Fund receives 10.42% Fixed; and receives/pays return on Apple) (3/4/2023)	212,517	0.05	USD 1,421	Barclays (Fund receives 10.96% Fixed; and receives/pays return on Eaton) (3/5/2023)	228,203	0.05
USD 999	BNP Paribas (Fund receives 12.06% Fixed; and receives/pays return on Charles River Laboratories International) (10/4/2023)	213,675	0.05	USD 8,838	Barclays (Fund receives 13.25% Fixed; and receives/pays return on Aramark) (23/3/2023)	309,440	0.07
USD 1,574	BNP Paribas (Fund receives 12.11% Fixed; and receives/pays return on Hilton Worldwide Holdings) (3/5/2023)	217,578	0.05	USD 654	Barclays (Fund receives 16.45% Fixed; and receives/pays return on Hyatt Hotels) (10/5/2023)	70,400	0.01
USD 1,490	BNP Paribas (Fund receives 12.19% Fixed; and receives/pays return on Amercian Tower) (10/4/2023)	282,898	0.06	USD 5,852	Barclays (Fund receives 16.95% Fixed; and receives/pays return on Kraft Heinz) (23/3/2023)	216,035	0.05
USD 1,076	BNP Paribas (Fund receives 14.05% Fixed; and receives/pays return on Servicenow) (13/3/2023)	435,196	0.09	USD 2,475	Barclays (Fund receives 18.07% Fixed; and receives/pays return on Tesla) (13/3/2023)	433,275	0.09
USD 1,635	BNP Paribas (Fund receives 16.14% Fixed; and receives/pays return on Tractor Supply) (13/3/2023)	357,452	0.08	USD 289	Barclays (Fund receives 9.35% Fixed; and receives/pays return on Laboratory of America) (28/4/2023)	65,473	0.01
				USD 156	Barclays (Fund receives 9.38% Fixed; and receives/pays return on Autozone) (1/3/2023)	360,416	0.08
				USD 1,006	Goldman Sachs (Fund receives 11.19% Fixed; and receives/pays return on McKesson) (22/3/2023)	336,209	0.07
				USD 439	Goldman Sachs (Fund receives 7.92% Fixed; and receives/pays return on S&P 500 ESG Index) (28/3/2023)	143,911	0.03

The notes on pages 986 to 999 form an integral part of these financial statements.

# ESG Global Conservative Income Fund continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
USD 1,896	Goldman Sachs (Fund receives 9.57% Fixed; and receives/pays return on S&P 500 ESG Index) (13/3/2023)	620,240	0.13	USD 1,257	Citigroup (Fund receives 12.08% Fixed; and receives/pays return on Thermo Fisher Scientific) (17/3/2023)	643,161	0.14
USD 1,574	Nomura (Fund receives 10.06% Fixed; and receives/pays return on The Hershey Company) (22/3/2023)	353,239	0.07	USD 3,812	Citigroup (Fund receives 12.29% Fixed; and receives/pays return on Amazon) (8/3/2023)	335,787	0.07
USD 1,482	Nomura (Fund receives 10.4301% Fixed; and receives/pays return on Becton, Dickinson and Company) (22/3/2023)	330,678	0.07	USD 715	Citigroup (Fund receives 12.33% Fixed; and receives/pays return on Humana) (17/3/2023)	342,924	0.07
USD 3,334	Nomura (Fund receives 10.49% Fixed; and receives/pays return on Paccar) (9/3/2023)	226,716	0.05	USD 2,098	Citigroup (Fund receives 12.75% Fixed; and receives/pays return on United Parcel Service) (17/3/2023)	362,004	0.08
USD 1,091	Nomura (Fund receives 11.4036% Fixed; and receives/pays return on Parker-Hannifin ) (22/3/2023)	356,040	0.08	USD 2,837	Citigroup (Fund receives 14.99% Fixed; and receives/pays return on First Republic Bank) (1/3/2023)	325,515	0.07
USD 1,018	Nomura (Fund receives 13.85% Fixed; and receives/pays return on Fastenal Company) (3/3/2023)	49,052	0.01	USD 4,055	Citigroup (Fund receives 16.47% Fixed; and receives/pays return on Microsoft) (9/3/2023)	952,085	0.20
USD 2,158	Nomura (Fund receives 13.94% Fixed; and receives/pays return on Automatic Data Processing) (8/3/2023)	450,157	0.10	USD 3,528	Citigroup (Fund receives 18.04% Fixed; and receives/pays return on Fidelity National Information Services) (31/3/2023)	215,021	0.04
USD 2,073	Nomura (Fund receives 17.74% Fixed; and receives/pays return on Truist Financial ) (3/3/2023)	91,870	0.02	USD 1,059	Citigroup (Fund receives 6.67% Fixed; and receives/pays return on The Goldman Sachs) (1/3/2023)	364,061	0.08
USD 3,975	Nomura (Fund receives 21.86% Fixed; and receives/pays return on Ally Financial ) (3/3/2023)	111,179	0.02	USD 3,530	Citigroup (Fund receives 7.44% Fixed; and receives/pays return on Verizon Communications) (17/3/2023)	128,866	0.03
USD 6,857	Nomura (Fund receives 22.82% Fixed; and receives/pays return on Synchrony Financial) (9/3/2023)	230,093	0.05	USD 30,214	Citigroup (Fund receives 7.57% Fixed; and receives/pays return on AT&T) (8/3/2023)	538,365	0.11
USD 977	Nomura (Fund receives 7.84% Fixed; and receives/pays return on Mastercard) (13/3/2023)	326,239	0.07	USD 1,384	Citigroup (Fund receives 8.74% Fixed; and receives/pays return on McDonald's) (17/3/2023)	344,596	0.07
USD 6,767	Nomura (Fund receives 9.65% Fixed; and receives/pays return on Bristol-Myers Squibb) (22/3/2023)	443,557	0.09	USD 1,901	Citigroup (Fund receives 8.79% Fixed; and receives/pays return on Waste Management) (17/3/2023)	269,153	0.06
USD 4,746	Nomura (Fund receives 9.7126% Fixed; and receives/pays return on Merck & Co.) (22/3/2023)	476,859	0.10	USD 1,202	Citigroup (Fund receives 8.82% Fixed; and receives/pays return on AmerisourceBergen) (17/3/2023)	176,572	0.04
USD 990	Nomura (Fund receives 9.95% Fixed; and receives/pays return on Elevance Health) (8/3/2023)	441,144	0.09	USD 4,036	Citigroup (Fund receives 9.6% Fixed; and receives/pays return on Apple) (10/4/2023)	564,916	0.12
USD 1,740	Citigroup (Fund receives 10.06% Fixed; and receives/pays return on Microsoft) (23/3/2023)	411,704	0.09	<b>Total Equity Linked Notes</b>		<b>30,511,631</b>	<b>6.50</b>
USD 1,531	Citigroup (Fund receives 10.31% Fixed; and receives/pays return on Unitedhealth) (1/3/2023)	696,158	0.15	<b>Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market</b>		<b>456,766,345</b>	<b>97.27</b>
USD 8,684	Citigroup (Fund receives 10.71% Fixed; and receives/pays return on General Motors) (17/3/2023)	318,838	0.07				
USD 1,201	Citigroup (Fund receives 11.74% Fixed; and receives/pays return on Analog Devices) (23/3/2023)	209,698	0.04				

The notes on pages 986 to 999 form an integral part of these financial statements.



# ESG Global Conservative Income Fund continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (EUR)	% of Net Assets
<b>Other Transferable Securities</b>			
<b>COMMON STOCKS (SHARES)</b>			
<b>United Kingdom</b>			
1,484,818	Home Reit**	612,519	0.13
Total Common Stocks (Shares)		612,519	0.13
Total Other Transferable Securities		612,519	0.13
Total Portfolio		457,378,864	97.40
Other Net Assets		12,219,200	2.60
Total Net Assets (EUR)		469,598,064	100.00

\*\*Security subject to a fair value adjustment as detailed in Note 2(j).

## Open Forward Foreign Exchange Contracts as at 28 February 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity(depreciation) date	Unrealised appreciation/ (depreciation) EUR
CHF	566,402	EUR	575,417	Bank of America	15/3/2023	(5,769)
CHF	485,227	EUR	491,507	RBS	15/3/2023	(3,499)
EUR	14,432,188	GBP	12,430,068	UBS	15/3/2023	255,214
EUR	1,823,258	JPY	257,054,289	UBS	15/3/2023	52,055
EUR	1,134,897	AUD	1,762,974	UBS	15/3/2023	17,501
EUR	5,097,940	CHF	5,011,506	Société Générale	15/3/2023	57,712
EUR	2,230,928	SEK	24,305,808	HSBC Bank	15/3/2023	38,002
EUR	183,774,097	USD	194,943,597	Morgan Stanley	15/3/2023	657,483
EUR	13,507,570	GBP	11,940,000	BNP Paribas	14/3/2023	(111,070)
EUR	4,824,714	USD	5,170,000	Bank of America	14/3/2023	(31,938)

## Open Forward Foreign Exchange Contracts as at 28 February 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity(depreciation) date	Unrealised appreciation/ (depreciation) EUR
EUR	439,240	GBP	387,568	Barclays	15/3/2023	(2,796)
EUR	226,408	USD	240,000	HSBC Bank	14/3/2023	955
EUR	9,377	USD	10,000	JP Morgan	14/3/2023	(17)
EUR	140,622	USD	150,000	RBS	14/3/2023	(286)
EUR	215,716	GBP	190,000	RBS	14/3/2023	(996)
GBP	588,160	EUR	671,962	UBS	15/3/2023	(1,142)
USD	1,200,000	EUR	1,101,393	State Street	15/3/2023	25,804
USD	8,100,000	EUR	7,431,072	Standard Chartered Bank	15/3/2023	177,511
Net unrealised appreciation						1,124,724
Total net unrealised appreciation						1,124,724

## Open Exchange Traded Futures Contracts as at 28 February 2023

Number of contracts	Currency	Contract/ Description	Expiration date	Unrealised appreciation/ (depreciation) EUR
687	USD	EUR/USD Future	March 2023	(411,222)
(70)	USD	S&P 500 E-Mini Index	March 2023	275,190
(41)	USD	US Long Bond (CBT)	June 2023	69,873
2	USD	US Long Bond (CBT)	June 2023	(4,622)
707	USD	US Treasury 10 Year Note (CBT)	June 2023	(416,441)
(4)	USD	US Treasury 10 Year Note (CBT)	June 2023	2,468
20	USD	US Treasury 10 Year Note (CBT)	June 2023	(8,392)
(88)	USD	US Ultra Bond (CBT)	June 2023	183,328
(4)	USD	US Treasury 5 Year Note (CBT)	June 2023	1,530
Total				(308,288)

The notes on pages 986 to 999 form an integral part of these financial statements.

# ESG Global Multi-Asset Income Fund

## Portfolio of Investments 28 February 2023

		Market Value (USD)	% of Net Assets			Market Value (USD)	% of Net Assets
Holding	Description			Holding	Description		
<b>Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market</b>				5,505	Hydro One	144,019	0.09
				19,203	North West	500,540	0.31
				10,541	TELUS	209,811	0.13
						1,482,928	0.92
<b>FUNDS</b>				<b>Cayman Islands</b>			
<b>Guernsey</b>				11,100	Alibaba	122,328	0.08
250,000	Bluefield Solar Income Fund	417,278	0.26	1,299	Alibaba	115,611	0.07
283,927	Syncona	585,920	0.36	3,850	Baidu	66,120	0.04
		1,003,198	0.62	256	Baidu	36,104	0.02
<b>Ireland</b>				23,000	China Mengniu Dairy	101,096	0.06
935,645	iShares Bond ESG Paris-Aligned Climate UCITS ETF <sup>~</sup>	4,731,718	2.96	5,260	IHS	39,450	0.03
653,900	iShares Green Bond Index Fund IE <sup>-</sup>	6,237,056	3.90	2,917	Kanzhun	59,711	0.04
		10,968,774	6.86	5,428	KE	99,875	0.06
<b>Luxembourg</b>				6,510	Meituan	112,882	0.07
2,752	BlackRock Global Funds - Emerging Markets Impact Bond Fund <sup>oo</sup>	26,800	0.02	2,100	Tencent	91,930	0.06
<b>United Kingdom</b>				1,139	Tencent	50,338	0.03
773,007	Greencoat UK Wind Fund	1,458,201	0.91	76,000	Xinyi Solar	81,142	0.05
316,310	Gresham House Energy Storage Fund	637,856	0.40			976,587	0.61
		2,096,057	1.31	<b>China</b>			
Total Funds		14,094,829	8.81	19,000	China Merchants Bank	102,880	0.06
<b>COMMON / PREFERRED STOCKS (SHARES)</b>				10,500	China Merchants Bank	56,368	0.04
<b>Australia</b>				2,156	Contemporary Amperex Technology	125,298	0.08
165,195	APM Human Services International	257,354	0.16	15,400	Haier Smart Home	58,299	0.04
23,213	NEXTDC	160,777	0.10	19,429	Haier Smart Home	68,691	0.04
10,926	Transurban	104,487	0.07	13,340	LONGi Green Energy Technology	84,916	0.05
		522,618	0.33	8,850	Shenzhen Inovance Technology	93,340	0.06
<b>Austria</b>				2,600	Shenzhen Mindray Bio-Medical Electronics	117,477	0.07
2,686	Erste Bank	104,799	0.07			707,269	0.44
<b>Belgium</b>				<b>Denmark</b>			
441	Aedifica	37,433	0.02	876	Chr Hansen	60,705	0.04
966	Azelis	24,579	0.02	459	DSV	83,472	0.05
1,681	KBC	126,883	0.08	2,481	Novo Nordisk	352,758	0.22
		188,895	0.12	3,630	Orsted	318,475	0.20
<b>Brazil</b>				5,887	Tryg	131,794	0.08
7,408	Arezzo Industria e Comercio	105,986	0.07	4,246	Vestas Wind Systems	121,325	0.08
23,292	Atacadao	61,356	0.04			1,068,529	0.67
45,407	B3 - Brasil Bolsa Balcao	93,041	0.06	<b>Egypt</b>			
28,637	Banco Bradesco	72,689	0.04	37,682	Commercial International Bank Egypt	65,338	0.04
135,999	Hapvida Participacoes e Investimentos	117,678	0.07	<b>Finland</b>			
25,323	Iguatemi	93,914	0.06	16,508	Nordea Bank	210,794	0.13
126,614	MRV Engenharia e Participacoes	145,509	0.09	4,555	Sampo	223,605	0.14
22,667	Sendas Distribuidora	78,540	0.05			434,399	0.27
		768,713	0.48	<b>France</b>			
<b>Canada</b>				842	Air Liquide	134,310	0.08
3,953	Boralex	104,608	0.07	1,763	ALD	23,629	0.02
17,250	Brookfield Renewable	483,518	0.30	3,816	BNP Paribas	270,173	0.17
524	Canadian Pacific Railway	40,432	0.02	475	Capgemini	89,810	0.06
				1,755	Cie de Saint-Gobain	105,008	0.06
				663	EssilorLuxottica	115,800	0.07
				4,259	Euroapi	69,495	0.04

<sup>oo</sup>Cross umbrella holding and investment in connected party fund, see further information in Note 10.

<sup>~</sup>Investment in connected party fund, see further information in Note 10.

The notes on pages 986 to 999 form an integral part of these financial statements.

# ESG Global Multi-Asset Income Fund continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
3,414	Getlink	57,995	0.04	700	Daikin Industries	119,639	0.08
85	Hermes International	155,694	0.10	900	GMO Payment Gateway	73,731	0.05
371	Kering	218,904	0.13	3,962	KDDI	115,620	0.07
353	L'Oreal	140,733	0.09	3,300	Nidec	166,607	0.10
3,749	Sanofi	354,478	0.22	4,200	Recruit	113,894	0.07
67	Sartorius Stedim Biotech*	22,072	0.01	992	West Japan Railway	38,376	0.02
4,923	Schneider Electric	795,128	0.50			845,165	0.53
2,321	Vinci	266,390	0.17		<b>Jersey</b>		
		2,819,619	1.76	1,818	Aptiv	211,106	0.13
	<b>Germany</b>			1,425	Ferguson	206,020	0.13
2,611	Fraport Frankfurt Airport Services Worldwide	141,644	0.09			417,126	0.26
4,946	LEG Immobilien	360,700	0.23		<b>Kazakhstan</b>		
61	Sartorius	26,168	0.02	1,112	Kaspi.KZ JSC	83,511	0.05
7,803	Vonovia	196,629	0.12		<b>Mexico</b>		
		725,141	0.46	14,151	Grupo Financiero Banorte	119,540	0.08
	<b>Greece</b>			70,154	Wal-Mart de Mexico	273,725	0.17
16,088	National Bank of Greece	89,329	0.06			393,265	0.25
	<b>Hong Kong</b>				<b>Netherlands</b>		
40,765	Hang Lung Properties	78,632	0.05	328	ASML	202,638	0.13
	<b>Hungary</b>			2,354	ASR Nederland	107,495	0.07
2,434	OTP Bank Nyrt	74,203	0.05	1,849	Koninklijke DSM	229,918	0.14
	<b>India</b>			40,121	Koninklijke KPN	138,444	0.08
563	Axis Bank	5,749	0.00	2,387	STMicroelectronics	115,172	0.07
2,297	Axis Bank	117,147	0.07			793,667	0.49
25,025	Bandhan Bank	69,898	0.05		<b>Norway</b>		
3,561	HDFC Bank	68,905	0.04	4,470	Gjensidige Forsikring	79,989	0.05
1,572	HDFC Bank	105,748	0.07		<b>Panama</b>		
2,956	Hindustan Unilever	87,987	0.05	1,003	Copa	91,102	0.06
3,586	ICICI Bank	74,051	0.05		<b>Portugal</b>		
3,106	Tata Consultancy Services	124,471	0.08	14,214	REN - Redes Energeticas Nacionais SGPS	38,555	0.02
		653,956	0.41		<b>Saudi Arabia</b>		
	<b>Indonesia</b>			3,391	Leejam Sports	82,682	0.05
136,900	Bank Central Asia	78,549	0.05		<b>Singapore</b>		
2,096,571	Bank Rakyat Indonesia Persero	642,032	0.40	4,888	DBS	123,975	0.08
8,651,600	Dayamitra Telekomunikasi	391,449	0.24		<b>South Africa</b>		
		1,112,030	0.69	1,084	Capitec Bank	104,011	0.06
	<b>Ireland</b>			4,032	Gold Fields	36,636	0.03
801	Accenture	212,177	0.13	3,949	Gold Fields	36,015	0.02
1,263,845	Greencoat Renewables	1,492,238	0.93	74,454	Life Healthcare	79,282	0.05
170	Linde	58,923	0.04	187	Naspers	33,207	0.02
2,197	Medtronic	182,307	0.12			289,151	0.18
592	STERIS	110,917	0.07		<b>South Korea</b>		
399	Trane Technologies	73,815	0.05	5,493	Samsung Electronics	251,559	0.16
		2,130,377	1.34	77	Samsung Electronics	88,358	0.05
	<b>Italy</b>			2,792	Samsung Electronics	112,672	0.07
27,731	Enel	156,131	0.10	483	Samsung SDI	254,047	0.16
8,897	Infrastrutture Wireless Italiane	98,660	0.06			706,636	0.44
24,562	Terna - Rete Elettrica Nazionale	185,134	0.12		<b>Spain</b>		
7,786	UniCredit	161,996	0.10	3,341	ACCIONA Energias Renovables	129,573	0.08
		601,921	0.38	274	Aena SME	42,625	0.03
	<b>Japan</b>			1,637	Amadeus IT Group SA	102,596	0.07
14,900	Asahi	217,298	0.14	5,575	Cellnex Telecom	211,529	0.13

\*All or a portion of this security represents a security on loan.

# ESG Global Multi-Asset Income Fund continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
10,389	EDP Renovaveis*	214,110	0.13	1,674	Agilent Technologies	238,528	0.15
13,519	Industria de Diseno Textil	416,883	0.26	734	Alexandria Real Estate Equities	111,612	0.07
		1,117,316	0.70	10,750	Allstate	246,390	0.15
	<b>Sweden</b>			995	American Express	173,568	0.11
1,824	Alfa Laval	60,364	0.04	664	American Tower	129,925	0.08
12,561	Epiroc	243,412	0.15	1,039	Assurant	132,711	0.08
7,460	Volvo	149,324	0.09	507	Autodesk	100,710	0.06
		453,100	0.28	3,533	Avangrid	138,988	0.09
	<b>Switzerland</b>			2,223	Ball	124,844	0.08
547	Flughafen Zurich	99,469	0.06	535	Block	40,055	0.03
1,832	Landis+Gyr	138,955	0.09	5,122	Boston Scientific	240,222	0.15
610	Lonza	369,098	0.23	104	Cable One	72,188	0.05
835	Nestle	95,442	0.06	5,083	Citizens Financial	212,571	0.13
496	Roche	144,439	0.09	4,912	Clearway Energy	154,040	0.10
108	SGS*	248,925	0.16	211	Consolidated Edison	18,923	0.01
352	Sika	99,081	0.06	1,650	Crown	144,276	0.09
1,507	TE Connectivity	192,007	0.12	6,335	CSX	194,168	0.12
675	Zurich Insurance	322,341	0.20	1,688	Danaher	415,299	0.26
		1,709,757	1.07	385	Darling Ingredients	23,677	0.01
	<b>Taiwan</b>			1,778	Encompass Health	103,800	0.06
8,000	Accton Technology	74,304	0.04	246	Enphase Energy	51,906	0.03
7,000	Delta Electronics	65,820	0.04	110	Equinix	76,846	0.05
6,000	MediaTek	142,372	0.09	301	Etsy	36,508	0.02
8,881	Taiwan Semiconductor Manufacturing	780,062	0.49	2,036	Eversource Energy	155,510	0.10
		1,062,558	0.66	1,392	Exelon	57,016	0.03
	<b>Thailand</b>			1,536	Global Payments	174,444	0.11
101,800	Bangkok Dusit Medical Services	80,654	0.05	2,739	ICF International	278,803	0.17
	<b>United Arab Emirates</b>			279	Inspire Medical Systems	74,828	0.05
29,450	Abu Dhabi Commercial Bank	67,193	0.04	2,653	Instructure	69,482	0.04
62,690	Aldar Properties	80,221	0.05	1,631	Intercontinental Exchange	165,612	0.10
55,077	Salik	39,439	0.03	1,831	International Flavors & Fragrances	171,034	0.11
		186,853	0.12	536	Intuit	218,731	0.14
	<b>United Kingdom</b>			1,776	Jack Henry & Associates	294,630	0.18
2,986	AstraZeneca	393,063	0.24	29	MercadoLibre	34,655	0.02
8,499	Halma	223,774	0.14	1,082	Microsoft	270,262	0.17
27,039	HSBC	207,899	0.13	10,633	Mueller Water Products	148,437	0.09
19,263	National Grid	241,667	0.15	2,235	Otis Worldwide	188,902	0.12
11,537	Pearson	128,088	0.08	1,560	Paychex	173,222	0.11
20,574	Prudential	314,183	0.19	772	PayPal	56,904	0.04
3,616	Reckitt Benckiser	252,218	0.16	3,855	Physicians Realty Trust	57,440	0.04
12,514	RELX	378,211	0.24	812	Quanta Services	132,279	0.08
939,132	Sdcl Energy Efficiency Income Trust	1,056,791	0.66	651	SBA Communications	169,572	0.11
5,754	Severn Trent	190,405	0.12	1,700	SLM	110,925	0.07
16,920	Smart Metering Systems	178,486	0.11	120	SolarEdge Technologies	37,998	0.02
5,176	SSE	109,610	0.07	932	Stride	40,477	0.03
125,044	Taylor Wimpey	185,716	0.11	3,672	Synchrony Financial	131,072	0.08
388,451	Triple Point Social Housing Reit	250,388	0.16	408	Tesla	84,787	0.05
9,592	Wise	67,557	0.04	269	Thermo Fisher Scientific	145,491	0.09
		4,178,056	2.60	4,169	Trimble	216,162	0.13
	<b>United States</b>			1,100	United Parcel Service	200,508	0.13
1,470	AbbVie	224,983	0.14	363	UnitedHealth	173,797	0.11
				644	Veeva Systems	107,658	0.07

\*All or a portion of this security represents a security on loan.

The notes on pages 986 to 999 form an integral part of these financial statements.

# ESG Global Multi-Asset Income Fund continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
1,594	Walt Disney	160,117	0.10	USD 145,000	GFL Environmental 4.75% 15/6/2029	129,191	0.08
2,373	Yum China	139,983	0.09	USD 18,000	GFL Environmental 5.125% 15/12/2026	17,247	0.01
1,477	Zoetis	246,777	0.15	USD 62,000	Jones Deslauriers Insurance Management 10.5% 15/12/2030	63,192	0.04
4,735	Zurn Elkay Water Solutions	110,136	0.07	USD 17,000	Masonite International 3.5% 15/2/2030	13,845	0.01
		8,204,389	5.12	USD 2,000	Masonite International 5.375% 1/2/2028	1,871	0.00
Total Common / Preferred Stocks (Shares)		35,542,790	22.21	USD 10,000	Nutrien 5.9% 7/11/2024	10,046	0.01
<b>BONDS</b>							
<b>Australia</b>							
USD 28,000	Westpac Banking 2.668% 15/11/2035	21,433	0.01	USD 215,000	Open Text 6.9% 1/12/2027	217,881	0.14
USD 46,000	Westpac Banking 3.133% 18/11/2041	31,248	0.02	USD 25,000	Rogers Communications 3.7% 15/11/2049	17,586	0.01
USD 14,000	Westpac Banking 5.405% 10/8/2033	13,351	0.01	USD 75,000	Rogers Communications 3.8% 15/3/2032	65,181	0.04
		66,032	0.04	USD 50,000	Rogers Communications 4.1% 1/10/2023	49,546	0.03
<b>Canada</b>							
USD 132,000	1011778 BC ULC / New Red Finance 3.875% 15/1/2028	117,731	0.07	USD 6,000	Rogers Communications 4.3% 15/2/2048	4,605	0.00
USD 137,000	1011778 BC ULC / New Red Finance 4.375% 15/1/2028	122,782	0.08	USD 4,000	Rogers Communications 4.35% 1/5/2049	3,088	0.00
USD 86,000	1011778 BC ULC / New Red Finance 5.75% 15/4/2025	85,348	0.05	USD 75,000	Rogers Communications 4.55% 15/3/2052	59,208	0.04
USD 11,000	ATS Automation Tooling Systems 4.125% 15/12/2028	9,615	0.01	USD 50,000	Toronto-Dominion Bank/The 0.7% 10/9/2024	46,603	0.03
USD 22,000	Bank of Nova Scotia/The 1.35% 24/6/2026	19,345	0.01	USD 29,000	Toronto-Dominion Bank/The 1.25% 10/9/2026	25,203	0.02
USD 28,000	Bank of Nova Scotia/The 1.45% 10/1/2025	26,062	0.02	USD 18,000	Toronto-Dominion Bank/The 3.625% 15/9/2031	16,726	0.01
USD 71,000	Bombardier 6% 15/2/2028	66,364	0.04	USD 58,000	Toronto-Dominion Bank/The 3.766% 6/6/2025	55,995	0.03
USD 270,000	Bombardier 7.125% 15/6/2026	264,909	0.16	USD 219,000	Toronto-Dominion Bank/The 8.125% 31/10/2082	228,803	0.14
USD 12,000	Bombardier 7.5% 15/3/2025	11,984	0.01	USD 298,000	TransAlta 7.75% 15/11/2029	304,419	0.19
USD 91,000	Bombardier 7.5% 1/2/2029	89,608	0.06	USD 37,000	Videotron 3.625% 15/6/2029	31,020	0.02
USD 245,000	Bombardier 7.875% 15/4/2027	243,914	0.15			3,207,784	2.00
USD 20,000	Canadian National Railway 3.85% 5/8/2032	18,267	0.01	<b>Cayman Islands</b>			
USD 20,000	Canadian National Railway 4.45% 20/1/2049	17,796	0.01	USD 43,653	Global Aircraft Leasing 6.5% 15/9/2024	39,152	0.02
USD 48,000	Canadian Pacific Railway 3% 2/12/2041	35,805	0.02	<b>Denmark</b>			
USD 25,000	Canadian Pacific Railway 3.1% 2/12/2051	16,905	0.01	USD 345,000	Danske Bank 7% 26/12/2171	331,545	0.21
USD 93,000	Clarios Global 6.75% 15/5/2025	92,620	0.06	<b>Finland</b>			
USD 70,000	Clarios Global / Clarios US Finance 6.25% 15/5/2026	68,681	0.04	USD 88,000	Nokia 6.625% 15/5/2039	85,892	0.05
USD 313,000	Clarios Global / Clarios US Finance 8.5% 15/5/2027	310,937	0.19	USD 500,000	Nordea Bank 6.625% 26/9/2171	486,750	0.31
USD 43,000	Garda World Security 7.75% 15/2/2028	42,243	0.03			572,642	0.36
USD 67,000	GFL Environmental 3.5% 1/9/2028	58,560	0.04	<b>France</b>			
USD 7,000	GFL Environmental 3.75% 1/8/2025	6,585	0.00	USD 200,000	Altice France 5.125% 15/7/2029	153,794	0.10
USD 52,000	GFL Environmental 4% 1/8/2028	45,285	0.03	USD 200,000	BNP Paribas 4.625% 25/8/2171	157,103	0.10
USD 11,000	GFL Environmental 4.25% 1/6/2025	10,466	0.01	USD 619,000	Constellium 3.75% 15/4/2029	509,750	0.32
USD 75,000	GFL Environmental 4.375% 15/8/2029	64,716	0.04	USD 250,000	Credit Agricole 4.75% 23/3/2171	204,350	0.13
				USD 400,000	Iliad 6.5% 15/10/2026	374,312	0.23
				USD 200,000	Iliad 7% 15/10/2028	183,996	0.11
						1,583,305	0.99
				<b>Germany</b>			
				USD 200,000	Allianz 3.2% 30/4/2171	150,869	0.09
				USD 400,000	Allianz 3.5% 30/4/2171	340,853	0.21

The notes on pages 986 to 999 form an integral part of these financial statements.

# ESG Global Multi-Asset Income Fund continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 200,000	Deutsche Bank 2.129% 24/11/2026	179,082	0.11	USD 8,000	NXP / NXP Funding / NXP USA 3.4% 1/5/2030	6,902	0.00
USD 400,000	Deutsche Bank 6% 30/4/2171	362,796	0.23	USD 18,000	NXP / NXP Funding / NXP USA 4.3% 18/6/2029	16,661	0.01
		1,033,600	0.64	USD 52,000	Sensata Technologies 4% 15/4/2029	45,702	0.03
	<b>Ireland</b>			USD 11,000	Sensata Technologies 5% 1/10/2025	10,713	0.01
USD 250,000	AerCap Ireland Capital / AerCap Global Aviation Trust 3.5% 15/1/2025	238,213	0.15	USD 9,000	Sensata Technologies 5.625% 1/11/2024	8,914	0.01
	<b>Italy</b>			USD 298,000	Trivium Packaging Finance 8.5% 15/8/2027	283,560	0.18
USD 339,000	UniCredit 8% 3/6/2171	330,881	0.21	USD 314,000	Ziggo Bond 5.125% 28/2/2030	251,283	0.16
	<b>Japan</b>					1,765,980	1.12
USD 45,000	Honda Motor 2.967% 10/3/2032	38,787	0.02		<b>Spain</b>		
USD 300,000	Mitsubishi UFJ Financial 0.953% 19/7/2025	280,007	0.18	USD 200,000	Banco Bilbao Vizcaya Argentaria 6.125% 16/2/2172	178,954	0.11
USD 56,000	Sumitomo Mitsui Financial 2.632% 14/7/2026	51,125	0.03		<b>Switzerland</b>		
USD 59,000	Sumitomo Mitsui Financial 3.544% 17/1/2028	54,339	0.03	USD 300,000	UBS 1.008% 30/7/2024	294,340	0.19
		424,258	0.26	USD 500,000	UBS 3.875% 2/12/2171	422,065	0.26
	<b>Jersey</b>					716,405	0.45
USD 64,000	Aptiv 3.1% 1/12/2051	38,093	0.02		<b>United Kingdom</b>		
USD 35,000	Aptiv / Aptiv 3.25% 1/3/2032	29,113	0.02	USD 200,000	Barclays 3.932% 7/5/2025	194,680	0.12
USD 25,000	Aptiv / Aptiv 4.15% 1/5/2052	18,054	0.01	USD 200,000	Barclays 4.375% 12/1/2026	193,193	0.12
		85,260	0.05	USD 300,000	Barclays 6.125% 15/12/2171	282,466	0.18
	<b>Luxembourg</b>			USD 255,000	Barclays 8% 15/12/2171	249,186	0.16
USD 200,000	Allied Universal Holdco /Allied Universal Finance /Atlas Luxco 4 4.625% 1/6/2028	166,505	0.10	USD 200,000	HSBC 4.583% 19/6/2029	187,572	0.12
USD 108,000	Camelot Finance 4.5% 1/11/2026	99,143	0.06	USD 250,000	HSBC 6.375% 17/3/2171	244,455	0.15
USD 400,000	Herens Holdco 4.75% 15/5/2028	328,412	0.21	USD 200,000	HSBC 7.39% 3/11/2028	211,363	0.13
USD 60,000	Telecom Italia Capital 6% 30/9/2034	49,854	0.03	USD 200,000	HSBC 8.113% 3/11/2033	219,625	0.14
USD 84,000	Telecom Italia Capital 6.375% 15/11/2033	72,720	0.05	USD 200,000	Lloyds Banking 3.87% 9/7/2025	194,694	0.12
USD 5,000	Telecom Italia Capital 7.2% 18/7/2036	4,376	0.00	USD 200,000	Lloyds Banking 7.5% 27/12/2171	196,550	0.12
USD 16,000	Telecom Italia Capital 7.721% 4/6/2038	14,450	0.01	USD 310,000	Merlin Entertainments 5.75% 15/6/2026	294,476	0.19
USD 200,000	Telenet Finance Luxembourg Notes 5.5% 1/3/2028	188,450	0.12	USD 200,000	NatWest 7.472% 10/11/2026	207,854	0.13
		923,910	0.58	USD 200,000	Vmed O2 UK Financing I 4.25% 31/1/2031	160,699	0.10
	<b>Netherlands</b>			USD 200,000	Vmed O2 UK Financing I 4.75% 15/7/2031	165,820	0.10
USD 184,000	Diamond BC 4.625% 1/10/2029	150,927	0.09	USD 86,000	Vodafone 3.25% 4/6/2081	74,473	0.05
USD 283,000	Elastic 4.125% 15/7/2029	232,361	0.15	USD 31,000	Vodafone 4.25% 17/9/2050	24,154	0.01
USD 200,000	Enel Finance International 1.375% 12/7/2026	173,418	0.11	USD 208,000	Vodafone 7% 4/4/2079	204,200	0.13
USD 200,000	ING Groep 3.875% 16/11/2171	155,153	0.10			3,305,460	2.07
USD 200,000	ING Groep 4.625% 6/1/2026	197,196	0.12		<b>United States</b>		
USD 150,000	JDE Peet's 1.375% 15/1/2027	127,414	0.08	USD 68,000	AbbVie 3.6% 14/5/2025	65,425	0.04
USD 88,000	NXP / NXP Funding / NXP USA 2.5% 11/5/2031	69,220	0.04	USD 43,000	AbbVie 3.8% 15/3/2025	41,685	0.03
USD 13,000	NXP / NXP Funding / NXP USA 2.65% 15/2/2032	10,175	0.01	USD 71,000	AbbVie 4.25% 21/11/2049	58,783	0.04
USD 38,000	NXP / NXP Funding / NXP USA 3.25% 11/5/2041	26,381	0.02	USD 4,000	AbbVie 4.3% 14/5/2036	3,576	0.00
				USD 59,000	AbbVie 4.4% 6/11/2042	50,822	0.03
				USD 15,000	AbbVie 4.45% 14/5/2046	12,758	0.01
				USD 52,000	AbbVie 4.5% 14/5/2035	47,890	0.03
				USD 42,000	AbbVie 4.55% 15/3/2035	38,895	0.02
				USD 10,000	AbbVie 4.7% 14/5/2045	8,796	0.01
				USD 10,000	Acadia Healthcare 5% 15/4/2029	9,069	0.01

The notes on pages 986 to 999 form an integral part of these financial statements.

# ESG Global Multi-Asset Income Fund continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 12,000	Acadia Healthcare 5.5% 1/7/2028	11,235	0.01	USD 26,000	Alphabet 1.9% 15/8/2040	17,149	0.01
USD 41,000	ACI Worldwide 5.75% 15/8/2026	39,614	0.02	USD 37,000	Alphabet 2.05% 15/8/2050	22,069	0.01
USD 4,000	AdaptHealth 5.125% 1/3/2030	3,490	0.00	USD 9,000	Amazon.com 2.5% 3/6/2050	5,678	0.00
USD 63,000	AdaptHealth 6.125% 1/8/2028	59,081	0.04	USD 42,000	Amazon.com 2.7% 3/6/2060	25,491	0.02
USD 5,000	ADT Security 4.125% 1/8/2029	4,305	0.00	USD 51,000	Amazon.com 3.15% 22/8/2027	47,554	0.03
USD 82,000	ADT Security 4.875% 15/7/2032	70,190	0.04	USD 13,000	Amazon.com 3.25% 12/5/2061	8,898	0.01
USD 3,000	Advanced Drainage Systems 5% 30/9/2027	2,788	0.00	USD 45,000	Amazon.com 3.875% 22/8/2037	39,569	0.03
USD 254,000	Advanced Drainage Systems 6.375% 15/6/2030	243,034	0.15	USD 20,000	Amazon.com 3.95% 13/4/2052	16,640	0.01
USD 3,000	Aetna 3.875% 15/8/2047	2,241	0.00	USD 11,000	Amazon.com 4.05% 22/8/2047	9,427	0.01
USD 41,000	Aetna 4.75% 15/3/2044	35,753	0.02	USD 10,000	Amazon.com 4.1% 13/4/2062	8,181	0.01
USD 136,000	AHP Health Partners 5.75% 15/7/2029	113,889	0.07	USD 13,000	AMC Networks 4.25% 15/2/2029	9,632	0.01
USD 82,000	Air Lease 1.875% 15/8/2026	71,535	0.04	USD 7,000	AMC Networks 4.75% 1/8/2025	6,577	0.00
USD 68,000	Air Lease 2.875% 15/1/2026	62,701	0.04	USD 337,000	American Airlines 11.75% 15/7/2025	368,986	0.23
USD 17,000	Air Lease 3.375% 1/7/2025	16,026	0.01	USD 47,003	American Airlines Aadvantage Loyalty IP 5.5% 20/4/2026	45,806	0.03
USD 92,000	Air Lease 3.75% 1/6/2026	86,393	0.05	USD 246,420	American Airlines Aadvantage Loyalty IP 5.75% 20/4/2029	234,343	0.15
USD 9,000	Air Products and Chemicals 1.5% 15/10/2025	8,210	0.01	USD 36,000	American Express 3.125% 20/5/2026	33,787	0.02
USD 2,000	Air Products and Chemicals 2.05% 15/5/2030	1,667	0.00	USD 136,000	American Express 3.375% 3/5/2024	132,914	0.08
USD 190,000	Albertsons / Safeway / New Albertsons / Albertsons 3.25% 15/3/2026	174,498	0.11	USD 40,000	American Express 3.4% 22/2/2024	39,187	0.02
USD 84,000	Albertsons / Safeway / New Albertsons / Albertsons 4.625% 15/1/2027	79,045	0.05	USD 429,000	American Express 3.55% 15/9/2171	365,107	0.23
USD 51,000	Albertsons / Safeway / New Albertsons / Albertsons 4.875% 15/2/2030	45,794	0.03	USD 25,000	American Express 3.95% 1/8/2025	24,253	0.02
USD 49,000	Albertsons / Safeway / New Albertsons / Albertsons 5.875% 15/2/2028	47,479	0.03	USD 45,000	American Honda Finance 2% 24/3/2028	38,820	0.02
USD 48,000	Albertsons / Safeway / New Albertsons / Albertsons 6.5% 15/2/2028	47,692	0.03	USD 50,000	American Honda Finance 2.9% 16/2/2024	48,807	0.03
USD 4,000	Alexandria Real Estate Equities 1.875% 1/2/2033	2,953	0.00	USD 20,000	American International 4.75% 1/4/2048	17,655	0.01
USD 28,000	Alexandria Real Estate Equities 2.75% 15/12/2029	23,657	0.01	USD 6,000	American International 4.8% 10/7/2045	5,304	0.00
USD 43,000	Alexandria Real Estate Equities 3.95% 15/1/2028	40,390	0.03	USD 67,000	American Tower 1.6% 15/4/2026	59,568	0.04
USD 57,000	Alexandria Real Estate Equities 4.9% 15/12/2030	55,130	0.03	USD 24,000	American Tower 1.875% 15/10/2030	18,389	0.01
USD 27,000	Alliant Intermediate / Alliant Co- Issuer 4.25% 15/10/2027	23,857	0.01	USD 57,000	American Tower 2.1% 15/6/2030	44,958	0.03
USD 239,000	Alliant Intermediate / Alliant Co- Issuer 5.875% 1/11/2029	200,061	0.13	USD 28,000	American Tower 2.3% 15/9/2031	21,628	0.01
USD 211,000	Alliant Intermediate / Alliant Co- Issuer 6.75% 15/10/2027	191,827	0.12	USD 22,000	American Tower 2.7% 15/4/2031	17,750	0.01
USD 146,000	Alliant Intermediate / Alliant Co- Issuer 6.75% 15/4/2028	142,860	0.09	USD 3,000	American Tower 2.9% 15/1/2030	2,530	0.00
USD 105,000	Allied Universal Holdco / Allied Universal Finance 9.75% 15/7/2027	96,459	0.06	USD 40,000	American Tower 3.375% 15/10/2026	37,199	0.02
USD 457,000	Ally Financial 4.7% 15/8/2171	359,602	0.22	USD 5,000	American Tower 3.55% 15/7/2027	4,618	0.00
USD 82,000	Ally Financial 5.75% 20/11/2025	80,102	0.05	USD 30,000	American Tower 3.8% 15/8/2029	26,998	0.02
				USD 2,000	Amgen 2% 15/1/2032	1,538	0.00
				USD 12,000	Amgen 2.45% 21/2/2030	10,040	0.01
				USD 53,000	Amgen 3% 15/1/2052	33,546	0.02
				USD 10,000	Amgen 4.2% 22/2/2052	7,968	0.00
				USD 16,000	Amgen 4.4% 22/2/2062	12,688	0.01
				USD 38,000	Amgen 4.875% 1/3/2053	33,499	0.02
				USD 25,000	Amgen 5.15% 2/3/2028	24,860	0.02
				USD 35,000	Amgen 5.25% 2/3/2033	34,550	0.02

The notes on pages 986 to 999 form an integral part of these financial statements.

# ESG Global Multi-Asset Income Fund continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 15,000	Amgen 5.65% 2/3/2053	14,726	0.01	USD 95,000	Avantor Funding 3.875% 1/11/2029	82,209	0.05
USD 10,000	Amgen 5.75% 2/3/2063	9,745	0.01	USD 259,000	Avantor Funding 4.625% 15/7/2028	238,552	0.15
USD 114,000	AMN Healthcare 4% 15/4/2029	96,433	0.06	USD 70,000	Aviation Capital 1.95% 20/9/2026	60,130	0.04
USD 93,000	AMN Healthcare 4.625% 1/10/2027	84,704	0.05	USD 39,000	Avient 7.125% 1/8/2030	39,100	0.02
USD 41,000	AmWINS 4.875% 30/6/2029	34,887	0.02	USD 241,000	Axalta Coating Systems 3.375% 15/2/2029	200,413	0.13
USD 5,000	Analog Devices 1.7% 1/10/2028	4,206	0.00	USD 422,000	Axalta Coating Systems / Axalta Coating Systems Dutch B 4.75% 15/6/2027	389,697	0.24
USD 17,000	Analog Devices 2.8% 1/10/2041	12,236	0.01	USD 166,000	Ball 3.125% 15/9/2031	133,133	0.08
USD 84,000	ANGI 3.875% 15/8/2028	63,207	0.04	USD 163,000	Ball 4.875% 15/3/2026	157,664	0.10
USD 16,000	APi DE 4.125% 15/7/2029	13,774	0.01	USD 211,000	Bank of America 0.981% 25/9/2025	195,858	0.12
USD 14,000	APi DE 4.75% 15/10/2029	12,514	0.01	USD 170,000	Bank of America 1.197% 24/10/2026	151,445	0.09
USD 87,000	Apple 2.2% 11/9/2029	74,725	0.05	USD 104,000	Bank of America 1.319% 19/6/2026	94,350	0.06
USD 22,000	Apple 2.65% 11/5/2050	14,619	0.01	USD 7,000	Bank of America 1.658% 11/3/2027	6,223	0.00
USD 19,000	Apple 2.65% 8/2/2051	12,542	0.01	USD 75,000	Bank of America 1.843% 4/2/2025	72,311	0.05
USD 33,000	Apple 2.7% 5/8/2051	21,878	0.01	USD 80,000	Bank of America 1.898% 23/7/2031	62,122	0.04
USD 20,000	Apple 2.95% 11/9/2049	14,186	0.01	USD 28,000	Bank of America 2.651% 11/3/2032	22,661	0.01
USD 5,000	Apple 3.45% 9/2/2045	4,029	0.00	USD 34,000	Bank of America 2.687% 22/4/2032	27,514	0.02
USD 39,000	Apple 3.85% 4/8/2046	32,711	0.02	USD 10,000	Bank of America 2.884% 22/10/2030	8,435	0.01
USD 8,000	Apple 4.5% 23/2/2036	7,777	0.00	USD 45,000	Bank of America 2.972% 4/2/2033	36,638	0.02
USD 65,000	Apple 4.65% 23/2/2046	61,938	0.04	USD 67,000	Bank of America 3.419% 20/12/2028	60,814	0.04
USD 13,000	Applied Materials 3.3% 1/4/2027	12,279	0.01	USD 70,000	Bank of America 4.271% 23/7/2029	65,632	0.04
USD 88,000	APX 5.75% 15/7/2029	73,865	0.05	USD 84,000	Bank of America 4.375% 27/4/2171	72,968	0.05
USD 129,000	APX 6.75% 15/2/2027	124,007	0.08	USD 27,000	Bank of America 4.75% 21/4/2045	24,197	0.02
USD 35,000	Aramark Services 5% 1/4/2025	33,985	0.02	USD 253,000	Bank of America 4.948% 22/7/2028	247,180	0.15
USD 234,000	Aramark Services 5% 1/2/2028	215,977	0.14	USD 75,000	Bank of America 5.015% 22/7/2033	71,836	0.04
USD 135,000	Aramark Services 6.375% 1/5/2025	134,413	0.08	USD 25,000	Bank of America 6.204% 10/11/2028	25,668	0.02
USD 400,000	Ardagh Metal Packaging Finance USA / Ardagh Metal Packaging Finance 4% 1/9/2029	322,046	0.20	USD 14,000	Bank of New York Mellon 3% 30/10/2028	12,453	0.01
USD 200,000	Ardagh Metal Packaging Finance USA / Ardagh Metal Packaging Finance 6% 15/6/2027	192,846	0.12	USD 259,000	Bank of New York Mellon 3.7% 20/3/2171	236,883	0.15
USD 17,000	Asbury Automotive 4.5% 1/3/2028	15,257	0.01	USD 325,000	Bank of New York Mellon 4.625% 20/3/2171	296,549	0.19
USD 17,000	Asbury Automotive 4.75% 1/3/2030	14,646	0.01	USD 3,000	Baxalta 5.25% 23/6/2045	2,851	0.00
USD 21,000	Asbury Automotive 5% 15/2/2032	17,888	0.01	USD 45,000	Baxter International 2.539% 1/2/2032	34,703	0.02
USD 160,000	Ashland 3.375% 1/9/2031	127,758	0.08	USD 32,000	Beacon Roofing Supply 4.125% 15/5/2029	27,409	0.02
USD 54,000	Ashton Woods USA / Ashton Woods Finance 4.625% 1/8/2029	44,196	0.03	USD 17,000	Becton Dickinson 3.7% 6/6/2027	16,025	0.01
USD 10,000	Ashton Woods USA / Ashton Woods Finance 6.625% 15/1/2028	9,072	0.01				
USD 3,000	Astrazeneca Finance 2.25% 28/5/2031	2,486	0.00				
USD 25,000	AT&T 2.55% 1/12/2033	19,073	0.01				
USD 30,000	AT&T 3.5% 1/6/2041	22,421	0.01				
USD 25,000	AT&T 3.5% 15/9/2053	16,964	0.01				
USD 45,000	AT&T 3.65% 1/6/2051	31,845	0.02				
USD 35,000	AT&T 3.65% 15/9/2059	23,423	0.02				
USD 139,000	AT&T 4.5% 15/5/2035	124,687	0.08				
USD 43,000	Autodesk 2.4% 15/12/2031	34,270	0.02				
USD 50,000	Autodesk 3.5% 15/6/2027	46,858	0.03				
USD 20,000	AvalonBay Communities 5% 15/2/2033	19,814	0.01				

The notes on pages 986 to 999 form an integral part of these financial statements.



# ESG Global Multi-Asset Income Fund continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 12,000	Becton Dickinson 3.734% 15/12/2024	11,663	0.01	USD 52,000	Catalent Pharma Solutions 3.5% 1/4/2030	45,042	0.03
USD 12,000	Becton Dickinson 4.669% 6/6/2047	10,506	0.01	USD 5,000	Catalent Pharma Solutions 5% 15/7/2027	4,816	0.00
USD 5,000	Becton Dickinson 4.685% 15/12/2044	4,410	0.00	USD 196,000	CCO / CCO Capital 4.25% 1/2/2031	157,998	0.10
USD 259,000	Big River Steel / BRS Finance 6.625% 31/1/2029	252,624	0.16	USD 167,000	CCO / CCO Capital 4.25% 15/1/2034	124,980	0.08
USD 149,000	Black Knight InfoServ 3.625% 1/9/2028	130,189	0.08	USD 194,000	CCO / CCO Capital 4.5% 15/8/2030	159,844	0.10
USD 520,000	Block 3.5% 1/6/2031	420,776	0.26	USD 12,000	CCO / CCO Capital 4.5% 1/5/2032	9,525	0.01
USD 57,000	Boise Cascade 4.875% 1/7/2030	50,074	0.03	USD 22,000	CCO / CCO Capital 4.5% 1/6/2033	17,078	0.01
USD 40,000	Booking 2.75% 15/3/2023	39,964	0.03	USD 20,000	CCO / CCO Capital 4.75% 1/3/2030	16,873	0.01
USD 5,000	Boston Properties 2.45% 1/10/2033	3,636	0.00	USD 107,000	CCO / CCO Capital 4.75% 1/2/2032	86,900	0.05
USD 15,000	Boston Properties 2.9% 15/3/2030	12,309	0.01	USD 60,000	CCO / CCO Capital 5% 1/2/2028	54,282	0.03
USD 12,000	Boston Properties 3.4% 21/6/2029	10,293	0.01	USD 10,000	CCO / CCO Capital 5.125% 1/5/2027	9,271	0.01
USD 71,000	Boxer Parent 9.125% 1/3/2026	69,005	0.04	USD 15,000	CCO / CCO Capital 5.375% 1/6/2029	13,387	0.01
USD 15,000	Boyne USA 4.75% 15/5/2029	13,360	0.01	USD 104,000	CCO / CCO Capital 6.375% 1/9/2029	97,175	0.06
USD 14,000	Brink's 4.625% 15/10/2027	12,708	0.01	USD 46,000	CCO / CCO Capital 7.375% 1/3/2031	44,761	0.03
USD 5,000	Brink's 5.5% 15/7/2025	4,868	0.00	USD 101,000	Cedar Fair / Canada's Wonderland / Magnum Management / Millennium Op 5.5% 1/5/2025	99,861	0.06
USD 40,000	Bristol-Myers Squibb 2.9% 26/7/2024	38,776	0.02	USD 82,000	Cedar Fair / Canada's Wonderland / Magnum Management / Millennium Op 6.5% 1/10/2028	79,638	0.05
USD 12,000	Bristol-Myers Squibb 2.95% 15/3/2032	10,321	0.01	USD 111,000	Centene 2.45% 15/7/2028	93,120	0.06
USD 10,000	Bristol-Myers Squibb 3.4% 26/7/2029	9,155	0.01	USD 93,000	Centene 2.5% 1/3/2031	72,405	0.05
USD 37,000	Bristol-Myers Squibb 3.7% 15/3/2052	28,905	0.02	USD 86,000	Centene 2.625% 1/8/2031	67,175	0.04
USD 6,000	Bristol-Myers Squibb 3.9% 15/3/2062	4,657	0.00	USD 200,000	Centene 3% 15/10/2030	163,073	0.10
USD 50,000	Broadcom 3.419% 15/4/2033	40,221	0.02	USD 20,000	CenterPoint Energy Houston Electric 3% 1/3/2032	17,157	0.01
USD 46,000	Broadcom 3.469% 15/4/2034	36,251	0.02	USD 219,000	Central Parent / CDK Global 7.25% 15/6/2029	214,014	0.13
USD 25,000	Broadcom 4.15% 15/4/2032	21,932	0.01	USD 30,000	Charles River Laboratories International 4% 15/3/2031	25,690	0.02
USD 134,000	Broadcom 4.926% 15/5/2037	115,805	0.07	USD 162,000	Charles River Laboratories International 4.25% 1/5/2028	146,304	0.09
USD 25,000	Brookfield Property REIT / BPR Cumulus / BPR Nimbus / GGS Sellco 4.5% 1/4/2027	21,341	0.01	USD 313,000	Charles Schwab 4% 1/6/2171	285,302	0.18
USD 24,000	Cable One 0% 15/3/2026	19,020	0.01	USD 207,000	Charles Schwab 4% 1/3/2172	175,023	0.11
USD 130,000	Cable One 1.125% 15/3/2028	96,788	0.06	USD 200,000	Charles Schwab 5% 1/6/2171	188,500	0.12
USD 245,000	Cable One 4% 15/11/2030	191,563	0.12	USD 164,000	Chobani / Chobani Finance 4.625% 15/11/2028	143,238	0.09
USD 200,000	Cablevision Lightpath 5.625% 15/9/2028	149,246	0.09	USD 89,000	Chobani / Chobani Finance 7.5% 15/4/2025	86,836	0.05
USD 14,000	Camden Property Trust 2.8% 15/5/2030	11,996	0.01	USD 36,000	CHS/Community Health Systems 4.75% 15/2/2031	27,940	0.02
USD 56,000	Camelot Return Merger Sub 8.75% 1/8/2028	53,262	0.03	USD 71,000	CHS/Community Health Systems 5.25% 15/5/2030	57,006	0.04
USD 12,000	Cano Health 6.25% 1/10/2028	7,287	0.00				
USD 85,000	Capital One Financial 2.618% 2/11/2032	65,649	0.04				
USD 25,000	Capital One Financial 5.817% 1/2/2034	24,160	0.02				
USD 59,000	Carlisle 2.2% 1/3/2032	44,586	0.03				
USD 65,000	Carlisle 2.75% 1/3/2030	54,154	0.03				
USD 230,000	Catalent Pharma Solutions 3.125% 15/2/2029	199,162	0.12				

The notes on pages 986 to 999 form an integral part of these financial statements.

# ESG Global Multi-Asset Income Fund continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 17,000	CHS/Community Health Systems 5.625% 15/3/2027	14,960	0.01	USD 64,000	CommScope 8.25% 1/3/2027	54,470	0.03
USD 251,000	CHS/Community Health Systems 6% 15/1/2029	217,819	0.14	USD 124,000	CommScope Technologies 6% 15/6/2025	119,162	0.07
USD 10,000	Citigroup 1.122% 28/1/2027	8,779	0.01	USD 23,000	Compass Diversified 5.25% 15/4/2029	20,116	0.01
USD 15,000	Citigroup 2.561% 1/5/2032	12,019	0.01	USD 378,000	Condor Merger Sub 7.375% 15/2/2030	300,651	0.19
USD 97,000	Citigroup 2.572% 3/6/2031	79,349	0.05	USD 316,000	Connect Finco / Connect US Finco 6.75% 1/10/2026	294,322	0.18
USD 42,000	Citigroup 2.666% 29/1/2031	34,841	0.02	USD 119,000	Consensus Cloud Solutions 6% 15/10/2026	110,713	0.07
USD 9,000	Citigroup 2.904% 3/11/2042	6,191	0.00	USD 9,000	Consensus Cloud Solutions 6.5% 15/10/2028	7,844	0.00
USD 38,000	Citigroup 2.976% 5/11/2030	32,193	0.02	USD 103,000	Consolidated Communications 6.5% 1/10/2028	80,598	0.05
USD 97,000	Citigroup 3.2% 21/10/2026	90,162	0.06	USD 76,000	CoreLogic 4.5% 1/5/2028	57,752	0.04
USD 8,000	Citigroup 3.52% 27/10/2028	7,313	0.00	USD 107,000	Crocs 4.125% 15/8/2031	87,313	0.06
USD 70,000	Citigroup 3.887% 10/1/2028	65,719	0.04	USD 52,000	Crocs 4.25% 15/3/2029	44,641	0.03
USD 115,000	Citigroup 4.125% 25/7/2028	107,425	0.07	USD 5,000	Crowdstrike 3% 15/2/2029	4,201	0.00
USD 16,000	Citigroup 4.3% 20/11/2026	15,339	0.01	USD 169,000	Crown Americas / Crown Americas Capital V 4.25% 30/9/2026	157,267	0.10
USD 20,000	Citigroup 4.45% 29/9/2027	19,082	0.01	USD 16,000	Crown Americas / Crown Americas Capital VI 4.75% 1/2/2026	15,364	0.01
USD 25,000	Citigroup 6.27% 17/11/2033	26,094	0.02	USD 15,000	Crown Castle 1.35% 15/7/2025	13,620	0.01
USD 475,000	Clarivate Science 3.875% 1/7/2028	410,064	0.26	USD 31,000	Crown Castle 2.25% 15/1/2031	24,729	0.02
USD 284,000	Clarivate Science 4.875% 1/7/2029	244,257	0.15	USD 80,000	Crown Castle 2.5% 15/7/2031	64,274	0.04
USD 15,000	Clean Harbors 4.875% 15/7/2027	14,152	0.01	USD 34,000	Crown Castle 2.9% 1/4/2041	23,026	0.01
USD 32,000	Clean Harbors 5.125% 15/7/2029	30,029	0.02	USD 14,000	Crown Castle 3.8% 15/2/2028	12,996	0.01
USD 428,000	Clear Channel Outdoor 5.125% 15/8/2027	380,413	0.24	USD 10,000	Crown Castle 4.3% 15/2/2029	9,381	0.01
USD 196,000	Clear Channel Outdoor 7.5% 1/6/2029	158,454	0.10	USD 200,000	CSC 4.125% 1/12/2030	143,076	0.09
USD 129,000	Clear Channel Outdoor 7.75% 15/4/2028	107,760	0.07	USD 200,000	CSC 4.5% 15/11/2031	142,338	0.09
USD 32,000	Clearway Energy Operating 3.75% 15/1/2032	25,465	0.02	USD 6,000	CSC 5.25% 1/6/2024	5,842	0.00
USD 876,000	Clearway Energy Operating 4.75% 15/3/2028	804,552	0.50	USD 15,000	CSX 4.1% 15/11/2032	13,782	0.01
USD 530,000	Cloud Software 6.5% 31/3/2029	461,154	0.29	USD 31,000	CSX 4.3% 1/3/2048	26,153	0.02
USD 69,000	Clydesdale Acquisition 6.625% 15/4/2029	65,921	0.04	USD 4,000	CSX 4.5% 15/11/2052	3,440	0.00
USD 51,000	Clydesdale Acquisition 8.75% 15/4/2030	45,517	0.03	USD 235,000	Cushman & Wakefield US Borrower 6.75% 15/5/2028	220,363	0.14
USD 55,000	Comcast 1.95% 15/1/2031	43,942	0.03	USD 10,000	CVS Health 1.3% 21/8/2027	8,408	0.01
USD 25,000	Comcast 2.8% 15/1/2051	15,798	0.01	USD 10,000	CVS Health 4.3% 25/3/2028	9,542	0.01
USD 25,000	Comcast 2.887% 1/11/2051	15,987	0.01	USD 27,000	CVS Health 4.78% 25/3/2038	24,348	0.02
USD 86,000	Comcast 2.937% 1/11/2056	53,699	0.03	USD 40,000	CVS Health 5% 20/2/2026	39,741	0.02
USD 25,000	Comcast 3.45% 1/2/2050	18,114	0.01	USD 61,000	CVS Health 5.05% 25/3/2048	54,337	0.03
USD 72,000	Comcast 3.75% 1/4/2040	59,099	0.04	USD 25,000	CVS Health 5.125% 20/7/2045	22,445	0.01
USD 35,000	Comcast 3.9% 1/3/2038	29,790	0.02	USD 10,000	Danaher 2.8% 10/12/2051	6,543	0.00
USD 25,000	Comcast 4% 15/8/2047	20,118	0.01	USD 286,000	Darling Ingredients 6% 15/6/2030	276,394	0.17
USD 55,000	Comcast 4.4% 15/8/2035	50,567	0.03	USD 20,000	Dell International / EMC 5.75% 1/2/2033	19,213	0.01
USD 25,000	Comcast 4.7% 15/10/2048	22,227	0.01	USD 65,000	Dell International / EMC 6.02% 15/6/2026	65,663	0.04
USD 5,000	Comcast 4.95% 15/10/2058	4,556	0.00	USD 122,000	Directv Financing / Directv Financing Co-Obligor 5.875% 15/8/2027	109,371	0.07
USD 75,000	Commonwealth Edison 3.85% 15/3/2052	58,775	0.04	USD 248,000	Discover Financial Services 5.5% 30/4/2171	213,772	0.13
USD 34,000	CommScope 4.75% 1/9/2029	27,918	0.02				
USD 210,000	CommScope 6% 1/3/2026	202,610	0.13				
USD 27,000	CommScope 7.125% 1/7/2028	20,987	0.01				

The notes on pages 986 to 999 form an integral part of these financial statements.

# ESG Global Multi-Asset Income Fund continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 84,000	Discovery Communications 3.95% 15/6/2025	80,224	0.05	USD 6,000	Fidelity National Information Services 5.625% 15/7/2052	5,557	0.00
USD 262,000	Dun & Bradstreet 5% 15/12/2029	217,251	0.14	USD 26,000	Fifth Third Bancorp 2.55% 5/5/2027	23,485	0.01
USD 29,000	DuPont de Nemours 5.319% 15/11/2038	28,005	0.02	USD 35,000	Fifth Third Bancorp 6.361% 27/10/2028	36,082	0.02
USD 3,000	DuPont de Nemours 5.419% 15/11/2048	2,867	0.00	USD 60,000	FirstEnergy Transmission 4.35% 15/1/2025	58,217	0.04
USD 95,000	Dycom Industries 4.5% 15/4/2029	82,586	0.05	USD 2,000	Fiserv 2.65% 1/6/2030	1,663	0.00
USD 51,000	Ecolab 2.7% 15/12/2051	32,066	0.02	USD 98,000	Fiserv 3.8% 1/10/2023	97,070	0.06
USD 394,000	Element Solutions 3.875% 1/9/2028	340,286	0.21	USD 6,000	Fiserv 3.85% 1/6/2025	5,785	0.00
USD 10,000	Elevance Health 2.25% 15/5/2030	8,220	0.01	USD 17,000	Fiserv 4.4% 1/7/2049	13,638	0.01
USD 1,000	Elevance Health 2.375% 15/1/2025	947	0.00	USD 63,000	Ford Motor 0% 15/3/2026	61,196	0.04
USD 5,000	Elevance Health 3.125% 15/5/2050	3,429	0.00	USD 228,000	Ford Motor 3.25% 12/2/2032	172,938	0.11
USD 18,000	Elevance Health 3.7% 15/9/2049	13,513	0.01	USD 5,000	Ford Motor 4.346% 8/12/2026	4,786	0.00
USD 25,000	Elevance Health 4.65% 15/1/2043	22,293	0.01	USD 57,000	Ford Motor 6.1% 19/8/2032	53,492	0.03
USD 20,000	Elevance Health 5.5% 15/10/2032	20,238	0.01	USD 200,000	Ford Motor Credit 2.7% 10/8/2026	174,805	0.11
USD 5,000	Elevance Health 6.1% 15/10/2052	5,299	0.00	USD 200,000	Ford Motor Credit 4.389% 8/1/2026	187,542	0.12
USD 12,000	Elevance Health 6.375% 15/6/2037	12,654	0.01	USD 267,000	Ford Motor Credit 5.125% 16/6/2025	258,495	0.16
USD 25,000	Embeckta 6.75% 15/2/2030	22,572	0.01	USD 200,000	Ford Motor Credit 7.35% 6/3/2030	203,052	0.13
USD 153,000	Encompass Health 4.5% 1/2/2028	140,208	0.09	USD 2,141,382	Freddie Mac Pool 5% 1/8/2052	2,106,391	1.32
USD 41,000	Encompass Health 4.625% 1/4/2031	34,899	0.02	USD 58,000	Frontier Communications 5% 1/5/2028	51,389	0.03
USD 4,000	Encompass Health 4.75% 1/2/2030	3,548	0.00	USD 162,000	Frontier Communications 5.875% 15/10/2027	151,065	0.09
USD 15,000	EnPro Industries 5.75% 15/10/2026	14,330	0.01	USD 8,000	Frontier Communications 6% 15/1/2030	6,392	0.00
USD 138,000	Entegris 3.625% 1/5/2029	113,405	0.07	USD 252,000	Frontier Communications 8.75% 15/5/2030	255,377	0.16
USD 47,000	Entegris 4.375% 15/4/2028	41,568	0.03	USD 100,000	Garden Spinco 8.625% 20/7/2030	105,750	0.07
USD 339,000	Entegris Escrow 4.75% 15/4/2029	307,641	0.19	USD 162,000	Gartner 3.625% 15/6/2029	140,405	0.09
USD 5,000	Entegris Escrow 5.95% 15/6/2030	4,658	0.00	USD 6,000	Gartner 4.5% 1/7/2028	5,503	0.00
USD 40,000	Equinix 1.55% 15/3/2028	33,217	0.02	USD 19,000	GCI 4.75% 15/10/2028	16,310	0.01
USD 20,000	Equinix 2.5% 15/5/2031	15,908	0.01	USD 137,000	Gen Digital 6.75% 30/9/2027	134,418	0.08
USD 101,000	Equinix 2.9% 18/11/2026	92,069	0.06	USD 15,000	General Electric 8.099% 15/6/2023	15,036	0.01
USD 29,000	Equinix 3% 15/7/2050	18,327	0.01	USD 50,000	General Motors 5.2% 1/4/2045	41,379	0.03
USD 6,000	Equinix 3.2% 18/11/2029	5,221	0.00	USD 25,000	General Motors 5.4% 1/4/2048	20,751	0.01
USD 15,000	ERP Operating 2.85% 1/11/2026	13,816	0.01	USD 50,000	General Motors 5.6% 15/10/2032	47,386	0.03
USD 218,000	Fair Isaac 4% 15/6/2028	196,816	0.12	USD 14,000	General Motors 6.6% 1/4/2036	13,969	0.01
USD 1,139,603	Fannie Mae Pool 4.5% 1/7/2052	1,116,958	0.70	USD 125,000	General Motors Financial 2.9% 26/2/2025	118,419	0.07
USD 681,661	Fannie Mae Pool 4.5% 1/10/2052	655,054	0.41	USD 15,000	General Motors Financial 6% 9/1/2028	15,071	0.01
USD 71,000	FedEx 3.1% 5/8/2029	62,565	0.04	USD 2,000	Gilead Sciences 2.8% 1/10/2050	1,285	0.00
USD 14,000	FedEx 4.55% 1/4/2046	11,519	0.01	USD 20,000	Gilead Sciences 4.15% 1/3/2047	16,584	0.01
USD 8,000	FedEx 5.25% 15/5/2050	7,397	0.00	USD 18,000	Gilead Sciences 4.5% 1/2/2045	15,780	0.01
USD 4,000	Fidelity National Information Services 3.1% 1/3/2041	2,742	0.00	USD 36,000	Gilead Sciences 4.75% 1/3/2046	32,355	0.02
				USD 5,052,813	Ginnie Mae II Pool 2.5% 20/1/2052	4,212,617	2.63
				USD 4,301,390	Ginnie Mae II Pool 3% 20/7/2051	3,729,389	2.33

The notes on pages 986 to 999 form an integral part of these financial statements.

# ESG Global Multi-Asset Income Fund continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 21,758	Ginnie Mae II Pool 3.5% 20/1/2041	20,266	0.01	USD 160,000	Goodyear Tire & Rubber 9.5% 31/5/2025	165,041	0.10
USD 41,141	Ginnie Mae II Pool 3.5% 20/7/2042	38,321	0.02	USD 438,075	Government National Mortgage Association 2.5% 20/10/2051	60,065	0.04
USD 74,291	Ginnie Mae II Pool 3.5% 20/7/2042	69,199	0.04	USD 120,000	Graphic Packaging International 3.5% 15/3/2028	105,395	0.07
USD 271,542	Ginnie Mae II Pool 3.5% 20/8/2042	252,931	0.16	USD 3,000	Graphic Packaging International 4.75% 15/7/2027	2,823	0.00
USD 757,929	Ginnie Mae II Pool 3.5% 20/12/2043	705,981	0.44	USD 137,000	GYP III 4.625% 1/5/2029	117,926	0.07
USD 179,305	Ginnie Mae II Pool 3.5% 20/5/2044	167,015	0.10	USD 4,000	H&E Equipment Services 3.875% 15/12/2028	3,444	0.00
USD 81,254	Ginnie Mae II Pool 3.5% 20/10/2046	75,009	0.05	USD 124,000	Hanesbrands 9% 15/2/2031	125,389	0.08
USD 611,891	Ginnie Mae II Pool 3.5% 20/11/2051	550,210	0.34	USD 188,000	HAT I / HAT II 3.375% 15/6/2026	162,343	0.10
USD 73,849	Ginnie Mae II Pool 4% 20/12/2041	71,040	0.05	USD 82,000	HB Fuller 4% 15/2/2027	74,427	0.05
USD 71,693	Ginnie Mae II Pool 4% 20/8/2044	68,812	0.04	USD 64,000	HB Fuller 4.25% 15/10/2028	55,856	0.03
USD 539,531	Ginnie Mae II Pool 4% 20/9/2047	504,483	0.32	USD 3,000	HCA 3.5% 1/9/2030	2,568	0.00
USD 6,000	Global Payments 4.8% 1/4/2026	5,839	0.00	USD 36,000	HCA 3.5% 15/7/2051	23,227	0.01
USD 70,000	Global Payments 5.3% 15/8/2029	67,411	0.04	USD 32,000	HCA 4.625% 15/3/2052	24,891	0.02
USD 55,000	Global Payments 5.4% 15/8/2032	52,410	0.03	USD 69,000	HCA 5% 15/3/2024	68,621	0.04
USD 20,000	Global Payments 5.95% 15/8/2052	18,382	0.01	USD 44,000	HCA 5.25% 15/6/2049	37,795	0.02
USD 140,000	Go Daddy Operating / GD Finance 3.5% 1/3/2029	117,493	0.07	USD 36,000	HCA 5.375% 1/9/2026	35,420	0.02
USD 41,000	Go Daddy Operating / GD Finance 5.25% 1/12/2027	38,976	0.02	USD 24,000	HCA 5.5% 15/6/2047	21,418	0.01
USD 30,000	Goldman Sachs 0.673% 8/3/2024	29,910	0.02	USD 272,000	HealthEquity 4.5% 1/10/2029	237,167	0.15
USD 52,000	Goldman Sachs 1.431% 9/3/2027	45,793	0.03	USD 27,000	Healthpeak Properties 3.5% 15/7/2029	23,994	0.02
USD 8,000	Goldman Sachs 1.948% 21/10/2027	7,001	0.00	USD 15,000	Healthpeak Properties Interim 5.25% 15/12/2032	14,688	0.01
USD 97,000	Goldman Sachs 1.992% 27/1/2032	74,318	0.05	USD 154,000	Herc 5.5% 15/7/2027	145,515	0.09
USD 6,000	Goldman Sachs 2.383% 21/7/2032	4,691	0.00	USD 19,000	Hertz 4.625% 1/12/2026	17,022	0.01
USD 79,000	Goldman Sachs 2.615% 22/4/2032	63,201	0.04	USD 56,000	Hertz 5% 1/12/2029	46,260	0.03
USD 60,000	Goldman Sachs 2.65% 21/10/2032	47,581	0.03	USD 8,000	Hewlett Packard Enterprise 4.45% 2/10/2023	7,949	0.00
USD 75,000	Goldman Sachs 3% 15/3/2024	73,196	0.05	USD 21,000	Hilton Domestic Operating 3.625% 15/2/2032	17,202	0.01
USD 32,000	Goldman Sachs 3.102% 24/2/2033	26,262	0.02	USD 163,000	Hilton Domestic Operating 3.75% 1/5/2029	141,413	0.09
USD 108,000	Goldman Sachs 3.65% 10/2/2172	90,752	0.06	USD 17,000	Hilton Domestic Operating 4% 1/5/2031	14,384	0.01
USD 4,000	Goldman Sachs 3.75% 25/2/2026	3,819	0.00	USD 223,000	Hilton Domestic Operating 4.875% 15/1/2030	203,858	0.13
USD 34,000	Goldman Sachs 4.223% 1/5/2029	31,759	0.02	USD 10,000	Hilton Domestic Operating 5.375% 1/5/2025	9,894	0.01
USD 92,000	Goldman Sachs 4.482% 23/8/2028	88,082	0.06	USD 55,000	Hilton Domestic Operating 5.75% 1/5/2028	53,432	0.03
USD 100,000	Goldman Sachs 5.7% 1/11/2024	100,582	0.06	USD 55,000	Hilton Worldwide Finance / Hilton Worldwide Finance 4.875% 1/4/2027	52,428	0.03
USD 3,000	Goodyear Tire & Rubber 5.625% 30/4/2033	2,551	0.00	USD 208,000	Hologic 3.25% 15/2/2029	179,113	0.11
				USD 36,000	Home Depot 3.35% 15/4/2050	26,428	0.02
				USD 17,000	Home Depot 4.2% 1/4/2043	14,796	0.01
				USD 13,000	Home Depot 4.5% 6/12/2048	11,607	0.01
				USD 24,000	Home Depot 4.95% 15/9/2052	22,825	0.01
				USD 28,000	Howard Hughes 4.125% 1/2/2029	23,369	0.01
				USD 213,000	Howard Hughes 5.375% 1/8/2028	191,915	0.12
				USD 64,000	HP 1.45% 17/6/2026	56,158	0.03

The notes on pages 986 to 999 form an integral part of these financial statements.

# ESG Global Multi-Asset Income Fund continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 55,000	HP 2.2% 17/6/2025	51,293	0.03	USD 101,000	JPMorgan Chase 3.157% 22/4/2042	73,567	0.05
USD 18,000	HP 3% 17/6/2027	16,330	0.01	USD 140,000	JPMorgan Chase 3.22% 1/3/2025	136,655	0.09
USD 36,000	HP 4.75% 15/1/2028	34,590	0.02	USD 20,000	JPMorgan Chase 3.375% 1/5/2023	19,942	0.01
USD 8,000	HUB International 5.625% 1/12/2029	6,885	0.00	USD 14,000	JPMorgan Chase 3.625% 1/12/2027	13,070	0.01
USD 149,000	HUB International 7% 1/5/2026	146,539	0.09	USD 40,000	JPMorgan Chase 3.782% 1/2/2028	37,555	0.02
USD 5,000	Humana 2.15% 3/2/2032	3,846	0.00	USD 56,000	JPMorgan Chase 3.882% 24/7/2038	46,365	0.03
USD 15,000	Huntington Bancshares 4.443% 4/8/2028	14,319	0.01	USD 59,000	JPMorgan Chase 4.005% 23/4/2029	54,832	0.03
USD 236,000	ILFC E-Capital Trust I 6.288% 21/12/2065	162,250	0.10	USD 10,000	JPMorgan Chase 4.125% 15/12/2026	9,613	0.01
USD 157,000	ILFC E-Capital Trust II 6.538% 21/12/2065	108,723	0.07	USD 20,000	JPMorgan Chase 4.95% 1/6/2045	18,322	0.01
USD 27,000	Imola Merger 4.75% 15/5/2029	22,838	0.01	USD 8,000	JPMorgan Chase 5.4% 6/1/2042	7,900	0.01
USD 19,000	Installed Building Products 5.75% 1/2/2028	17,699	0.01	USD 2,000	JPMorgan Chase 5.625% 16/8/2043	1,978	0.00
USD 17,000	Intel 2.8% 12/8/2041	11,499	0.01	USD 106,000	JPMorgan Chase 5.717% 14/9/2033	104,599	0.07
USD 2,000	Intel 3.1% 15/2/2060	1,216	0.00	USD 724,000	JPMorgan Chase 5.864% 15/5/2077	621,120	0.39
USD 2,000	Intel 3.2% 12/8/2061	1,234	0.00	USD 18,000	KB Home 7.25% 15/7/2030	17,654	0.01
USD 10,000	Intel 5.2% 10/2/2033	9,770	0.01	USD 23,000	Keurig Dr Pepper 4.5% 15/4/2052	19,035	0.01
USD 15,000	Intel 5.625% 10/2/2043	14,515	0.01	USD 33,000	Kimco Realty 4.6% 1/2/2033	30,277	0.02
USD 50,000	Intel 5.7% 10/2/2053	48,399	0.03	USD 31,000	KLA 3.3% 1/3/2050	22,244	0.01
USD 27,000	Intel 5.9% 10/2/2063	26,368	0.02	USD 49,000	KLA 4.1% 15/3/2029	46,569	0.03
USD 4,000	Intercontinental Exchange 3.1% 15/9/2027	3,701	0.00	USD 20,000	KLA 4.65% 15/7/2032	19,399	0.01
USD 90,000	Intercontinental Exchange 3.75% 21/9/2028	84,782	0.05	USD 35,000	Kobe US Midco 2 9.25% 1/11/2026	26,250	0.02
USD 3,000	Intercontinental Exchange 4.25% 21/9/2048	2,567	0.00	USD 74,000	Kontoor Brands 4.125% 15/11/2029	62,794	0.04
USD 8,000	Intercontinental Exchange 4.6% 15/3/2033	7,630	0.00	USD 140,000	Korn Ferry 4.625% 15/12/2027	129,716	0.08
USD 23,000	International Business Machines 4% 20/6/2042	18,682	0.01	USD 40,000	Kraft Heinz Foods 3% 1/6/2026	37,210	0.02
USD 15,000	Interpublic 3.375% 1/3/2041	10,857	0.01	USD 44,000	Kraft Heinz Foods 4.375% 1/6/2046	35,557	0.02
USD 4,000	Interpublic 4.75% 30/3/2030	3,803	0.00	USD 114,000	Kraft Heinz Foods 4.875% 1/10/2049	99,661	0.06
USD 200,000	IQVIA 5% 15/5/2027	190,181	0.12	USD 18,000	Ladder Capital Finance / Ladder Capital Finance 4.25% 1/2/2027	15,324	0.01
USD 5,000	Iron Mountain 5% 15/7/2028	4,533	0.00	USD 6,000	Ladder Capital Finance / Ladder Capital Finance 4.75% 15/6/2029	4,868	0.00
USD 37,000	Iron Mountain 5.25% 15/7/2030	32,237	0.02	USD 37,000	Lam Research 2.875% 15/6/2050	24,410	0.02
USD 76,000	Iron Mountain 5.625% 15/7/2032	65,308	0.04	USD 100,000	Lamb Weston 4.125% 31/1/2030	88,402	0.06
USD 60,000	Iron Mountain Information Management Services 5% 15/7/2032	49,554	0.03	USD 220,000	Lamb Weston 4.375% 31/1/2032	193,301	0.12
USD 13,000	JELD-WEN 6.25% 15/5/2025	12,668	0.01	USD 261,000	Lamb Weston 4.875% 15/5/2028	246,251	0.15
USD 30,000	John Deere Capital 3.35% 18/4/2029	27,444	0.02	USD 7,000	Legacy LifePoint Health 4.375% 15/2/2027	5,893	0.00
USD 4,000	Johnson & Johnson 2.9% 15/1/2028	3,709	0.00	USD 29,000	Legacy LifePoint Health 6.75% 15/4/2025	27,590	0.02
USD 35,000	Johnson & Johnson 3.55% 1/3/2036	30,730	0.02	USD 9,000	Legends Hospitality / Legends Hospitality Co-Issuer 5% 1/2/2026	8,210	0.00
USD 8,000	JPMorgan Chase 1.045% 19/11/2026	7,086	0.00				
USD 74,000	JPMorgan Chase 1.578% 22/4/2027	65,383	0.04				
USD 111,000	JPMorgan Chase 2.182% 1/6/2028	97,056	0.06				
USD 60,000	JPMorgan Chase 2.525% 19/11/2041	39,944	0.03				

The notes on pages 986 to 999 form an integral part of these financial statements.

# ESG Global Multi-Asset Income Fund continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 62,000	Level 3 Financing 3.4% 1/3/2027	52,253	0.03	USD 41,000	Mattel 5.45% 1/11/2041	34,366	0.02
USD 2,000	Level 3 Financing 3.625% 15/1/2029	1,292	0.00	USD 32,000	Mattel 5.875% 15/12/2027	31,285	0.02
USD 104,000	Level 3 Financing 3.75% 15/7/2029	66,705	0.04	USD 30,000	Mattel 6.2% 1/10/2040	26,618	0.02
USD 154,000	Level 3 Financing 3.875% 15/11/2029	117,986	0.07	USD 425,000	Mauser Packaging Solutions 7.875% 15/8/2026	427,520	0.27
USD 171,000	Level 3 Financing 4.25% 1/7/2028	117,923	0.07	USD 42,000	Medline Borrower 3.875% 1/4/2029	34,795	0.02
USD 33,000	Level 3 Financing 4.625% 15/9/2027	24,639	0.02	USD 149,000	Medline Borrower 5.25% 1/10/2029	123,304	0.08
USD 269,000	Levi Strauss 3.5% 1/3/2031	220,193	0.14	USD 150,000	Mercedes-Benz Finance North America 5.5% 27/11/2024	150,483	0.09
USD 209,000	Liberty Broadband 2.75% 30/9/2050	208,972	0.13	USD 32,000	Merck 1.45% 24/6/2030	25,533	0.02
USD 160,000	Lions Gate Capital 5.5% 15/4/2029	112,458	0.07	USD 20,000	Merck 2.15% 10/12/2031	16,228	0.01
USD 96,000	Lithia Motors 3.875% 1/6/2029	80,308	0.05	USD 18,000	Merck 2.75% 10/12/2051	11,893	0.01
USD 96,000	Live Nation Entertainment 3.75% 15/1/2028	83,918	0.05	USD 20,000	Merck 4% 7/3/2049	17,019	0.01
USD 101,000	Live Nation Entertainment 4.75% 15/10/2027	90,620	0.06	USD 10,000	Merck 6.5% 1/12/2033	11,294	0.01
USD 3,000	Live Nation Entertainment 4.875% 1/11/2024	2,913	0.00	USD 23,000	Meritage Homes 5.125% 6/6/2027	21,876	0.01
USD 186,000	Live Nation Entertainment 6.5% 15/5/2027	182,831	0.11	USD 597,000	MetLife 3.85% 15/3/2171	565,658	0.35
USD 36,000	Lowe's 3% 15/10/2050	22,707	0.01	USD 20,000	MetLife 5% 15/7/2052	18,973	0.01
USD 3,000	Lowe's 3.5% 1/4/2051	2,085	0.00	USD 92,000	MGIC Investment 5.25% 15/8/2028	85,779	0.05
USD 13,000	Lowe's 3.65% 5/4/2029	11,854	0.01	USD 83,000	Microsoft 2.525% 1/6/2050	54,853	0.03
USD 27,000	Lowe's 3.7% 15/4/2046	19,868	0.01	USD 27,000	Microsoft 2.921% 17/3/2052	19,177	0.01
USD 45,000	Lowe's 4.25% 1/4/2052	35,264	0.02	USD 62,000	Microsoft 3.45% 8/8/2036	53,924	0.03
USD 15,000	Lowe's 4.45% 1/4/2062	11,641	0.01	USD 131,000	MicroStrategy 6.125% 15/6/2028	108,886	0.07
USD 5,000	Lowe's 4.65% 15/4/2042	4,328	0.00	USD 168,300	Mileage Plus / Mileage Plus Intellectual Property Assets 6.5% 20/6/2027	168,048	0.11
USD 90,000	Lowe's 5% 15/4/2033	86,406	0.05	USD 194,000	Minerva Merger Sub 6.5% 15/2/2030	153,694	0.10
USD 15,000	Lowe's 5.5% 15/10/2035	14,556	0.01	USD 32,000	Molina Healthcare 3.875% 15/11/2030	27,067	0.02
USD 10,000	Lowe's 5.625% 15/4/2053	9,531	0.01	USD 8,000	Molina Healthcare 3.875% 15/5/2032	6,534	0.00
USD 159,000	Lumen Technologies 4% 15/2/2027	121,933	0.08	USD 94,000	Molina Healthcare 4.375% 15/6/2028	84,567	0.05
USD 51,000	Lumen Technologies 4.5% 15/1/2029	26,770	0.02	USD 19,000	Morgan Stanley 0.79% 30/5/2025	17,799	0.01
USD 104,000	Madison IAQ 5.875% 30/6/2029	82,996	0.05	USD 170,000	Morgan Stanley 1.512% 20/7/2027	148,226	0.09
USD 2,000	Magallanes 4.279% 15/3/2032	1,715	0.00	USD 133,000	Morgan Stanley 1.593% 4/5/2027	117,217	0.07
USD 10,000	Magallanes 5.141% 15/3/2052	7,788	0.01	USD 66,000	Morgan Stanley 2.699% 22/1/2031	54,993	0.03
USD 25,000	MajorDrive IV 6.375% 1/6/2029	19,320	0.01	USD 4,000	Morgan Stanley 3.217% 22/4/2042	2,958	0.00
USD 4,000	Marsh & McLennan 2.25% 15/11/2030	3,240	0.00	USD 30,000	Morgan Stanley 3.591% 22/7/2028	27,683	0.02
USD 4,000	Marsh & McLennan 2.375% 15/12/2031	3,199	0.00	USD 30,000	Morgan Stanley 3.62% 17/4/2025	29,292	0.02
USD 45,000	Marsh & McLennan 4.375% 15/3/2029	42,855	0.03	USD 12,000	Morgan Stanley 3.622% 1/4/2031	10,592	0.01
USD 15,000	MasTec 4.5% 15/8/2028	13,585	0.01	USD 51,000	Morgan Stanley 3.772% 24/1/2029	47,001	0.03
USD 21,000	Mastercard 3.35% 26/3/2030	19,181	0.01	USD 11,000	Morgan Stanley 3.875% 27/1/2026	10,587	0.01
USD 29,000	Mastercard 3.85% 26/3/2050	24,200	0.02	USD 125,000	Morgan Stanley 4.21% 20/4/2028	118,554	0.07
USD 93,000	Match II 3.625% 1/10/2031	72,856	0.05	USD 26,000	Morgan Stanley 5% 24/11/2025	25,704	0.02
USD 53,000	Match II 4.125% 1/8/2030	44,130	0.03	USD 10,000	Morgan Stanley 5.123% 1/2/2029	9,810	0.01
USD 108,000	Match II 4.625% 1/6/2028	96,062	0.06				
USD 8,000	Match II 5.625% 15/2/2029	7,364	0.00				
USD 88,000	Mattel 3.75% 1/4/2029	76,208	0.05				

The notes on pages 986 to 999 form an integral part of these financial statements.

# ESG Global Multi-Asset Income Fund continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 10,000	Motorola Solutions 2.3% 15/11/2030	7,790	0.01	USD 34,000	NVIDIA 3.5% 1/4/2040	27,747	0.02
USD 62,000	Motorola Solutions 2.75% 24/5/2031	49,099	0.03	USD 12,000	Ohio Power 2.6% 1/4/2030	10,114	0.01
USD 73,000	Motorola Solutions 4.6% 23/5/2029	68,566	0.04	USD 42,000	Ohio Power 2.9% 1/10/2051	27,487	0.02
USD 16,000	Motorola Solutions 5.5% 1/9/2044	14,741	0.01	USD 25,000	Ohio Power 4% 1/6/2049	19,986	0.01
USD 53,000	Mueller Water Products 4% 15/6/2029	46,409	0.03	USD 25,000	Ohio Power 4.15% 1/4/2048	20,695	0.01
USD 17,000	Nationstar Mortgage 5.75% 15/11/2031	13,321	0.01	USD 17,000	Oncor Electric Delivery 3.75% 1/4/2045	13,653	0.01
USD 48,000	Nationstar Mortgage 6% 15/1/2027	44,210	0.03	USD 10,000	Oncor Electric Delivery 3.8% 1/6/2049	7,981	0.00
USD 32,000	Navient 5.5% 15/3/2029	27,089	0.02	USD 43,000	Oncor Electric Delivery 4.95% 15/9/2052	40,866	0.03
USD 20,000	Navient 6.125% 25/3/2024	19,818	0.01	USD 25,000	Oncor Electric Delivery 5.25% 30/9/2040	24,778	0.01
USD 11,000	NCR 5% 1/10/2028	9,555	0.01	USD 26,000	OneMain Finance 3.5% 15/1/2027	21,938	0.01
USD 35,000	NCR 5.125% 15/4/2029	29,714	0.02	USD 88,000	OneMain Finance 4% 15/9/2030	66,814	0.04
USD 9,000	NCR 5.75% 1/9/2027	8,739	0.01	USD 9,000	OneMain Finance 5.375% 15/11/2029	7,593	0.00
USD 20,000	NCR 6.125% 1/9/2029	19,380	0.01	USD 69,000	OneMain Finance 6.875% 15/3/2025	67,538	0.04
USD 20,000	Neptune Bidco US 9.29% 15/4/2029	18,924	0.01	USD 84,000	OneMain Finance 7.125% 15/3/2026	81,775	0.05
USD 25,000	NESCO II 5.5% 15/4/2029	22,401	0.01	USD 68,000	Option Care Health 4.375% 31/10/2029	58,074	0.04
USD 25,000	Newmont 2.8% 1/10/2029	21,212	0.01	USD 131,000	Oracle 2.95% 1/4/2030	111,577	0.07
USD 4,000	Newmont 5.45% 9/6/2044	3,824	0.00	USD 3,000	Oracle 3.6% 1/4/2050	2,015	0.00
USD 277,000	NextEra Energy Operating Partners 4.25% 15/7/2024	268,313	0.17	USD 20,000	Oracle 3.65% 25/3/2041	14,660	0.01
USD 121,000	NFP 4.875% 15/8/2028	105,979	0.07	USD 14,000	Oracle 3.85% 15/7/2036	11,352	0.01
USD 217,000	NFP 6.875% 15/8/2028	185,068	0.12	USD 24,000	Oracle 3.85% 1/4/2060	15,873	0.01
USD 28,000	NFP 7.5% 1/10/2030	26,701	0.02	USD 91,000	Oracle 3.95% 25/3/2051	64,695	0.04
USD 40,000	NMG / Neiman Marcus 7.125% 1/4/2026	38,457	0.02	USD 12,000	Oracle 4% 15/11/2047	8,716	0.01
USD 20,000	Norfolk Southern 3.05% 15/5/2050	13,167	0.01	USD 36,000	Oracle 4.125% 15/5/2045	26,914	0.02
USD 4,000	Norfolk Southern 3.4% 1/11/2049	2,807	0.00	USD 49,000	Oracle 5.375% 15/7/2040	44,626	0.03
USD 20,000	Norfolk Southern 3.7% 15/3/2053	14,787	0.01	USD 10,000	Oracle 5.55% 6/2/2053	9,059	0.01
USD 28,000	Norfolk Southern 3.8% 1/8/2028	26,110	0.02	USD 200,000	Organon / Organon Foreign Debt Co-Issuer 4.125% 30/4/2028	176,219	0.11
USD 25,000	Norfolk Southern 4.15% 28/2/2048	20,247	0.01	USD 200,000	Organon / Organon Foreign Debt Co-Issuer 5.125% 30/4/2031	171,347	0.11
USD 20,000	Norfolk Southern 4.45% 1/3/2033	18,715	0.01	USD 129,000	Outfront Media Capital / Outfront Media Capital 4.25% 15/1/2029	106,219	0.07
USD 16,000	Norfolk Southern 4.55% 1/6/2053	13,681	0.01	USD 9,000	Outfront Media Capital / Outfront Media Capital 4.625% 15/3/2030	7,378	0.00
USD 16,000	Northern Trust 3.15% 3/5/2029	14,485	0.01	USD 129,000	Outfront Media Capital / Outfront Media Capital 5% 15/8/2027	115,817	0.07
USD 16,000	Northern Trust 3.95% 30/10/2025	15,472	0.01	USD 40,000	PacifiCorp 5.35% 1/12/2053	39,226	0.02
USD 65,000	Northwest Fiber / Northwest Fiber Finance Sub 4.75% 30/4/2027	56,747	0.04	USD 83,000	Paramount Global 6.375% 30/3/2062	71,579	0.05
USD 22,000	Northwest Fiber / Northwest Fiber Finance Sub 6% 15/2/2028	17,422	0.01	USD 25,000	Parker-Hannifin 4.5% 15/9/2029	23,837	0.01
USD 8,000	Northwest Fiber / Northwest Fiber Finance Sub 10.75% 1/6/2028	7,417	0.01	USD 82,000	Pattern Energy Operations / Pattern Energy Operations 4.5% 15/8/2028	73,285	0.05
USD 498,000	Novelis 3.25% 15/11/2026	438,276	0.27	USD 27,000	PayPal 1.65% 1/6/2025	24,998	0.02
USD 362,000	Novelis 3.875% 15/8/2031	292,016	0.18	USD 8,000	PayPal 3.25% 1/6/2050	5,480	0.00
USD 72,000	Novelis 4.75% 30/1/2030	63,078	0.04	USD 15,000	PayPal 4.4% 1/6/2032	14,042	0.01
USD 3,000	Nucor 2% 1/6/2025	2,784	0.00	USD 200,000	Pediatrix Medical 5.375% 15/2/2030	177,168	0.11
USD 50,000	Nucor 3.95% 23/5/2025	48,600	0.03				

The notes on pages 986 to 999 form an integral part of these financial statements.

# ESG Global Multi-Asset Income Fund continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 20,000	Penske Automotive 3.5% 1/9/2025	18,726	0.01	USD 40,000	Realty Income 5.625% 13/10/2032	40,621	0.03
USD 15,000	PepsiCo 3.9% 18/7/2032	14,039	0.01	USD 30,000	Regency Centers 2.95% 15/9/2029	25,238	0.02
USD 14,000	Pfizer 2.625% 1/4/2030	12,186	0.01	USD 18,000	Regency Centers 3.6% 1/2/2027	16,934	0.01
USD 22,000	Pfizer 3.45% 15/3/2029	20,444	0.01	USD 85,000	Regency Centers 3.7% 15/6/2030	74,863	0.05
USD 47,000	Pfizer 4% 15/12/2036	42,693	0.03	USD 4,000	Regions Financial 1.8% 12/8/2028	3,347	0.00
USD 51,000	Picasso Finance Sub 6.125% 15/6/2025	50,065	0.03	USD 14,000	Regions Financial 2.25% 18/5/2025	13,082	0.01
USD 14,000	Pilgrim's Pride 3.5% 1/3/2032	10,879	0.01	USD 12,000	Republic Services 2.3% 1/3/2030	10,020	0.01
USD 34,000	PNC Financial Services 2.2% 1/11/2024	32,448	0.02	USD 27,000	Republic Services 2.375% 15/3/2033	21,268	0.01
USD 23,000	PNC Financial Services 2.55% 22/1/2030	19,489	0.01	USD 8,000	Resideo Funding 4% 1/9/2029	6,597	0.00
USD 266,000	PNC Financial Services 3.4% 15/12/2171	221,113	0.14	USD 16,000	RLJ Lodging Trust 3.75% 1/7/2026	14,403	0.01
USD 40,000	PNC Financial Services 3.9% 29/4/2024	39,341	0.02	USD 14,000	RLJ Lodging Trust 4% 15/9/2029	11,430	0.01
USD 2,000	PNC Financial Services 4.626% 6/6/2033	1,848	0.00	USD 131,000	Rocket Mortgage / Rocket Mortgage Co-Issuer 2.875% 15/10/2026	112,422	0.07
USD 350,000	PNC Financial Services 8.492% 1/2/2172	350,892	0.22	USD 14,000	Ryder System 2.5% 1/9/2024	13,365	0.01
USD 16,000	Prestige Brands 3.75% 1/4/2031	13,016	0.01	USD 20,000	Ryder System 2.85% 1/3/2027	18,135	0.01
USD 180,000	Prime Security Services Borrower / Prime Finance 5.75% 15/4/2026	174,135	0.11	USD 30,000	S&P Global 2.7% 1/3/2029	26,274	0.02
USD 80,000	Prime Security Services Borrower / Prime Finance 6.25% 15/1/2028	74,325	0.05	USD 10,000	S&P Global 2.9% 1/3/2032	8,506	0.01
USD 10,000	Progressive 3% 15/3/2032	8,609	0.01	USD 5,000	S&P Global 3.25% 1/12/2049	3,632	0.00
USD 8,000	Progressive 6.25% 1/12/2032	8,714	0.01	USD 95,000	Sabre GLBL 7.375% 1/9/2025	89,176	0.06
USD 29,000	Prologis 2.25% 15/4/2030	24,203	0.02	USD 41,000	Sabre GLBL 9.25% 15/4/2025	40,386	0.03
USD 16,000	Prologis 2.875% 15/11/2029	13,851	0.01	USD 91,000	Sabre GLBL 11.25% 15/12/2027	90,755	0.06
USD 2,000	Prologis 3.05% 1/3/2050	1,373	0.00	USD 38,000	Salesforce 2.7% 15/7/2041	26,638	0.02
USD 4,000	Prudential Financial 2.1% 10/3/2030	3,319	0.00	USD 20,000	Salesforce 2.9% 15/7/2051	13,271	0.01
USD 18,000	Prudential Financial 4.35% 25/2/2050	15,209	0.01	USD 20,000	Salesforce 3.05% 15/7/2061	12,639	0.01
USD 4,000	Prudential Financial 4.6% 15/5/2044	3,598	0.00	USD 155,000	SBA Communications 3.125% 1/2/2029	127,244	0.08
USD 115,000	PTC 3.625% 15/2/2025	109,355	0.07	USD 215,000	SBA Communications 3.875% 15/2/2027	195,313	0.12
USD 23,000	PTC 4% 15/2/2028	20,830	0.01	USD 156,000	Sealed Air 4% 1/12/2027	139,744	0.09
USD 135,000	Public Service Electric and Gas 3.1% 15/3/2032	116,767	0.07	USD 46,000	Sealed Air 6.125% 1/2/2028	45,246	0.03
USD 15,000	QUALCOMM 4.3% 20/5/2047	12,982	0.01	USD 254,000	Sensata Technologies 4.375% 15/2/2030	224,951	0.14
USD 12,000	QUALCOMM 4.5% 20/5/2052	10,558	0.01	USD 35,000	Sherwin-Williams 2.3% 15/5/2030	28,714	0.02
USD 15,000	QUALCOMM 4.8% 20/5/2045	14,102	0.01	USD 10,000	Sherwin-Williams 3.3% 15/5/2050	6,789	0.00
USD 69,000	Radiate Holdco / Radiate Finance 4.5% 15/9/2026	51,698	0.03	USD 43,000	Shift4 Payments 0% 15/12/2025	46,143	0.03
USD 84,000	Radiate Holdco / Radiate Finance 6.5% 15/9/2028	39,620	0.03	USD 173,000	Shift4 Payments / Shift4 Payments Finance Sub 4.625% 1/11/2026	159,641	0.10
USD 156,000	Realogy / Realogy Co- Issuer 5.75% 15/1/2029	112,876	0.07	USD 174,000	Sinclair Television 4.125% 1/12/2030	132,832	0.08
USD 4,000	Realty Income 2.85% 15/12/2032	3,266	0.00	USD 79,000	Sirius XM Radio 3.125% 1/9/2026	69,710	0.04
USD 19,000	Realty Income 3% 15/1/2027	17,521	0.01	USD 81,000	Sirius XM Radio 3.875% 1/9/2031	62,970	0.04
USD 16,000	Realty Income 3.65% 15/1/2028	14,964	0.01	USD 61,000	Sirius XM Radio 4.125% 1/7/2030	49,623	0.03
USD 22,000	Realty Income 3.95% 15/8/2027	20,932	0.01	USD 97,000	Sirius XM Radio 5% 1/8/2027	88,731	0.06
USD 15,000	Realty Income 4.85% 15/3/2030	14,512	0.01				

The notes on pages 986 to 999 form an integral part of these financial statements.



# ESG Global Multi-Asset Income Fund continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 48,000	Sirius XM Radio 5.5% 1/7/2029	43,071	0.03	USD 11,000	Tempo Acquisition / Tempo Acquisition Finance 5.75% 1/6/2025	10,934	0.01
USD 78,000	Six Flags Theme Parks 7% 1/7/2025	78,685	0.05	USD 3,000	Tempur Sealy International 3.875% 15/10/2031	2,405	0.00
USD 86,000	SLM 3.125% 2/11/2026	74,284	0.05	USD 81,000	Tempur Sealy International 4% 15/4/2029	69,458	0.04
USD 378,000	Sotheby's/Bidfair 5.875% 1/6/2029	319,956	0.20	USD 22,000	Tenet Healthcare 4.25% 1/6/2029	19,303	0.01
USD 12,000	Specialty Building Products / SBP Finance 6.375% 30/9/2026	10,964	0.01	USD 24,000	Tenet Healthcare 4.625% 1/9/2024	23,710	0.01
USD 11,000	Spectrum Brands 3.875% 15/3/2031	8,653	0.01	USD 6,000	Tenet Healthcare 4.625% 15/6/2028	5,448	0.00
USD 18,000	Spectrum Brands 5% 1/10/2029	15,554	0.01	USD 93,000	Tenet Healthcare 4.875% 1/1/2026	88,833	0.06
USD 15,000	Spectrum Brands 5.5% 15/7/2030	13,339	0.01	USD 25,000	Tenet Healthcare 5.125% 1/11/2027	23,495	0.01
USD 33,000	Sprint 7.625% 1/3/2026	34,342	0.02	USD 134,000	Tenet Healthcare 6.125% 1/10/2028	124,383	0.08
USD 265,000	Sprint Capital 6.875% 15/11/2028	277,190	0.17	USD 123,000	Tenet Healthcare 6.125% 15/6/2030	116,717	0.07
USD 283,000	Sprint Capital 8.75% 15/3/2032	337,180	0.21	USD 28,000	Tenet Healthcare 6.25% 1/2/2027	27,301	0.02
USD 45,000	SRS Distribution 4.625% 1/7/2028	39,414	0.03	USD 37,000	Terex 5% 15/5/2029	33,902	0.02
USD 70,000	SRS Distribution 6% 1/12/2029	58,291	0.04	USD 16,000	Texas Instruments 2.7% 15/9/2051	10,983	0.01
USD 42,000	SRS Distribution 6.125% 1/7/2029	35,313	0.02	USD 88,000	Thermo Fisher Scientific 2% 15/10/2031	69,955	0.04
USD 298,000	SS&C Technologies 5.5% 30/9/2027	280,794	0.18	USD 15,000	Thermo Fisher Scientific 4.95% 21/11/2032	14,898	0.01
USD 12,000	Standard Industries 3.375% 15/1/2031	9,254	0.01	USD 6,000	Titan International 7% 30/4/2028	5,693	0.00
USD 131,000	Standard Industries 4.375% 15/7/2030	109,186	0.07	USD 224,000	TK Elevator US Newco 5.25% 15/7/2027	203,181	0.13
USD 2,000	Standard Industries 4.75% 15/1/2028	1,802	0.00	USD 34,000	Toyota Motor Credit 1.15% 13/8/2027	28,896	0.02
USD 76,000	Staples 7.5% 15/4/2026	67,725	0.04	USD 63,000	Toyota Motor Credit 2.15% 13/2/2030	53,270	0.03
USD 30,000	Starwood Property Trust 4.375% 15/1/2027	26,062	0.02	USD 20,000	Toyota Motor Credit 3.05% 22/3/2027	18,577	0.01
USD 32,000	Starwood Property Trust 4.75% 15/3/2025	30,352	0.02	USD 6,000	TRI Pointe / TRI Pointe Homes 5.875% 15/6/2024	5,918	0.00
USD 33,000	Starwood Property Trust 5.5% 1/11/2023	32,731	0.02	USD 29,000	Tri Pointe Homes 5.25% 1/6/2027	26,861	0.02
USD 874,000	State Street 5.769% 1/6/2077	727,102	0.45	USD 5,000	Tri Pointe Homes 5.7% 15/6/2028	4,664	0.00
USD 10,000	Steel Dynamics 1.65% 15/10/2027	8,404	0.01	USD 39,000	TTMT Escrow Issuer 8.625% 30/9/2027	39,535	0.02
USD 2,000	Steel Dynamics 2.4% 15/6/2025	1,864	0.00	USD 2,000	TWDC Enterprises 18 4.125% 1/6/2044	1,711	0.00
USD 21,000	Steel Dynamics 3.25% 15/10/2050	14,011	0.01	USD 24,000	Twilio 3.625% 15/3/2029	20,150	0.01
USD 32,000	Stericycle 3.875% 15/1/2029	27,426	0.02	USD 228,000	Twilio 3.875% 15/3/2031	186,447	0.12
USD 27,000	Stevens 6.125% 1/10/2026	27,418	0.02	USD 144,000	Uber Technologies 0% 15/12/2025	125,752	0.08
USD 44,000	Surgery Center 6.75% 1/7/2025	43,472	0.03	USD 207,000	Uber Technologies 4.5% 15/8/2029	183,280	0.11
USD 111,000	Surgery Center 10% 15/4/2027	112,775	0.07	USD 114,000	Uber Technologies 6.25% 15/1/2028	112,162	0.07
USD 39,000	SWF Escrow Issuer 6.5% 1/10/2029	25,319	0.02	USD 62,000	Uber Technologies 7.5% 15/5/2025	62,585	0.04
USD 168,000	Synaptics 4% 15/6/2029	139,503	0.09	USD 119,000	Uber Technologies 7.5% 15/9/2027	120,160	0.08
USD 4,000	Taylor Morrison Communities 5.125% 1/8/2030	3,525	0.00				
USD 100,000	Taylor Morrison Communities 5.875% 15/6/2027	96,511	0.06				
USD 6,000	TEGNA 4.75% 15/3/2026	5,710	0.00				
USD 142,000	Teleflex 4.25% 1/6/2028	128,288	0.08				
USD 91,000	Teleflex 4.625% 15/11/2027	85,222	0.05				

The notes on pages 986 to 999 form an integral part of these financial statements.

# ESG Global Multi-Asset Income Fund continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 52,000	Uber Technologies 8% 1/11/2026	53,116	0.03	USD 32,000	Verizon Communications 3.85% 1/11/2042	25,104	0.02
USD 50,000	Union Pacific 3.5% 8/6/2023	49,765	0.03	USD 22,000	Verizon Communications 3.875% 8/2/2029	20,464	0.01
USD 10,000	Union Pacific 3.5% 14/2/2053	7,415	0.00	USD 4,000	Verizon Communications 4.016% 3/12/2029	3,687	0.00
USD 40,000	Union Pacific 3.646% 15/2/2024	39,362	0.02	USD 55,000	Verizon Communications 4.272% 15/1/2036	48,330	0.03
USD 12,000	Union Pacific 3.839% 20/3/2060	9,076	0.01	USD 9,000	Verizon Communications 4.329% 21/9/2028	8,609	0.01
USD 20,000	Union Pacific 3.95% 15/8/2059	15,465	0.01	USD 2,000	Verizon Communications 5.25% 16/3/2037	1,934	0.00
USD 10,000	Union Pacific 4.05% 1/3/2046	8,201	0.00	USD 10,000	Verizon Communications 5.85% 15/9/2035	10,013	0.01
USD 10,000	Union Pacific 4.3% 1/3/2049	8,538	0.01	USD 64,000	Verscend Escrow 9.75% 15/8/2026	64,458	0.04
USD 22,000	Union Pacific 5.15% 20/1/2063	20,920	0.01	USD 240,000	Vertiv 4.125% 15/11/2028	208,565	0.13
USD 376,000	United Airlines 4.375% 15/4/2026	354,348	0.22	USD 172,000	Viavi Solutions 3.75% 1/10/2029	143,832	0.09
USD 190,000	United Airlines 4.625% 15/4/2029	169,052	0.11	USD 2,000	Visa 3.65% 15/9/2047	1,642	0.00
USD 97,000	United Natural Foods 6.75% 15/10/2028	91,959	0.06	USD 60,000	VMware 1.4% 15/8/2026	51,810	0.03
USD 335,000	United Rentals North America 6% 15/12/2029	335,025	0.21	USD 100,000	VMware 2.2% 15/8/2031	75,590	0.05
USD 35,000	UnitedHealth 2.75% 15/5/2040	25,337	0.02	USD 42,000	VMware 3.9% 21/8/2027	39,163	0.02
USD 20,000	UnitedHealth 3.25% 15/5/2051	14,178	0.01	USD 450,000	Voya Financial 4.7% 23/1/2048	381,322	0.24
USD 35,000	UnitedHealth 3.5% 15/8/2039	28,356	0.02	USD 249,000	Voya Financial 6.125% 15/3/2171	245,860	0.15
USD 25,000	UnitedHealth 4.2% 15/1/2047	21,551	0.01	USD 140,000	Wabash National 4.5% 15/10/2028	121,914	0.08
USD 15,000	UnitedHealth 4.75% 15/5/2052	13,698	0.01	USD 46,000	Walmart 2.65% 22/9/2051	30,934	0.02
USD 20,000	UnitedHealth 5.875% 15/2/2053	21,369	0.01	USD 85,000	Walt Disney 3.5% 13/5/2040	68,427	0.04
USD 15,000	UnitedHealth 6.05% 15/2/2063	16,243	0.01	USD 19,000	Walt Disney 3.6% 13/1/2051	14,575	0.01
USD 30,000	UnitedHealth 6.875% 15/2/2038	34,672	0.02	USD 4,000	Walt Disney 6.65% 15/11/2037	4,506	0.00
USD 113,000	Uniti / Uniti Finance / CSL Capital 10.5% 15/2/2028	113,178	0.07	USD 2,000	Waste Management 2.5% 15/11/2050	1,242	0.00
USD 22,000	Univision Communications 5.125% 15/2/2025	21,444	0.01	USD 19,000	Welltower 2.05% 15/1/2029	15,537	0.01
USD 41,000	Univision Communications 6.625% 1/6/2027	39,000	0.02	USD 63,000	WESCO Distribution 7.125% 15/6/2025	63,669	0.04
USD 56,000	Univision Communications 7.375% 30/6/2030	52,960	0.03	USD 243,000	WESCO Distribution 7.25% 15/6/2028	246,447	0.15
USD 301,000	US Bancorp 3.7% 15/1/2172	253,969	0.16	USD 193,000	William Carter 5.625% 15/3/2027	185,723	0.12
USD 7,000	US Foods 4.625% 1/6/2030	6,118	0.00	USD 82,000	Williams Scotsman International 4.625% 15/8/2028	73,874	0.05
USD 71,000	US Foods 4.75% 15/2/2029	63,915	0.04	USD 25,000	Workday 3.8% 1/4/2032	21,939	0.01
USD 97,000	US Foods 6.25% 15/4/2025	96,863	0.06	USD 16,000	WR Grace 4.875% 15/6/2027	14,700	0.01
USD 105,000	Vail Resorts 6.25% 15/5/2025	104,823	0.07	USD 150,000	WR Grace 5.625% 15/8/2029	120,791	0.08
USD 34,000	Ventas Realty 3% 15/1/2030	28,839	0.02	USD 31,000	WR Grace 7.375% 1/3/2031	30,806	0.02
USD 81,000	Veritas US / Veritas Bermuda 7.5% 1/9/2025	62,579	0.04	USD 44,000	WRKCo 3% 15/6/2033	35,346	0.02
USD 50,000	Verizon Communications 1.5% 18/9/2030	38,549	0.02	USD 37,000	WRKCo 3.75% 15/3/2025	35,743	0.02
USD 17,000	Verizon Communications 1.68% 30/10/2030	13,097	0.01	USD 26,000	WRKCo 3.9% 1/6/2028	24,049	0.01
USD 40,000	Verizon Communications 2.355% 15/3/2032	31,320	0.02	USD 65,000	Wyndham Hotels & Resorts 4.375% 15/8/2028	58,619	0.04
USD 79,000	Verizon Communications 2.55% 21/3/2031	64,343	0.04	USD 20,000	XPO Escrow Sub 7.5% 15/11/2027	20,437	0.01
USD 39,000	Verizon Communications 2.65% 20/11/2040	26,307	0.02	USD 51,000	Yum! Brands 4.75% 15/1/2030	46,530	0.03
USD 34,000	Verizon Communications 2.85% 3/9/2041	23,393	0.02	USD 451,000	Zayo 4% 1/3/2027	347,721	0.22
USD 24,000	Verizon Communications 2.987% 30/10/2056	14,532	0.01				
USD 65,000	Verizon Communications 3.4% 22/3/2041	48,713	0.03				

The notes on pages 986 to 999 form an integral part of these financial statements.

# ESG Global Multi-Asset Income Fund continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 325,000	Zayo 6.125% 1/3/2028	205,166	0.13	USD 6,938	Royal Bank of Canada (Fund receives 14.19% Fixed; and receives/pays return on Bank of America) (1/3/2023)	237,593	0.15
USD 375,000	ZoomInfo Technologies /ZoomInfo Finance 3.875% 1/2/2029	312,438	0.20	USD 706	Royal Bank of Canada (Fund receives 15.13% Fixed; and receives/pays return on Home Depot) (10/4/2023)	209,157	0.13
		72,512,193	45.31	USD 1,364	Royal Bank of Canada (Fund receives 22.04% Fixed; and receives/pays return on Simon Property Group) (23/3/2023)	168,133	0.10
Total Bonds		87,315,574	54.57	USD 2,253	Royal Bank of Canada (Fund receives 8.91% Fixed; and receives/pays return on General Mills) (23/3/2023)	177,156	0.11
<b>EQUITY LINKED NOTES</b>				USD 2,194	Royal Bank of Canada (Fund receives 9.02% Fixed; and receives/pays return on Amphenol) (8/3/2023)	168,704	0.11
USD 804	Bank of Montreal (Fund receives 11.769% Fixed; and receives/pays return on Cigna) (22/3/2023)	234,923	0.15	USD 1,284	Royal Bank of Canada (Fund receives 9.32% Fixed; and receives/pays return on American Express) (23/3/2023)	225,125	0.14
USD 1,705	Bank of Montreal (Fund receives 12.72% Fixed; and receives/pays return on Intl Business Machines) (13/4/2023)	224,035	0.14	USD 1,489	Toronto-Dominion Bank (Fund receives 8.71% Fixed; and receives/pays return on Procter & Gamble) (21/4/2023)	206,157	0.13
USD 192	Bank of Montreal (Fund receives 14.589% Fixed; and receives/pays return on Broadcom) (2/3/2023)	112,568	0.07	USD 211	Mizuho (Fund receives 12.5% Fixed; and receives/pays return on Deere & Company) (18/5/2023)	89,563	0.06
USD 757	Bank of Montreal (Fund receives 9% Fixed; and receives/pays return on Visa) (22/3/2023)	167,587	0.10	USD 1,010	Mizuho (Fund receives 20% Fixed; and receives/pays return on Applied Materials) (18/5/2023)	116,595	0.07
USD 1,401	Royal Bank of Canada (Fund receives 10.57% Fixed; and receives/pays return on Prologis) (1/3/2023)	172,326	0.11	USD 2,021	Société Générale (Fund receives 0.2833% Fixed; and receives/pays return on TJX Cos) (10/4/2023)	156,823	0.10
USD 1,461	Royal Bank of Canada (Fund receives 11.04% Fixed; and receives/pays return on Walmart) (10/4/2023)	207,818	0.13	USD 636	Société Générale (Fund receives 0.4213% Fixed; and receives/pays return on Eli Lilly) (26/4/2023)	209,373	0.13
USD 1,221	Royal Bank of Canada (Fund receives 11.58% Fixed; and receives/pays return on Apple) (8/3/2023)	180,407	0.11	USD 842	Société Générale (Fund receives 0.4377% Fixed; and receives/pays return on Palo Alto Networks) (10/4/2023)	157,419	0.10
USD 1,293	Royal Bank of Canada (Fund receives 11.93% Fixed; and receives/pays return on Danaher) (9/3/2023)	319,455	0.20	USD 2,540	Société Générale (Fund receives 0.4502% Fixed; and receives/pays return on CVS Health ) (4/5/2023)	215,622	0.13
USD 858	Royal Bank of Canada (Fund receives 13.15% Fixed; and receives/pays return on Cadence Design Systems) (31/3/2023)	167,751	0.10	USD 1,538	Société Générale (Fund receives 0.456% Fixed; and receives/pays return on Abbvie) (28/4/2023)	233,183	0.15
USD 3,824	Royal Bank of Canada (Fund receives 13.29% Fixed; and receives/pays return on Coca-Cola) (31/3/2023)	227,550	0.14	USD 804	Société Générale (Fund receives 0.5418% Fixed; and receives/pays return on Walt Disney) (11/5/2023)	82,595	0.05
USD 599	Royal Bank of Canada (Fund receives 13.41% Fixed; and receives/pays return on Adobe) (15/3/2023)	195,106	0.12	USD 560	Société Générale (Fund receives 0.7038% Fixed; and receives/pays return on FleetCor Technologies) (4/5/2023)	116,747	0.07
USD 2,085	Royal Bank of Canada (Fund receives 13.8% Fixed; and receives/pays return on Paypal Holdings) (26/4/2023)	154,899	0.10				
USD 376	Royal Bank of Canada (Fund receives 13.85% Fixed; and receives/pays return on United Rentals) (23/3/2023)	174,749	0.11				
USD 1,088	Royal Bank of Canada (Fund receives 14.19% Fixed; and receives/pays return on Amazon) (3/4/2023)	104,342	0.07				

The notes on pages 986 to 999 form an integral part of these financial statements.

# ESG Global Multi-Asset Income Fund continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 811	Société Générale (Fund receives 0.8137% Fixed; and receives/pays return on Target) (2/3/2023)	139,903	0.09	USD 3,553	UBS (Fund receives 12.2% Fixed; and receives/pays return on Alphabet) (17/3/2023)	322,100	0.20
USD 618	BNP Paribas (Fund receives 10.01% Fixed; and receives/pays return on CME Group) (27/4/2023)	113,201	0.07	USD 600	UBS (Fund receives 7.6% Fixed; and receives/pays return on Jazz Pharmaceuticals) (1/3/2023)	84,834	0.05
USD 2,065	BNP Paribas (Fund receives 10.02% Fixed; and receives/pays return on Archer-Daniels-Midland) (13/3/2023)	166,486	0.10	USD 347	UBS (Fund receives 8.3% Fixed; and receives/pays return on Ulta Beauty) (8/3/2023)	180,781	0.11
USD 497	BNP Paribas (Fund receives 10.11% Fixed; and receives/pays return on S&P 500 ESG Index) (3/3/2023)	172,238	0.11	USD 680	Barclays (Fund receives 10.96% Fixed; and receives/pays return on Eaton) (3/5/2023)	116,160	0.07
USD 1,045	BNP Paribas (Fund receives 10.42% Fixed; and receives/pays return on Apple) (3/4/2023)	156,235	0.10	USD 4,232	Barclays (Fund receives 13.25% Fixed; and receives/pays return on Aramark) (23/3/2023)	157,612	0.10
USD 690	BNP Paribas (Fund receives 12.06% Fixed; and receives/pays return on Charles River Laboratories International) (10/4/2023)	156,985	0.10	USD 337	Barclays (Fund receives 16.45% Fixed; and receives/pays return on Hyatt Hotels) (10/5/2023)	38,588	0.02
USD 753	BNP Paribas (Fund receives 12.11% Fixed; and receives/pays return on Hilton Worldwide Holdings) (3/5/2023)	110,720	0.07	USD 3,985	Barclays (Fund receives 16.95% Fixed; and receives/pays return on Kraft Heinz) (23/3/2023)	156,484	0.10
USD 1,029	BNP Paribas (Fund receives 12.19% Fixed; and receives/pays return on Amercian Tower) (10/4/2023)	207,817	0.13	USD 1,175	Barclays (Fund receives 18.07% Fixed; and receives/pays return on Tesla) (13/3/2023)	218,800	0.14
USD 511	BNP Paribas (Fund receives 14.05% Fixed; and receives/pays return on Servicenow) (13/3/2023)	219,844	0.14	USD 149	Barclays (Fund receives 9.35% Fixed; and receives/pays return on Laboratory of America) (28/4/2023)	35,906	0.02
USD 776	BNP Paribas (Fund receives 16.14% Fixed; and receives/pays return on Tractor Supply) (13/3/2023)	180,461	0.11	USD 73	Barclays (Fund receives 9.38% Fixed; and receives/pays return on Autozone) (1/3/2023)	179,400	0.11
USD 648	BNP Paribas (Fund receives 5.69% Fixed; and receives/pays return on S&P 500 ESG Index) (10/3/2023)	224,886	0.14	USD 478	Goldman Sachs (Fund receives 11.19% Fixed; and receives/pays return on McKesson) (22/3/2023)	169,926	0.11
USD 1,005	BNP Paribas (Fund receives 8.05% Fixed; and receives/pays return on Marsh & McLennan) (13/3/2023)	163,678	0.10	USD 961	Goldman Sachs (Fund receives 7.92% Fixed; and receives/pays return on S&P 500 ESG Index) (28/3/2023)	335,100	0.21
USD 5,775	BNP Paribas (Fund receives 8.93% Fixed; and receives/pays return on CSX) (13/3/2023)	176,464	0.11	USD 1,304	Goldman Sachs (Fund receives 9.57% Fixed; and receives/pays return on S&P 500 ESG Index) (13/3/2023)	453,754	0.28
USD 990	JP Morgan (Fund receives 7.68% Fixed; and receives/pays return on PepsiCo) (26/4/2023)	172,154	0.11	USD 747	Nomura (Fund receives 10.06% Fixed; and receives/pays return on The Hershey Company) (22/3/2023)	178,322	0.11
USD 696	JP Morgan (Fund receives 8.22% Fixed; and receives/pays return on Yum! Brands) (4/5/2023)	89,045	0.06	USD 704	Nomura (Fund receives 10.4301% Fixed; and receives/pays return on Becton, Dickinson and Company) (22/3/2023)	167,090	0.11
USD 2,574	UBS (Fund receives 10.1% Fixed; and receives/pays return on JP Morgan Chase) (1/3/2023)	365,787	0.23	USD 1,578	Nomura (Fund receives 10.49% Fixed; and receives/pays return on Paccar) (9/3/2023)	114,142	0.07
USD 2,219	UBS (Fund receives 11.4% Fixed; and receives/pays return on Apple) (23/3/2023)	329,336	0.21	USD 518	Nomura (Fund receives 11.4036% Fixed; and receives/pays return on Parker-Hannifin ) (22/3/2023)	179,814	0.11
				USD 478	Nomura (Fund receives 13.85% Fixed; and receives/pays return on Fastenal Company) (3/3/2023)	24,500	0.02

The notes on pages 986 to 999 form an integral part of these financial statements.

# ESG Global Multi-Asset Income Fund continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 1,016	Nomura (Fund receives 13.94% Fixed; and receives/pays return on Automatic Data Processing) (8/3/2023)	225,438	0.14	USD 1,918	Citigroup (Fund receives 16.47% Fixed; and receives/pays return on Microsoft) (9/3/2023)	479,021	0.30
USD 973	Nomura (Fund receives 17.74% Fixed; and receives/pays return on Truist Financial ) (3/3/2023)	45,868	0.03	USD 2,562	Citigroup (Fund receives 18.04% Fixed; and receives/pays return on Fidelity National Information Services) (31/3/2023)	166,094	0.10
USD 1,866	Nomura (Fund receives 21.86% Fixed; and receives/pays return on Ally Financial ) (3/3/2023)	55,516	0.04	USD 495	Citigroup (Fund receives 6.67% Fixed; and receives/pays return on The Goldman Sachs) (1/3/2023)	181,011	0.11
USD 3,244	Nomura (Fund receives 22.82% Fixed; and receives/pays return on Synchrony Financial) (9/3/2023)	115,790	0.07	USD 1,691	Citigroup (Fund receives 7.44% Fixed; and receives/pays return on Verizon Communications) (17/3/2023)	65,664	0.04
USD 464	Nomura (Fund receives 7.84% Fixed; and receives/pays return on Mastercard) (13/3/2023)	164,809	0.10	USD 14,225	Citigroup (Fund receives 7.57% Fixed; and receives/pays return on AT&T) (8/3/2023)	269,614	0.17
USD 3,213	Nomura (Fund receives 9.65% Fixed; and receives/pays return on Bristol-Myers Squibb) (22/3/2023)	224,019	0.14	USD 657	Citigroup (Fund receives 8.74% Fixed; and receives/pays return on McDonald's) (17/3/2023)	174,004	0.11
USD 2,253	Nomura (Fund receives 9.7126% Fixed; and receives/pays return on Merck & Co.) (22/3/2023)	240,794	0.15	USD 903	Citigroup (Fund receives 8.79% Fixed; and receives/pays return on Waste Management) (17/3/2023)	135,996	0.08
USD 466	Nomura (Fund receives 9.95% Fixed; and receives/pays return on Elevance Health) (8/3/2023)	220,878	0.14	USD 571	Citigroup (Fund receives 8.82% Fixed; and receives/pays return on AmerisourceBergen) (17/3/2023)	89,222	0.06
USD 1,185	Citigroup (Fund receives 10.06% Fixed; and receives/pays return on Microsoft) (23/3/2023)	298,247	0.19	USD 2,749	Citigroup (Fund receives 9.6% Fixed; and receives/pays return on Apple) (10/4/2023)	409,288	0.26
USD 716	Citigroup (Fund receives 10.31% Fixed; and receives/pays return on Unitedhealth) (1/3/2023)	346,311	0.22		<b>Total Equity Linked Notes</b>	<b>16,906,718</b>	<b>10.57</b>
USD 4,159	Citigroup (Fund receives 10.71% Fixed; and receives/pays return on General Motors) (17/3/2023)	162,428	0.10		<b>Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market</b>	<b>153,859,911</b>	<b>96.16</b>
USD 818	Citigroup (Fund receives 11.74% Fixed; and receives/pays return on Analog Devices) (23/3/2023)	151,924	0.09		<b>Other Transferable Securities</b>		
USD 597	Citigroup (Fund receives 12.08% Fixed; and receives/pays return on Thermo Fisher Scientific) (17/3/2023)	324,923	0.20		<b>COMMON STOCKS (SHARES)</b>		
USD 1,794	Citigroup (Fund receives 12.29% Fixed; and receives/pays return on Amazon) (8/3/2023)	168,095	0.10		<b>Cyprus</b>		
USD 340	Citigroup (Fund receives 12.33% Fixed; and receives/pays return on Humana) (17/3/2023)	173,457	0.11	2,161	TCS**	22	0.00
USD 1,005	Citigroup (Fund receives 12.75% Fixed; and receives/pays return on United Parcel Service) (17/3/2023)	184,457	0.12		<b>United Kingdom</b>		
USD 1,326	Citigroup (Fund receives 14.99% Fixed; and receives/pays return on First Republic Bank) (1/3/2023)	161,836	0.10	473,134	Home Reit**	207,611	0.13
					<b>Total Common Stocks (Shares)</b>	<b>207,633</b>	<b>0.13</b>
					<b>Total Other Transferable Securities</b>	<b>207,633</b>	<b>0.13</b>
					<b>Total Portfolio</b>	<b>154,067,544</b>	<b>96.29</b>
					<b>Other Net Assets</b>	<b>5,941,381</b>	<b>3.71</b>
					<b>Total Net Assets (USD)</b>	<b>160,008,925</b>	<b>100.00</b>

\*\*Security subject to a fair value adjustment as detailed in Note 2(j).

# ESG Global Multi-Asset Income Fund continued

## Open Forward Foreign Exchange Contracts as at 28 February 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity(depreciation) date	Unrealised appreciation/ (depreciation) USD
<b>EUR Hedged Share Class</b>						
EUR	2,980,374	USD	3,213,940	BNY Mellon	15/3/2023	(41,038)
USD	89,261	EUR	83,765	BNY Mellon	15/3/2023	86
Net unrealised depreciation						(40,952)
<b>GBP Hedged Share Class</b>						
GBP	96,430,309	USD	117,226,445	BNY Mellon	15/3/2023	(140,500)
USD	2,536,930	GBP	2,105,529	BNY Mellon	15/3/2023	(19,604)
Net unrealised depreciation						(160,104)
<b>HKD Hedged Share Class</b>						
HKD	34,391	USD	4,391	BNY Mellon	15/3/2023	(7)
USD	123	HKD	968	BNY Mellon	15/3/2023	-
Net unrealised depreciation						(7)

## Open Forward Foreign Exchange Contracts as at 28 February 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity(depreciation) date	Unrealised appreciation/ (depreciation) USD
<b>SGD Hedged Share Class</b>						
SGD	5,963	USD	4,512	BNY Mellon	15/3/2023	(85)
USD	122	SGD	162	BNY Mellon	15/3/2023	1
Net unrealised depreciation						(84)
Total net unrealised depreciation						(201,147)

## Open Exchange Traded Futures Contracts as at 28 February 2023

Number of contracts	Currency	Contract/ Description	Expiration date	Unrealised appreciation/ (depreciation) USD
(72)	USD	EUR/USD Future	March 2023	51,425
(110)	USD	GBP/USD Future	March 2023	175,113
(9)	USD	JPY/USD Future	March 2023	16,146
(78)	EUR	EURO STOXX 50 Index	March 2023	(255,627)
(25)	USD	MSCI Emerging Markets Index	March 2023	20,875
3	USD	MSCI Emerging Markets Index	March 2023	(9,907)
(2)	USD	S&P 500 E-Mini Index	March 2023	(1,806)
(22)	USD	US Long Bond (CBT)	June 2023	39,882
13	USD	US Treasury 10 Year Note (CBT)	June 2023	(8,145)
33	USD	US Ultra 10 Year Note	June 2023	(27,593)
(25)	USD	US Ultra Bond (CBT)	June 2023	55,400
76	USD	US Treasury 5 Year Note (CBT)	June 2023	(38,953)
Total				16,810

The notes on pages 986 to 999 form an integral part of these financial statements.

# ESG Multi-Asset Fund

## Portfolio of Investments 28 February 2023

Holding Description		Market Value (EUR)	% of Net Assets	Holding Description		Market Value (EUR)	% of Net Assets
<b>Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market</b>							
<b>FUNDS</b>							
<b>Guernsey</b>							
26,850,921	Bluefield Solar Income Fund	42,133,123	0.64	16,756	Aedifica	1,337,129	0.02
23,591,792	Schiehallion Fund	10,313,183	0.16	175,596	Umicore	5,526,006	0.09
27,518,815	Starwood European Real Estate Finance	28,751,924	0.44			6,863,135	0.11
48,674,457	Syncona	94,430,394	1.44	<b>Bermuda</b>			
		175,628,624	2.68	81,312	Bunge	7,401,139	0.11
<b>Ireland</b>				86,000	Digital China	37,597	0.00
21,177,358	iShares EUR High Yield Corp Bond ESG UCITS ETF <sup>-</sup>	100,918,582	1.54	345,778	Invesco	5,740,727	0.09
6,844,197	iShares IV Public Company - iShares MSCI Japan SRI UCITS ETF USD <sup>-</sup>	39,313,577	0.60			13,179,463	0.20
19,589,635	iShares MSCI EM SRI UCITS ETF <sup>-</sup>	125,040,641	1.91	<b>Canada</b>			
11,597,838	iShares MSCI USA SRI UCITS ETF <sup>-</sup>	132,068,862	2.02	263,198	Bank of Nova Scotia/The <sup>†</sup>	12,325,746	0.19
19,851,237	iShares USD High Yield Corp Bond ESG UCITS ETF <sup>-</sup>	94,857,151	1.45	150,280	Boralex	3,738,690	0.06
		492,198,813	7.52	19,935	Canadian Pacific Railway	1,446,062	0.02
<b>Jersey</b>				42,441	Canadian Solar	1,581,605	0.03
13,521,612	Foresight Solar Fund	17,868,940	0.27	3,005	Canfor	665,171	0.01
<b>United Kingdom</b>				41,999	FirstService	389,486	0.01
26,159,170	Aquila European Renewables Income Fund	25,243,599	0.39	41,999	Gildan Activewear	1,240,061	0.02
137,950,118	Greencoat UK Wind Fund <sup>†</sup>	244,644,160	3.74	211,025	Hydro One	5,190,073	0.08
42,843,668	Gresham House Energy Storage Fund	81,222,352	1.24	14,562	Magna International <sup>†</sup>	753,960	0.01
43,308,114	Schroder UK Public Private	6,919,745	0.11	43,482	North West	1,065,512	0.02
		358,029,856	5.48	94,675	Nutrien	6,946,845	0.10
Total Funds		1,043,726,233	15.95	131,304	Pembina Pipeline <sup>†</sup>	4,091,199	0.06
<b>COMMON STOCKS (SHARES)</b>				214,251	Toronto-Dominion Bank/The	13,401,742	0.20
<b>Australia</b>				567,858	Western Forest Products	481,120	0.01
4,013	Cochlear	565,397	0.01			53,317,272	0.82
550,637	Costa	911,187	0.01	<b>Cayman Islands</b>			
249,835	GPT Group/The <sup>†</sup>	746,063	0.01	199,712	IHS	1,408,135	0.02
2,201	Mineral Resources	115,210	0.00	<b>Denmark</b>			
217,140	Mirvac <sup>†</sup>	312,512	0.01	1,452	AP Moller - Maersk	3,211,042	0.05
1,265,627	NEXTDC	8,240,954	0.13	1,473	AP Moller - Maersk	3,198,111	0.05
10,270	REA <sup>†</sup>	800,051	0.01	17,651	Demant	502,042	0.01
2,381,807	Stockland <sup>†</sup>	5,798,813	0.09	5,852	Genmab	2,079,598	0.03
599,350	Transurban	5,388,378	0.08	190,735	Novo Nordisk	25,495,253	0.39
		22,878,565	0.35	15,068	Novozymes	683,047	0.01
<b>Austria</b>				104,623	Orsted <sup>†</sup>	8,629,275	0.13
63,025	ams-OSRAM <sup>†</sup>	467,459	0.01	8,564	Pandora	766,993	0.01
32,545	ANDRITZ	1,882,728	0.03	6,403	ROCKWOOL <sup>†</sup>	1,362,232	0.02
21,736	Kontron	410,811	0.00	701,016	Vestas Wind Systems	18,831,162	0.29
60,642	Verbund	4,905,938	0.08			64,758,755	0.99
		7,666,936	0.12	<b>Finland</b>			
				311,510	Stora Enso	4,141,525	0.06
				148,241	Wartsila	1,351,958	0.02
						5,493,483	0.08
				<b>France</b>			
				9,671	Air Liquide	1,450,263	0.02
				116,334	AXA	3,493,510	0.05
				731,760	BNP Paribas <sup>†</sup>	48,705,946	0.75
				137,120	Bureau Veritas	3,698,127	0.06
				12,266	Cie Generale des Etablissements Michelin	366,447	0.01
				7,079	Covivio	428,279	0.01
				736,589	Euroapi <sup>†</sup>	11,299,275	0.17
				129,793	Getlink	2,072,794	0.03

<sup>-</sup>Investment in connected party fund, see further information in Note 10.  
<sup>†</sup>All or a portion of this security represents a security on loan.

# ESG Multi-Asset Fund continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
7,600	Hermes International	13,087,200	0.20		<b>Japan</b>		
3,182	Kering	1,765,055	0.03	804,500	Astellas Pharma*	10,625,784	0.16
118,959	Klepierre	2,824,087	0.04	13,700	Daifuku*	700,599	0.01
29,115	L'Oreal*	10,912,302	0.17	68,900	Daiichi Sankyo	2,031,081	0.03
36,446	Publicis Groupe	2,742,926	0.04	900	Daikin Industries*	144,609	0.00
55,862	Sanofi	4,965,573	0.07	35,400	Fast Retailing*	6,554,137	0.10
444,206	Schneider Electric	67,448,239	1.03	1,800	Fujitsu*	217,053	0.00
169,373	Valeo*	3,364,595	0.05	71,300	Honda Motor*	1,738,194	0.03
48,769	Worldline	1,933,203	0.03	162,700	Hulic	1,213,883	0.02
		180,557,821	2.76	8,300	Kao	290,774	0.01
	<b>Germany</b>			66,800	Kubota*	945,048	0.02
83,538	adidas*	11,767,163	0.18	33,100	Kurita Water Industries*	1,403,359	0.02
17,663	Allianz	3,918,536	0.06	1,100	NIPPON EXPRESS	57,539	0.00
23,761	Bayerische Motoren Werke	2,335,706	0.03	164,900	Nitto Denko*	9,306,674	0.14
259,208	Deutsche Lufthansa	2,528,056	0.04	148,800	Nomura Research Institute*	3,113,411	0.05
99,264	Fraport Frankfurt Airport Services Worldwide	5,062,464	0.08	198,100	Oji	753,997	0.01
68,741	GEA	2,861,688	0.04	133,700	Omron	6,728,644	0.10
37,812	HUGO BOSS*	2,450,217	0.04	845,400	Recruit*	21,552,279	0.33
27,020	Infineon Technologies	901,793	0.02	199,600	SoftBank*	2,112,203	0.03
60,049	Mercedes-Benz	4,369,766	0.07	421,700	Sony	33,174,914	0.51
21,261	Siemens	3,081,144	0.05	1,645,500	Sumitomo Chemical*	5,402,269	0.08
323,327	Siemens Energy*	6,136,746	0.09	50,900	Sumitomo Forestry	915,413	0.02
19,698	SMA Solar Technology	1,450,758	0.02	6,800	Suntory Beverage & Food	223,716	0.00
9,819	Software	183,026	0.00	5,100	Terumo	128,508	0.00
141,085	Symrise	13,611,881	0.21	800	Tokyo Electron*	257,194	0.00
		60,658,944	0.93	119,200	Toyota Motor*	1,528,032	0.02
	<b>Hong Kong</b>			54,400	West Japan Railway	1,978,435	0.03
992,600	AIA	9,897,445	0.15	10,700	Yaskawa Electric*	394,738	0.01
1,301,600	Swire Properties	3,219,305	0.05			113,492,487	1.73
		13,116,750	0.20		<b>Jersey</b>		
	<b>Ireland</b>			11,380	Ferguson*	1,546,734	0.02
2,475	Allegion	262,716	0.01		<b>Netherlands</b>		
45,602	Eaton	7,477,545	0.11	544	Adyen*	731,136	0.01
71,096,147	Greencoat Renewables	78,916,723	1.21	76,133	ASML*	44,218,046	0.67
36,928	Johnson Controls International	2,176,371	0.03	747,788	CNH Industrial	11,610,453	0.18
25,591	Kingspan	1,565,145	0.02	33,010	Corbion	1,171,195	0.02
47,738	Linde*	15,543,589	0.24	4,361	IMCD	651,752	0.01
255,055	Origin Enterprises	1,094,186	0.02	316,519	Koninklijke DSM	37,001,071	0.56
141,015	Pentair	7,409,319	0.11	47,290	Koninklijke Vopak	1,422,483	0.02
23,006	Seagate Technology	1,393,720	0.02	48,744	NN	1,869,332	0.03
119,329	Smurfit Kappa	4,192,028	0.06	6,121	NXP Semiconductors	1,022,560	0.02
139,222	STERIS	24,522,435	0.37	44,418	Prosus*	3,034,193	0.05
31,379	Trane Technologies	5,457,449	0.08	27,631	STMicroelectronics	1,254,033	0.02
		150,011,226	2.28	11,377	Wolters Kluwer	1,244,644	0.02
	<b>Italy</b>					105,230,898	1.61
338,236	Infrastrutture Wireless Italiane	3,526,110	0.05		<b>Norway</b>		
2,214,335	Intesa Sanpaolo*	5,703,020	0.09	2,302,288	Aker Carbon Capture	3,240,885	0.05
25,650	Prysmian	934,686	0.02	399,325	Leroy Seafood	1,873,133	0.03
971,881	Snam	4,510,500	0.07	286,329	Mowi	4,646,074	0.07
1,696,043	Terna - Rete Elettrica Nazionale	12,018,161	0.18	945,380	NEL	1,357,486	0.02
		26,692,477	0.41	36,097	Nordic Semiconductor	490,540	0.01
				71,205	TOMRA Systems	1,071,799	0.01
						12,679,917	0.19

\*All or a portion of this security represents a security on loan.

The notes on pages 986 to 999 form an integral part of these financial statements.



# ESG Multi-Asset Fund continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
<b>Portugal</b>				304,502	HSBC	2,201,050	0.03
534,198	REN - Redes Energeticas Nacionais SGPS	1,362,205	0.02	29,227	InterContinental Hotels	1,861,812	0.03
<b>South Korea</b>				1,270,745	ITM Power	1,394,487	0.02
5,081	Samsung Electronics	5,481,264	0.08	481,190	J Sainsbury*	1,478,269	0.02
		5,481,264	0.08	111,680	Johnson Matthey	2,769,472	0.04
<b>Spain</b>				733,252	National Grid	8,648,195	0.13
30,279	Acciona	5,389,662	0.08	40,081	Pearson	418,342	0.01
10,406	Aena SME*	1,521,878	0.02	624,587	Pennon	5,866,169	0.09
1,561,056	Banco Bilbao Vizcaya Argentaria	11,568,986	0.18	1,370,085	RELX	38,932,171	0.59
601,824	Banco Santander*	2,238,786	0.03	5,688,451	Rentokil Initial	33,159,401	0.51
212,008	Cellnex Telecom*	7,562,325	0.12	84,397,923	Sdcl Energy Efficiency Income Trust	89,283,921	1.36
284,608	EDP Renovaveis	5,514,280	0.08	258,006	Severn Trent	8,026,337	0.13
84,272	Industria de Diseno Textil	2,443,045	0.04	643,329	Smart Metering Systems	6,379,912	0.10
		36,238,962	0.55	2,428,963	Smith & Nephew	32,681,085	0.50
<b>Sweden</b>				10,549	Spirax-Sarco Engineering	1,404,293	0.02
5,747	Boliden	222,645	0.01	118,880	Spirent Communications	286,255	0.00
127,877	H & M Hennes & Mauritz	1,519,864	0.02	496,765	SSE	9,889,714	0.15
109,418	Holmen	4,139,750	0.06	25,549,259	Triple Point Social Housing Reit	15,482,269	0.24
140,184	Nibe Industrier	1,379,382	0.02	157,720	Unilever	7,409,291	0.11
443,361	Svenska Cellulosa*	5,814,777	0.09	110,915	United Utilities	1,277,154	0.02
572,153	Tele2	4,979,892	0.07			318,371,393	4.87
76,773	Telefonaktiebolaget LM Ericsson*	401,927	0.01	<b>United States</b>			
		18,458,237	0.28	28,268	A O Smith	1,747,840	0.03
<b>Switzerland</b>				46,944	A10 Networks	665,077	0.01
34,459	ABB	1,083,288	0.02	77,290	Adobe	23,463,006	0.36
15,623	Belimo	7,591,639	0.12	38,275	Advanced Micro Devices	2,804,134	0.04
29,149	Flughafen Zurich	4,983,135	0.08	79,527	AGCO	10,614,268	0.16
7,383	Garmin	684,019	0.01	86,932	Agilent Technologies	11,645,092	0.18
1,131	Givaudan*	3,224,754	0.05	4,400	Air Products and Chemicals	1,182,001	0.02
63,991	Lonza*	36,400,718	0.56	27,949	Alexandria Real Estate Equities	3,995,399	0.06
445,434	Nestle	47,864,876	0.73	180,785	Ally Financial	5,054,547	0.08
38,729	Roche	10,602,738	0.16	421,385	Alphabet	35,645,434	0.54
217,410	SIG*	4,929,391	0.07	48,200	Amazon.com	4,231,811	0.07
9,091	Swiss Re	894,476	0.01	311,782	American Express*	51,130,021	0.78
3,197	TE Connectivity	382,935	0.01	25,247	American Tower	4,644,221	0.07
2,684	u-blox	271,905	0.00	46,973	American Water Works	6,147,928	0.09
111,559	UBS	2,293,955	0.04	38,887	Amgen	8,516,203	0.13
1,073	VAT*	305,830	0.00	181,692	Analog Devices	31,488,922	0.48
		121,513,659	1.86	5,950	ANSYS	1,682,852	0.03
<b>Taiwan</b>				85,429	Apple	11,863,791	0.18
10,720	Taiwan Semiconductor Manufacturing	885,200	0.01	8,829	Applied Materials*	968,803	0.02
<b>United Arab Emirates</b>				106,374	Archer-Daniels-Midland	8,057,266	0.12
2,099,170	Salik	1,413,111	0.02	14,593	Arista Networks	1,903,241	0.03
<b>United Kingdom</b>				3,790	Aspen Technology	764,766	0.01
272,564	AstraZeneca	33,730,266	0.52	9,789	Automatic Data Processing	2,038,499	0.03
661,454	Barratt Developments	3,519,872	0.06	12,337	Badger Meter	1,390,617	0.02
604,543	British Land	3,076,974	0.05	62,828	Baker Hughes*	1,830,432	0.03
3,224,687	BT*	5,135,458	0.08	46,864	Bank of America	1,511,607	0.02
96,748	Burberry	2,717,161	0.04	159,347	Bank of New York Mellon	7,616,024	0.12
54,219	Halma	1,342,063	0.02	52,455	Becton Dickinson and Co	11,690,256	0.18
				64,378	Best Buy	5,051,202	0.08

\*All or a portion of this security represents a security on loan.

The notes on pages 986 to 999 form an integral part of these financial statements.

# ESG Multi-Asset Fund continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
11,676	Biogen	2,937,812	0.04	378	HCA Healthcare Inc	87,558	0.00
5,618	Block*	395,429	0.01	22,574	Hershey	5,094,354	0.08
68,517	Bloom Energy*	1,399,062	0.02	88,274	Hologic	6,649,773	0.10
937	Booking	2,237,162	0.03	102,668	Home Depot	28,552,325	0.43
17,609	Cadence Design Systems	3,217,679	0.05	4,378	Humana	2,088,318	0.03
67,868	California Water Service	3,688,475	0.06	3,747	IDEXX Laboratories	1,661,290	0.03
4,702	Caterpillar	1,058,774	0.02	61,893	Illinois Tool Works	13,563,215	0.21
119,517	CECO Environmental	1,706,736	0.03	74,176	Intel	1,731,486	0.03
30,179	Cheniere Energy	4,475,051	0.07	23,107	International Business Machines*	2,827,048	0.04
47,211	Cigna	13,037,668	0.20	73,289	Intuit	28,116,610	0.43
68,517	Cisco Systems	3,141,771	0.05	33,867	Johnson & Johnson	4,906,983	0.07
186,705	Clearway Energy	5,504,411	0.08	44,498	JPMorgan Chase	5,966,645	0.09
36,999	CME	6,384,968	0.10	54,774	Juniper Networks	1,580,339	0.02
415,996	Coca-Cola	23,242,013	0.36	155,516	Kellogg	9,738,529	0.15
213,667	Colgate-Palmolive	14,683,638	0.22	16,107	Kimberly-Clark	1,899,306	0.03
240,545	CommScope	1,668,905	0.03	4,073	Lennox International	975,762	0.01
8,036	Consolidated Edison	677,508	0.01	29,157	Lindsay	4,083,113	0.06
240,868	CSX	6,940,463	0.11	118,902	LKQ	6,471,002	0.10
2,698	Cummins	617,060	0.01	85,028	Lowe's	16,413,199	0.25
14,791	Darling Ingredients	855,168	0.01	90,472	Marsh & McLennan	13,840,783	0.21
101,957	Deere	40,355,119	0.62	26,827	Marvell Technology	1,126,340	0.02
8,696	Dexcom*	910,309	0.01	13,525	MasTec*	1,244,289	0.02
112,039	Dollar General	22,984,900	0.35	176,502	Mastercard	58,875,766	0.90
121,220	Donaldson	7,238,751	0.11	32,747	Maximus	2,517,970	0.04
41,403	Dover*	5,873,929	0.09	5,949	Mettler-Toledo International	8,012,126	0.12
627,529	eBay*	26,907,461	0.41	17,496	Micron Technology	954,323	0.01
62,600	Ecolab	9,384,955	0.14	895,402	Microsoft	210,258,990	3.21
125,950	Edwards Lifesciences	9,402,692	0.14	21,498	Morgan Stanley	1,949,302	0.03
14,626	Electronic Arts	1,524,194	0.02	149,890	Mosaic*	7,540,262	0.12
115,039	Elevance Health	51,220,618	0.78	27,963	NetApp	1,703,482	0.03
21,537	Eli Lilly	6,340,397	0.10	46,860	NIKE	5,220,789	0.08
4,915	Emerson Electric	379,955	0.01	180,801	NVIDIA	39,918,135	0.61
73,772	EnerSys	6,148,216	0.09	20,280	ON Semiconductor	1,483,100	0.02
4,400	Enphase Energy	872,799	0.01	40,383	Oracle	3,331,763	0.05
100,749	Equifax*	18,868,211	0.29	63,644	Ormat Technologies*	5,048,657	0.08
6,390	Equinix	4,196,704	0.07	644,857	Otis Worldwide*	51,239,131	0.78
149,272	Essential Utilities	5,986,570	0.09	62,997	Ouster	65,739	0.00
21,808	Estee Lauder	4,947,525	0.08	83,759	Owens Corning	7,749,857	0.12
77,389	Eversource Energy	5,556,966	0.09	147,627	PepsiCo	24,168,138	0.37
32,822	Evoqua Water Technologies	1,503,319	0.02	145,655	Physicians Realty Trust	2,040,283	0.03
52,928	Exelon	2,038,094	0.03	40,045	Procter & Gamble	5,191,106	0.08
12,596	F5	1,672,275	0.03	16,809	PTC	2,003,102	0.03
5,026	Fair Isaac	3,188,616	0.05	7,119	Qorvo	673,347	0.01
266,379	First Republic Bank/CA*	30,684,657	0.47	52,700	Rambus	2,194,791	0.03
36,863	First Solar	5,757,976	0.09	1,079,577	Regions Financial	23,799,910	0.36
19,920	Fortinet	1,120,062	0.02	52,957	Republic Services	6,445,221	0.10
15,180	Generac	1,721,638	0.03	37,388	Resideo Technologies	647,793	0.01
4,640	General Mills*	351,455	0.01	15,770	Robert Half International	1,183,968	0.02
87,644	Gilead Sciences	6,636,096	0.10	1,494	Rockwell Automation	414,841	0.01
5,916	Goldman Sachs	1,989,974	0.03	51,159	S&P Global	16,416,303	0.25
315,705	Graphic Packaging	7,123,141	0.11	12,088	Salesforce	1,850,409	0.03
149,055	Hain Celestial	2,483,071	0.04	25,010	SBA Communications	6,124,448	0.09
69,573	Halliburton	2,425,920	0.04				

\* All or a portion of this security represents a security on loan.

The notes on pages 986 to 999 form an integral part of these financial statements.



# ESG Multi-Asset Fund continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
EUR 14,810,000	French Republic Government Bond OAT 1.75% 25/6/2039	11,831,709	0.18	EUR 14,666,000	European Investment Bank 2.75% 28/7/2028	14,329,708	0.22
EUR 20,562,498	French Republic Government Bond OAT 2.5% 25/5/2030	19,849,564	0.30	EUR 72,968,000	European Union 0% 4/3/2026*	66,097,698	1.01
EUR 1,500,000	Gecina 1.375% 30/6/2027*	1,360,275	0.02	EUR 2,462,000	European Union 0.1% 4/10/2040	1,372,504	0.02
EUR 2,900,000	La Banque Postale 0.75% 23/6/2031*	2,165,980	0.03	EUR 2,458,000	European Union 0.3% 4/11/2050	1,092,126	0.02
EUR 300,000	RTE Reseau de Transport d'Electricite SADIR 1.125% 9/9/2049	163,630	0.00			118,745,365	1.82
EUR 3,600,000	Sanofi 1.75% 10/9/2026	3,392,017	0.05		<b>Ireland</b>		
USD 2,145,000	Sanofi 3.625% 19/6/2028	1,909,202	0.03	GBP 459,099	Frost CMBS 2021-1 5.296% 20/11/2033	514,840	0.01
EUR 1,300,000	Teleperformance 3.75% 24/6/2029	1,239,346	0.02	EUR 40,791,000	Ireland Government Bond 1.35% 18/3/2031	35,879,764	0.55
EUR 2,800,000	Veolia Environnement 1.59% 10/1/2028	2,528,971	0.04		Johnson Controls International / Tyco Fire & Security Finance 2% 16/9/2031	2,068,954	0.03
		131,889,069	2.02	EUR 2,920,000	Johnson Controls International / Tyco Fire & Security Finance 3% 15/9/2028	2,758,774	0.04
	<b>Germany</b>			EUR 6,140,000	Smurfit Kappa Acquisitions ULC 2.875% 15/1/2026	5,938,946	0.09
EUR 218,125,500	Bundesobligation 0% 10/10/2025*	202,318,065	3.09	EUR 1,450,000	Zurich Finance Ireland Designated Activity 1.625% 17/6/2039	1,033,839	0.02
EUR 86,660,000	Bundesobligation 1.3% 15/10/2027	81,354,143	1.24			48,195,117	0.74
EUR 86,780,039	Bundesrepublik Deutschland Bundesanleihe 0% 15/8/2030*	71,553,613	1.09		<b>Italy</b>		
EUR 7,259,500	Bundesrepublik Deutschland Bundesanleihe 0% 15/8/2031*	5,823,458	0.09	EUR 780,000	Hera 5.2% 29/1/2028	824,682	0.01
EUR 26,875,942	Bundesrepublik Deutschland Bundesanleihe 0.5% 15/2/2028	24,071,706	0.37	EUR 750,000	Iren 1.95% 19/9/2025	715,913	0.01
EUR 16,851,761	Bundesrepublik Deutschland Bundesanleihe 1.25% 15/8/2048*	12,688,270	0.20	EUR 25,753,000	Italy Buoni Poliennali Del Tesoro 0.45% 15/2/2029	20,866,223	0.32
EUR 33,813,177	Bundesrepublik Deutschland Bundesanleihe 1.8% 15/8/2053*	28,108,556	0.43	EUR 20,791,000	Italy Buoni Poliennali Del Tesoro 1.5% 30/4/2045	12,009,924	0.18
EUR 7,999,000	Bundesschatzanweisungen 0% 15/12/2023	7,801,545	0.12	EUR 2,090,000	Terna - Rete Elettrica Nazionale 1.375% 26/7/2027	1,886,427	0.03
EUR 3,570,000	Deutsche Bahn Finance 1.375% 28/3/2031	2,977,999	0.05			36,303,169	0.55
USD 12,235,000	Deutsche Bank 1.686% 19/3/2026	10,299,896	0.16		<b>Jersey</b>		
EUR 1,600,000	Eurogrid 1.113% 15/5/2032	1,255,637	0.02	EUR 2,920,000	Aptiv 1.5% 10/3/2025	2,776,882	0.04
EUR 23,649,000	Kreditanstalt fuer Wiederaufbau 2% 15/11/2029	21,991,914	0.34	USD 1,900,000	Aptiv 3.1% 1/12/2051	1,063,174	0.02
EUR 9,000,000	Kreditanstalt fuer Wiederaufbau 2.75% 14/2/2033	8,683,065	0.13	USD 1,110,000	Aptiv 4.35% 15/3/2029	985,299	0.01
EUR 2,600,000	Merck Financial Services 0.5% 16/7/2028	2,218,583	0.03	USD 1,500,000	Aptiv / Aptiv 3.25% 1/3/2032	1,172,969	0.02
EUR 2,453,000	NRW Bank 0.1% 9/7/2035	1,640,493	0.02			5,998,324	0.09
		482,786,943	7.38		<b>Luxembourg</b>		
	<b>International</b>			EUR 3,910,000	Nestle Finance International 1.5% 1/4/2030	3,427,956	0.05
USD 2,705,000	African Development Bank 0.75% 3/4/2023	2,534,123	0.04	EUR 1,710,000	Novartis Finance 0% 23/9/2028	1,406,422	0.02
EUR 7,000,000	European Investment Bank 0.05% 15/11/2029	5,676,625	0.09	EUR 8,320,000	Novartis Finance 1.625% 9/11/2026	7,749,140	0.12
EUR 29,425,000	European Investment Bank 2.25% 15/3/2030	27,642,581	0.42			12,583,518	0.19
					<b>Netherlands</b>		
				EUR 3,920,000	BMW Finance 1% 22/5/2028	3,443,289	0.05
				USD 5,090,000	Cooperatieve Rabobank 1.004% 24/9/2026	4,246,048	0.06
				USD 550,000	Cooperatieve Rabobank UA 1.004% 24/9/2026	458,807	0.01

\*All or a portion of this security represents a security on loan.

The notes on pages 986 to 999 form an integral part of these financial statements.

# ESG Multi-Asset Fund continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
EUR 2,600,000	EDP Finance 1.875% 21/9/2029	2,282,428	0.03	EUR 9,300,000	BP Capital Markets 1.953% 3/3/2025	8,954,456	0.13
EUR 500,000	ING Groep 0.1% 3/9/2025	468,610	0.01	GBP 2,620,000	Close Brothers Finance 1.625% 3/12/2030	2,211,736	0.03
EUR 2,400,000	ING Groep 0.875% 9/6/2032	2,027,400	0.03	EUR 1,880,000	DS Smith 0.875% 12/9/2026 <sup>*</sup>	1,675,061	0.03
USD 5,230,000	ING Groep 1.4% 1/7/2026	4,452,193	0.07	USD 4,085,000	GlaxoSmithKline Capital 3.375% 1/6/2029	3,502,309	0.06
USD 270,000	ING Groep 4.1% 2/10/2023	251,716	0.00	EUR 4,680,000	GlaxoSmithKline Capital 4% 16/6/2025	4,727,797	0.07
EUR 600,000	Linde Finance 0.25% 19/5/2027	522,764	0.01	EUR 2,300,000	NatWest 0.75% 15/11/2025	2,163,627	0.03
EUR 7,085,000	Nederlandse Waterschapsbank 0% 8/9/2031	5,372,520	0.08	EUR 4,190,000	NatWest 1.043% 14/9/2032	3,404,082	0.05
EUR 7,963,000	Nederlandse Waterschapsbank 0.375% 28/9/2046	4,103,095	0.07	EUR 7,250,000	NatWest 1.75% 2/3/2026	6,848,858	0.11
EUR 25,624,000	Netherlands Government Bond 0.5% 15/1/2040	17,198,674	0.26	USD 7,440,000	NatWest 2.359% 22/5/2024	6,934,616	0.11
USD 7,510,000	NXP / NXP Funding 4.875% 1/3/2024	7,020,303	0.11	USD 4,350,000	NatWest 4.445% 8/5/2030	3,769,711	0.06
USD 10,010,000	NXP / NXP Funding / NXP USA 2.5% 11/5/2031	7,402,186	0.11	EUR 2,970,000	SSE 1.375% 4/9/2027	2,680,648	0.04
USD 500,000	NXP / NXP Funding / NXP USA 4.3% 18/6/2029	435,095	0.01	GBP 9,366,524	United Kingdom Gilt 1.75% 7/9/2037	7,936,373	0.12
EUR 3,090,000	Shell International Finance 1.5% 7/4/2028	2,770,296	0.04			65,035,364	0.99
USD 4,325,000	Shell International Finance 2.375% 7/11/2029	3,482,326	0.06		<b>United States</b>		
EUR 3,900,000	Unilever Finance Netherlands 1.375% 31/7/2029	3,390,188	0.05	USD 2,820,000	Air Products and Chemicals 1.85% 15/5/2027	2,353,686	0.04
		69,327,938	1.06	USD 1,525,000	Air Products and Chemicals 2.05% 15/5/2030	1,194,804	0.02
	<b>Peru</b>			USD 5,000,000	Alexandria Real Estate Equities 2% 18/5/2032	3,582,280	0.06
EUR 9,154,000	Peruvian Government International Bond 1.95% 17/11/2036	6,237,353	0.10	USD 3,735,000	Alexandria Real Estate Equities 2.75% 15/12/2029	2,966,673	0.04
	<b>South Korea</b>			USD 6,025,000	Alexandria Real Estate Equities 3.8% 15/4/2026	5,419,618	0.08
EUR 5,000,000	Korea Housing Finance 0.258% 27/10/2028	4,111,875	0.06	EUR 3,000,000	American Honda Finance 0.3% 7/7/2028	2,465,153	0.04
	<b>Spain</b>			USD 1,225,000	American Honda Finance 1.3% 9/9/2026	1,010,705	0.01
EUR 2,300,000	CaixaBank 0.625% 1/10/2024	2,182,377	0.04	EUR 7,130,000	American Honda Finance 1.95% 18/10/2024	6,915,993	0.11
EUR 2,300,000	CaixaBank 0.75% 10/7/2026	2,115,471	0.03	USD 4,100,000	American Honda Finance 2.3% 9/9/2026	3,509,832	0.05
		4,297,848	0.07	EUR 9,770,000	Amgen 2% 25/2/2026	9,221,834	0.14
	<b>Sweden</b>			USD 6,715,000	Amgen 2.45% 21/2/2030	5,281,864	0.08
EUR 8,790,000	Svenska Handelsbanken 0.01% 2/12/2027	7,324,839	0.11	USD 2,730,000	Amgen 2.6% 19/8/2026	2,352,377	0.04
EUR 1,730,000	Svenska Handelsbanken 0.05% 6/9/2028	1,405,737	0.02	USD 350,000	Amgen 3% 22/2/2029	291,951	0.01
USD 1,330,000	Svenska Handelsbanken 0.625% 30/6/2023	1,231,740	0.02	USD 6,750,000	Apple 3% 20/6/2027	5,955,474	0.09
USD 300,000	Svenska Handelsbanken 3.95% 10/6/2027	270,084	0.00		Astrazeneca Finance 0.7% 28/5/2024	635,686	0.01
EUR 4,000,000	Volvo Car 4.25% 31/5/2028	3,752,500	0.06	USD 4,105,000	Astrazeneca Finance 1.75% 28/5/2028	3,299,995	0.05
		13,984,900	0.21	USD 2,775,000	AvalonBay Communities 2.05% 15/1/2032	2,058,211	0.03
	<b>United Kingdom</b>			USD 905,000	Bank of America 1.486% 19/5/2024	842,943	0.01
USD 4,950,000	AstraZeneca 0.7% 8/4/2026	4,077,539	0.06	USD 1,550,000	Bank of America 1.53% 6/12/2025	1,353,625	0.02
USD 1,350,000	AstraZeneca 6.45% 15/9/2037	1,425,332	0.02	EUR 12,440,000	Bank of America 1.776% 4/5/2027	11,500,220	0.17
EUR 3,660,000	Aviva 3.875% 3/7/2044	3,576,000	0.05		Bank of America 2.456% 22/10/2025	5,885,778	0.09
EUR 1,440,000	BP Capital Markets 1.231% 8/5/2031	1,147,219	0.02	USD 6,600,000	Bank of America 2.551% 4/2/2028	7,208,027	0.11

\* All or a portion of this security represents a security on loan.

The notes on pages 986 to 999 form an integral part of these financial statements.

# ESG Multi-Asset Fund continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
USD 1,210,000	Bank of America 2.676% 19/6/2041	775,401	0.01	USD 1,180,000	Ecolab 1.65% 1/2/2027	978,143	0.02
	Bank of America 3.194% 23/7/2030	2,115,779	0.03	EUR 1,570,000	Ecolab 2.625% 8/7/2025	1,524,768	0.02
USD 2,600,000				USD 5,700,000	Ecolab 4.8% 24/3/2030	5,294,040	0.08
USD 3,350,000	Bank of America 3.366% 23/1/2026	3,014,988	0.05	EUR 9,110,000	Eli Lilly 1.625% 2/6/2026	8,507,419	0.13
USD 7,350,000	Bank of America 3.419% 20/12/2028	6,271,820	0.10	USD 970,000	Eli Lilly 3.1% 15/5/2027	852,346	0.01
EUR 2,580,000	Bank of America 3.648% 31/3/2029	2,485,693	0.04	USD 2,400,000	Eli Lilly 3.375% 15/3/2029	2,088,341	0.03
USD 920,000	Bank of America 3.864% 23/7/2024	858,737	0.01	USD 7,035,000	EMD Finance 3.25% 19/3/2025	6,326,648	0.10
USD 710,000	Bank of America 3.97% 5/3/2029	618,982	0.01	EUR 6,140,000	Equinix 0.25% 15/3/2027	5,263,976	0.08
USD 550,000	Bank of America 3.974% 7/2/2030	471,863	0.01	USD 3,140,000	Equinix 1.25% 15/7/2025	2,671,934	0.04
USD 2,700,000	BMW US Capital 0.75% 12/8/2024	2,379,107	0.04	USD 7,575,000	Equinix 2.5% 15/5/2031	5,664,295	0.09
	BMW US Capital 1.25% 12/8/2026	7,052,133	0.11	USD 1,510,218	Fannie Mae Pool 2% 1/8/2051	1,156,217	0.02
USD 8,550,000				USD 677,559	Fannie Mae Pool 2% 1/9/2051	524,416	0.01
USD 5,825,000	BorgWarner 2.65% 1/7/2027	4,903,622	0.08	USD 965,831	Fannie Mae Pool 2% 1/9/2051	741,452	0.01
USD 620,000	BorgWarner 3.375% 15/3/2025	559,209	0.01	USD 520,634	Fannie Mae Pool 2% 1/9/2051	404,206	0.01
USD 150,000	Boston Properties 2.55% 1/4/2032	107,572	0.00	USD 502,150	Fannie Mae Pool 2% 1/9/2051	387,334	0.01
USD 1,510,000	Boston Properties 3.125% 1/9/2023	1,399,684	0.02	USD 764,184	Fannie Mae Pool 2% 1/10/2051	585,056	0.01
USD 1,500,000	Carrier Global 2.493% 15/2/2027	1,266,902	0.02	USD 352,222	Fannie Mae Pool 2% 1/11/2051	271,887	0.00
USD 225,000	Carrier Global 2.7% 15/2/2031	174,075	0.00	USD 3,630,428	Fannie Mae Pool 2% 1/12/2051	2,777,274	0.04
USD 750,000	Carrier Global 2.722% 15/2/2030	593,892	0.01	USD 4,691,818	Fannie Mae Pool 2% 1/2/2052	3,616,855	0.06
USD 2,775,000	Citigroup 0.776% 30/10/2024	2,522,049	0.04	USD 4,766,629	Fannie Mae Pool 2% 1/2/2052	3,657,585	0.06
USD 6,690,000	Citigroup 1.678% 15/5/2024	6,236,796	0.09	USD 6,950,121	Fannie Mae Pool 2% 1/2/2052	5,327,792	0.08
USD 1,505,000	City of San Francisco CA Public Utilities Commission Water Revenue 6% 1/11/2040	1,543,836	0.02	USD 2,773,460	Fannie Mae Pool 2.5% 1/9/2051	2,205,778	0.03
USD 2,775,000	Coca-Cola 1.375% 15/3/2031	2,023,069	0.03	USD 2,233,095	Fannie Mae Pool 2.5% 1/10/2051	1,785,471	0.03
USD 1,600,000	Commonwealth of Massachusetts 3.769% 15/7/2029	1,431,764	0.02	USD 384,128	Fannie Mae Pool 2.5% 1/11/2051	308,773	0.00
USD 3,580,000	CRH America 3.875% 18/5/2025	3,233,958	0.05	USD 244,967	Fannie Mae Pool 2.5% 1/11/2051	198,040	0.00
USD 750,000	CRH America Finance 3.4% 9/5/2027	652,972	0.01	USD 1,801,559	Fannie Mae Pool 2.5% 1/11/2051	1,454,764	0.02
USD 240,000	CRH America Finance 4.5% 4/4/2048	187,329	0.00	USD 1,117,172	Fannie Mae Pool 2.5% 1/1/2052	895,051	0.01
USD 300,000	CSX 2.5% 15/5/2051	172,417	0.00	USD 2,428,030	Fannie Mae Pool 2.5% 1/2/2052	1,940,206	0.03
USD 2,120,000	CSX 3.25% 1/6/2027	1,855,115	0.03	USD 1,892,529	Fannie Mae Pool 3% 1/11/2051	1,579,445	0.02
USD 300,000	CSX 3.8% 1/3/2028	267,429	0.00	USD 1,085,759	Fannie Mae Pool 3% 1/11/2051	904,958	0.01
USD 1,825,000	CSX 4.3% 1/3/2048	1,447,468	0.02	USD 15,999,358	Fannie Mae Pool 3% 1/4/2052	13,260,338	0.20
USD 225,000	CSX 4.5% 15/11/2052	181,922	0.00	USD 1,119,007	Fannie Mae Pool 3.5% 1/5/2052	966,308	0.02
USD 950,000	Daimler Finance North America 2.125% 10/3/2025	837,914	0.01	USD 473,026	Fannie Mae Pool 4% 1/4/2052	417,370	0.01
USD 1,500,000	East Bay Municipal Utility District Water System Revenue 5.874% 1/6/2040	1,544,713	0.03	USD 1,191,395	Fannie Mae Pool 4% 1/5/2052	1,056,211	0.02
USD 1,125,000	Ecolab 1.3% 30/1/2031	804,930	0.01	USD 1,049,053	Fannie Mae Pool 4.5% 1/5/2052	955,053	0.01
				USD 1,090,916	Fannie Mae Pool 4.5% 1/6/2052	993,165	0.02
				USD 4,187,347	Fannie Mae Pool 4.5% 1/10/2052	3,782,914	0.06
				USD 2,525,857	Freddie Mac Pool 2% 1/1/2052	1,940,463	0.03

The notes on pages 986 to 999 form an integral part of these financial statements.

# ESG Multi-Asset Fund continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
USD 2,934,147	Freddie Mac Pool 2% 1/1/2052	2,251,483	0.03	USD 238,795	Ginnie Mae II Pool 3% 20/10/2051	201,004	0.00
USD 1,063,211	Freddie Mac Pool 2.5% 1/11/2051	852,565	0.01	USD 168,989	Ginnie Mae II Pool 3% 20/10/2051	142,142	0.00
USD 604,586	Freddie Mac Pool 2.5% 1/11/2051	485,860	0.01	USD 181,127	Ginnie Mae II Pool 3% 20/10/2051	152,251	0.00
USD 968,612	Freddie Mac Pool 2.5% 1/12/2051	778,431	0.01	USD 288,381	Ginnie Mae II Pool 3% 20/10/2051	241,735	0.00
USD 5,077,953	Freddie Mac Pool 2.5% 1/12/2051	4,036,030	0.06	USD 114,086	Ginnie Mae II Pool 3% 20/10/2051	95,831	0.00
USD 1,179,014	Freddie Mac Pool 2.5% 1/1/2052	945,543	0.01	USD 1,435,300	Ginnie Mae II Pool 3% 20/12/2051	1,204,801	0.02
USD 7,318,601	Freddie Mac Pool 2.5% 1/1/2052	5,821,950	0.09	USD 1,108,899	Ginnie Mae II Pool 3% 20/2/2052	932,802	0.01
USD 640,436	Freddie Mac Pool 3% 1/11/2051	529,628	0.01	USD 1,424,630	Ginnie Mae II Pool 3% 20/3/2052	1,198,335	0.02
USD 392,911	Freddie Mac Pool 3% 1/11/2051	327,908	0.01	USD 1,870,723	Ginnie Mae II Pool 3% 20/3/2052	1,572,571	0.02
USD 9,849,962	Freddie Mac Pool 5% 1/8/2052	9,108,739	0.14	USD 1,936,033	Ginnie Mae II Pool 3% 20/3/2052	1,626,207	0.03
USD 11,819,172	Freddie Mac Pool 5.5% 1/12/2052	11,095,644	0.17	USD 2,395,274	Ginnie Mae II Pool 3% 20/3/2052	2,007,862	0.03
EUR 5,190,000	General Mills 0.45% 15/1/2026	4,711,093	0.07	USD 2,165,321	Ginnie Mae II Pool 3% 20/3/2052	1,833,986	0.03
USD 7,110,000	General Mills 4.2% 17/4/2028	6,403,419	0.10	USD 34,229	Ginnie Mae II Pool 3.5% 20/1/2041	29,974	0.00
USD 735,000	Gilead Sciences 0.75% 29/9/2023	672,525	0.01	USD 64,721	Ginnie Mae II Pool 3.5% 20/7/2042	56,675	0.00
USD 2,000,000	Gilead Sciences 1.65% 1/10/2030	1,482,587	0.02	USD 116,871	Ginnie Mae II Pool 3.5% 20/7/2042	102,341	0.00
USD 800,000	Gilead Sciences 2.6% 1/10/2040	519,784	0.01	USD 427,180	Ginnie Mae II Pool 3.5% 20/8/2042	374,071	0.01
USD 4,605,000	Gilead Sciences 3.65% 1/3/2026	4,131,726	0.06	USD 1,192,342	Ginnie Mae II Pool 3.5% 20/12/2043	1,044,105	0.02
USD 1,420,000	Gilead Sciences 5.65% 1/12/2041	1,360,858	0.02	USD 282,075	Ginnie Mae II Pool 3.5% 20/5/2044	247,006	0.00
USD 4,624,261	Ginnie Mae II Pool 2.5% 20/8/2051	3,770,397	0.06	USD 127,824	Ginnie Mae II Pool 3.5% 20/10/2046	110,933	0.00
USD 10,158,106	Ginnie Mae II Pool 2.5% 20/8/2051	8,284,032	0.13	USD 1,207,650	Ginnie Mae II Pool 3.5% 20/4/2048	1,048,798	0.02
USD 1,980,757	Ginnie Mae II Pool 2.5% 20/8/2051	1,604,324	0.02	USD 710,877	Ginnie Mae II Pool 3.5% 20/8/2051	618,230	0.01
USD 2,028,070	Ginnie Mae II Pool 2.5% 20/9/2051	1,655,514	0.03	USD 6,285,233	Ginnie Mae II Pool 3.5% 20/8/2051	5,647,606	0.09
USD 1,545,791	Ginnie Mae II Pool 2.5% 20/9/2051	1,261,833	0.02	USD 90,978	Ginnie Mae II Pool 3.5% 20/9/2051	79,131	0.00
USD 1,530,282	Ginnie Mae II Pool 2.5% 20/9/2051	1,239,478	0.02	USD 131,335	Ginnie Mae II Pool 3.5% 20/9/2051	114,335	0.00
USD 199,303	Ginnie Mae II Pool 2.5% 20/10/2051	160,792	0.00	USD 158,001	Ginnie Mae II Pool 3.5% 20/9/2051	136,630	0.00
USD 1,205,215	Ginnie Mae II Pool 2.5% 20/11/2051	972,272	0.02	USD 1,244,312	Ginnie Mae II Pool 3.5% 20/12/2051	1,082,269	0.02
USD 1,702,252	Ginnie Mae II Pool 2.5% 20/1/2052	1,354,793	0.02	USD 1,052,232	Ginnie Mae II Pool 3.5% 20/12/2051	915,092	0.01
USD 3,456,379	Ginnie Mae II Pool 3% 20/8/2051	3,002,397	0.05	USD 1,211,867	Ginnie Mae II Pool 3.5% 20/12/2051	1,046,865	0.02
USD 7,360,875	Ginnie Mae II Pool 3% 20/8/2051	6,384,065	0.10	USD 1,154,980	Ginnie Mae II Pool 3.5% 20/12/2051	1,035,461	0.02
USD 209,566	Ginnie Mae II Pool 3% 20/9/2051	175,670	0.00	USD 680,574	Ginnie Mae II Pool 3.5% 20/3/2052	591,891	0.01

The notes on pages 986 to 999 form an integral part of these financial statements.

# ESG Multi-Asset Fund continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
USD 696,417	Ginnie Mae II Pool 3.5% 20/3/2052	605,718	0.01	USD 1,000,000	JPMorgan Chase 1.47% 22/9/2027	813,125	0.01
USD 866,411	Ginnie Mae II Pool 3.5% 20/3/2052	753,603	0.01	USD 4,000,000	JPMorgan Chase 2.947% 24/2/2028	3,406,200	0.05
USD 2,276,577	Ginnie Mae II Pool 3.5% 20/3/2052	1,988,549	0.03	USD 1,655,000	JPMorgan Chase 3.109% 22/4/2041	1,139,192	0.02
USD 2,094,542	Ginnie Mae II Pool 3.5% 20/3/2052	1,828,939	0.03	USD 3,050,000	JPMorgan Chase 3.509% 23/1/2029	2,614,546	0.04
USD 4,072,017	Ginnie Mae II Pool 3.5% 20/3/2052	3,550,708	0.05	USD 5,890,000	JPMorgan Chase 3.782% 1/2/2028	5,198,832	0.08
USD 4,607,488	Ginnie Mae II Pool 3.5% 20/3/2052	4,039,587	0.06	USD 1,205,000	JPMorgan Chase 3.845% 14/6/2025	1,106,059	0.02
USD 1,009,025	Ginnie Mae II Pool 4% 20/12/2041	912,516	0.01	USD 2,950,000	JPMorgan Chase 4.586% 26/4/2033	2,577,053	0.04
USD 2,808,892	Ginnie Mae II Pool 4% 20/7/2044	2,521,696	0.04	USD 6,860,000	Kansas City Southern/Old 2.875% 15/11/2029	5,578,434	0.09
USD 979,563	Ginnie Mae II Pool 4% 20/8/2044	883,884	0.01	USD 910,000	Kansas City Southern/Old 4.3% 15/5/2043	702,063	0.01
USD 816,511	Ginnie Mae II Pool 4% 20/11/2047	728,049	0.01	USD 1,015,000	Kimberly-Clark 3.05% 15/8/2025	909,609	0.02
USD 578,317	Ginnie Mae II Pool 4% 20/3/2050	515,532	0.01	USD 4,645,000	Kimberly-Clark 3.2% 25/4/2029	3,967,745	0.06
USD 689,743	Ginnie Mae II Pool 4% 20/5/2050	614,586	0.01	USD 825,000	Linde 1.1% 10/8/2030	597,441	0.01
USD 1,006,103	Ginnie Mae II Pool 4% 20/7/2051	908,855	0.01	EUR 4,280,000	Linde 1.625% 1/12/2025	4,086,836	0.06
USD 1,230,093	Ginnie Mae II Pool 4% 20/3/2052	1,095,638	0.02	USD 1,025,000	Linde 2.65% 5/2/2025	918,880	0.01
USD 3,129,851	Ginnie Mae II Pool 4% 20/3/2052	2,836,717	0.04	USD 1,305,000	Los Angeles Unified School District/CA 5.75% 1/7/2034	1,289,426	0.02
USD 620,448	Ginnie Mae II Pool 4% 20/4/2052	557,611	0.01	USD 3,025,000	Lowe's 2.5% 15/4/2026	2,628,178	0.04
USD 1,277,986	Ginnie Mae II Pool 4% 20/4/2052	1,141,251	0.02	USD 5,650,000	Lowe's 2.625% 1/4/2031	4,350,549	0.06
USD 5,215,866	Ginnie Mae II Pool 4.5% 20/1/2050	4,761,851	0.07	USD 6,025,000	Lowe's 3.65% 5/4/2029	5,164,679	0.08
USD 4,773,942	Ginnie Mae II Pool 4.5% 20/1/2050	4,355,738	0.07	USD 4,105,000	Lowe's 4.65% 15/4/2042	3,340,565	0.05
USD 1,135,000	GlaxoSmithKline Capital 3.625% 15/5/2025	1,035,341	0.02	USD 6,030,000	Mastercard 1.9% 15/3/2031	4,602,585	0.07
USD 2,376,687	GoodLeap Sustainable Home Solutions Trust 2022-4 5.3% 20/11/2054	2,139,597	0.03	USD 4,365,000	Mercedes-Benz Finance North America 0.75% 1/3/2024	3,920,074	0.06
USD 4,450,000	Healthpeak Properties 2.875% 15/1/2031	3,513,193	0.05	USD 1,880,000	Mercedes-Benz Finance North America 2.125% 10/3/2025	1,658,188	0.02
USD 900,000	Hudson Yards 2016-10HY Mortgage Trust 2.835% 10/8/2038	764,168	0.01	USD 2,600,000	Merck 1.9% 10/12/2028	2,089,872	0.03
EUR 6,610,000	JPMorgan Chase 0.389% 24/2/2028	5,656,375	0.09	USD 2,375,000	Merck 3.9% 7/3/2039	1,937,185	0.03
USD 640,000	JPMorgan Chase 0.563% 16/2/2025	570,771	0.01	USD 5,930,000	Metropolitan Life Global Funding I 0.95% 2/7/2025	5,057,023	0.08
USD 8,500,000	JPMorgan Chase 0.768% 9/8/2025	7,422,224	0.11	USD 1,525,000	Microsoft 2.4% 8/8/2026	1,328,027	0.02
USD 890,000	JPMorgan Chase 0.824% 1/6/2025	784,711	0.01	EUR 2,260,000	Microsoft 3.125% 6/12/2028	2,231,550	0.04
USD 1,515,000	JPMorgan Chase 1.04% 4/2/2027	1,248,328	0.02	USD 1,475,000	Microsoft 3.45% 8/8/2036	1,206,050	0.02
EUR 1,810,000	JPMorgan Chase 1.047% 4/11/2032	1,371,214	0.02	USD 3,200,000	Microsoft 4.2% 3/11/2035	2,857,316	0.04
				USD 2,300,000	Microsoft 4.25% 6/2/2047	1,990,764	0.03
				USD 2,650,000	Microsoft 4.5% 1/10/2040	2,409,686	0.04
				USD 11,855,000	Morgan Stanley 0.864% 21/10/2025	10,267,461	0.16
				USD 8,225,000	Morgan Stanley 4.21% 20/4/2028	7,333,661	0.11
				USD 8,250,000	Morgan Stanley 4.431% 23/1/2030	7,278,759	0.11
				USD 2,650,000	Nestle 1.875% 14/9/2031	2,005,125	0.03
				USD 1,515,000	New York City Municipal Water Finance Authority 5.44% 15/6/2043	1,508,138	0.02

The notes on pages 986 to 999 form an integral part of these financial statements.



# ESG Multi-Asset Fund continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
USD 1,050,000	Norfolk Southern 2.3% 15/5/2031	795,942	0.01	USD 208,411,400	United States Treasury Note/Bond 2.75% 31/5/2029	180,653,329	2.76
USD 750,000	Norfolk Southern 3.05% 15/5/2050	464,206	0.01	USD 198,537,300	United States Treasury Note/Bond 2.875% 15/5/2032*	170,807,503	2.61
USD 1,100,000	Norfolk Southern 3.15% 1/6/2027	953,729	0.02	USD 33,498,800	United States Treasury Note/Bond 4% 15/11/2052*	31,640,191	0.48
USD 325,000	Norfolk Southern 3.155% 15/5/2055	197,824	0.00	EUR 5,070,000	Verizon Communications 1.3% 18/5/2033	3,827,723	0.06
USD 1,975,000	Norfolk Southern 3.65% 1/8/2025	1,782,478	0.03	USD 10,425,000	Verizon Communications 1.5% 18/9/2030	7,556,061	0.12
USD 1,625,000	Norfolk Southern 3.8% 1/8/2028	1,424,578	0.02	EUR 1,300,000	Verizon Communications 1.875% 26/10/2029	1,128,733	0.02
USD 400,000	Norfolk Southern 4.15% 28/2/2048	304,556	0.01	USD 1,300,000	Verizon Communications 2.355% 15/3/2032	956,925	0.01
USD 2,315,000	Norfolk Southern 4.45% 15/6/2045	1,834,490	0.03	USD 4,450,000	Verizon Communications 2.85% 3/9/2041	2,878,305	0.04
USD 505,000	Novartis Capital 1.75% 14/2/2025	445,713	0.01	USD 2,515,000	Verizon Communications 3.376% 15/2/2025	2,281,344	0.04
USD 1,850,000	Novartis Capital 2.2% 14/8/2030	1,464,555	0.02	USD 3,855,000	Verizon Communications 3.875% 8/2/2029	3,371,092	0.05
USD 3,855,000	Novartis Capital 3.1% 17/5/2027	3,403,485	0.05	USD 3,275,000	Verizon Communications 3.875% 1/3/2052	2,337,613	0.03
USD 11,800,000	NVIDIA 1.55% 15/6/2028	9,409,306	0.14	USD 2,335,000	Verizon Communications 4.329% 21/9/2028	2,099,816	0.03
USD 925,000	NVIDIA 2% 15/6/2031	698,787	0.01	USD 630,000	Verizon Communications 4.75% 1/11/2041	538,663	0.01
USD 3,350,000	Pfizer 2.625% 1/4/2030	2,741,236	0.04	USD 5,200,000	Welltower 2.7% 15/2/2027	4,409,341	0.07
USD 1,550,000	Pfizer 4% 15/12/2036	1,323,627	0.02	USD 4,175,000	WRKCo 3.9% 1/6/2028	3,630,427	0.06
USD 6,780,000	Prologis 1.25% 15/10/2030	4,878,967	0.07	USD 250,000	WRKCo 4% 15/3/2028	219,230	0.00
USD 1,050,000	Prologis 1.75% 1/7/2030	788,584	0.01	USD 9,380,000	WRKCo 4.65% 15/3/2026	8,622,097	0.13
USD 925,000	Prologis 1.75% 1/2/2031	683,894	0.01			1,025,589,819	15.67
USD 1,725,000	Prologis 2.25% 15/1/2032	1,294,823	0.02	<b>Total Bonds</b>		2,088,298,881	31.91
USD 1,500,000	Prologis 2.875% 15/11/2029	1,220,785	0.02	<b>Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market</b>		6,072,125,117	92.78
USD 3,755,000	Prologis 3.25% 30/6/2026	3,338,841	0.05				
EUR 3,010,000	Prologis Euro Finance 1% 8/2/2029	2,483,097	0.04	<b>Other Transferable Securities</b>			
USD 4,770,000	Prudential Financial 1.5% 10/3/2026	4,042,131	0.07	<b>COMMON STOCKS (SHARES)</b>			
USD 6,930,000	Roche 1.93% 13/12/2028	5,570,436	0.09	<b>United Kingdom</b>			
USD 2,000,000	Roche 2.076% 13/12/2031	1,516,440	0.02	42,824,142	Home Reit**	17,665,857	0.27
USD 270,000	Roche 3.35% 30/9/2024	246,888	0.00	<b>Total Common Stocks (Shares)</b>		17,665,857	0.27
USD 1,920,000	Roche 3.625% 17/9/2028	1,704,097	0.03	<b>RIGHTS</b>			
USD 1,650,000	Sempra Energy 3.8% 1/2/2038	1,267,118	0.02	<b>France</b>			
USD 11,225,000	Toyota Motor Credit 2.15% 13/2/2030	8,922,995	0.14	40,054	Fermentalg (31/12/2049)**	-	0.00
USD 970,000	Unilever Capital 3.1% 30/7/2025	869,633	0.01	<b>Total Rights</b>		-	0.00
USD 2,500,000	Union Pacific 2.375% 20/5/2031	1,944,351	0.03	<b>Total Other Transferable Securities</b>		17,665,857	0.27
USD 3,200,000	Union Pacific 2.8% 14/2/2032	2,530,080	0.04	<b>Total Portfolio</b>		6,089,790,974	93.05
USD 1,375,000	Union Pacific 3.2% 20/5/2041	990,213	0.02	<b>Other Net Assets</b>		455,018,319	6.95
USD 8,190,000	Union Pacific 3.95% 10/9/2028	7,343,814	0.11	<b>Total Net Assets (EUR)</b>		6,544,809,293	100.00
USD 1,470,000	Union Pacific 4.05% 15/11/2045	1,133,460	0.02				

\*All or a portion of this security represents a security on loan.  
 \*\*Security subject to a fair value adjustment as detailed in Note 2(j).

# ESG Multi-Asset Fund continued

## Open Forward Foreign Exchange Contracts as at 28 February 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity(depreciation) date	Unrealised appreciation/(depreciation) EUR
AUD	20,000	EUR	12,979	Morgan Stanley	2/3/2023	(299)
AUD	20,000	EUR	12,686	Westpac	4/4/2023	(16)
EUR	748,000,000	GBP	664,084,992	UBS	19/4/2023	(8,342,335)
EUR	626,000,000	USD	677,839,686	UBS	19/4/2023	(9,401,377)
EUR	681,154,499	USD	742,788,083	Morgan Stanley	2/3/2023	(17,148,294)
EUR	2,347,295	GBP	2,067,959	Morgan Stanley	2/3/2023	(12,660)
EUR	6,029,065	USD	6,630,000	Barclays	2/3/2023	(203,867)
EUR	2,345,076	GBP	2,067,959	BNP Paribas	4/4/2023	(11,465)
EUR	682,958,332	USD	725,148,083	JP Morgan	4/4/2023	2,653,401
JPY	9,139,649,400	EUR	65,100,000	RBS	19/4/2023	(1,937,505)
JPY	12,740,278,605	USD	98,500,000	Bank of America	19/4/2023	(4,287,289)
USD	323,375,000	TWD	9,713,732,025	Goldman Sachs	19/4/2023	5,251,143
USD	13,437,715	JPY	1,727,322,393	Citibank	19/4/2023	659,185
USD	85,062,285	JPY	10,935,139,576	Goldman Sachs	19/4/2023	4,165,882
USD	142,534,483	EUR	130,000,000	Deutsche Bank	19/4/2023	3,610,658
USD	18,680,000	EUR	17,462,813	JP Morgan	2/3/2023	98,449
USD	143,054,234	KRW	180,420,000,000	HSBC Bank	19/4/2023	5,685,811
USD	5,240,000	EUR	4,900,628	Deutsche Bank	2/3/2023	25,550
USD	36,904,147	GBP	30,200,035	HSBC Bank	17/3/2023	219,561
USD	3,420,000	EUR	3,196,310	Barclays	2/3/2023	18,868
USD	70,200,000	TWD	2,143,206,000	Chartered Bank	19/4/2023	82,094
USD	9,830,000	TWD	300,109,900	Citibank	19/4/2023	11,496
USD	4,350,000	EUR	4,094,468	JP Morgan	4/4/2023	(13,472)
Net unrealised depreciation						(18,876,481)
<b>AUD Hedged Share Class</b>						
AUD	10,613,847	EUR	6,871,512	BNY Mellon	15/3/2023	(144,364)
EUR	184,540	AUD	286,205	BNY Mellon	15/3/2023	3,139
Net unrealised depreciation						(141,225)

## Open Forward Foreign Exchange Contracts as at 28 February 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity(depreciation) date	Unrealised appreciation/(depreciation) EUR
<b>BRL Hedged Share Class</b>						
BRL	3,062,146	EUR	542,259	BNY Mellon	15/3/2023	8,148
EUR	38,000	BRL	211,898	BNY Mellon	15/3/2023	(86)
Net unrealised appreciation						8,062
<b>CNH Hedged Share Class</b>						
CNY	128,435	EUR	17,590	BNY Mellon	15/3/2023	(216)
EUR	377	CNY	2,761	BNY Mellon	15/3/2023	4
Net unrealised depreciation						(212)
<b>SGD Hedged Share Class</b>						
EUR	1,613,068	SGD	2,296,815	BNY Mellon	15/3/2023	11,132
SGD	48,153,167	EUR	33,790,649	BNY Mellon	15/3/2023	(205,743)
Net unrealised depreciation						(194,611)
<b>USD Hedged Share Class</b>						
EUR	15,385,362	USD	16,430,830	BNY Mellon	15/3/2023	(48,668)
USD	680,698,994	EUR	631,394,115	BNY Mellon	15/3/2023	8,014,364
Net unrealised appreciation						7,965,696
<b>ZAR Hedged Share Class</b>						
EUR	48,590	ZAR	938,438	BNY Mellon	15/3/2023	635
ZAR	41,791,781	EUR	2,185,325	BNY Mellon	15/3/2023	(49,796)
Net unrealised depreciation						(49,161)
Total net unrealised depreciation						(11,287,932)

## Open Exchange Traded Futures Contracts as at 28 February 2023

Number of contracts	Currency	Contract/Description	Expiration date	Unrealised appreciation/(depreciation) EUR
782	AUD	Australian 10 Year Bond	March 2023	(2,575,303)
(3,353)	EUR	EURO STOXX 50 Index	March 2023	(13,011,210)
(845)	GBP	FTSE 100 Index	March 2023	(3,527,398)
23	USD	MSCI EAFE Index	March 2023	53,977
27	USD	S&P 500 E-Mini Index	March 2023	21,798
508	USD	S&P 500 E-Mini Index	March 2023	336,691
(313)	JPY	Japanese 10 Year Bond (OSE)	June 2023	(435,745)
2,444	USD	US Treasury 10 Year Note (CBT)	June 2023	(1,531,053)
1,075	USD	US Treasury 2 Year Note (CBT)	June 2023	(543,648)
Total				(21,211,891)

## Swaps as at 28 February 2023

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/(depreciation) EUR	Market Value EUR
CDS	EUR (65,095,377)	Fund provides default protection on ITRAXX.ESGEUR.33.V1; and receives Fixed 1%	BNP Paribas	20/6/2025	339,868	945,321
CDS	EUR (14,000,000)	Fund provides default protection on ITRAXX.ESGEUR.33.V1; and receives Fixed 1%	Goldman Sachs	20/6/2025	(102,389)	203,309

The notes on pages 986 to 999 form an integral part of these financial statements.

# ESG Multi-Asset Fund continued

## Swaps as at 28 February 2023

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) EUR	Market Value EUR
IFS	EUR 7,933,000	Fund provides default protection CPTFEMU + 0bps; and receives Fixed 2.58%	Goldman Sachs	16/3/2052	(785,851)	(785,851)
IFS	EUR 8,621,000	Fund provides default protection CPTFEMU + 0bps; and receives Fixed 2.535%	Goldman Sachs	15/4/2052	(891,930)	(891,930)
IFS	EUR 8,514,000	Fund provides default protection CPTFEMU + 0bps; and receives Fixed 2.495%	Goldman Sachs	16/4/2052	(979,220)	(979,220)
IFS	EUR 6,165,389	Fund provides default protection CPTFEMU + 0bps; and receives Fixed 2.5075%	Goldman Sachs	16/4/2052	(686,927)	(686,927)
IFS	EUR 14,029,656	Fund provides default protection CPTFEMU + 0bps; and receives Fixed 2.56%	UBS	16/4/2052	(1,349,274)	(1,349,274)
IFS	EUR 17,200,000	Fund provides default protection CPTFEMU + 0bps; and receives Fixed 2.585%	UBS	16/4/2052	(1,527,947)	(1,527,947)
TRS	USD 685,997	Fund receives CINBESG1 + 0bps; and pays USD SOFR 1 Day + 35bps	Citibank	11/4/2023	(9,899,252)	(9,899,252)
TRS	USD 712,187	Fund receives CINBESG1 + 0bps; and pays USD SOFR 1 Day + 35bps	Citibank	11/4/2023	(7,324,496)	(7,324,496)
TRS	USD 11,072	Fund receives S&P Biotech Select TR + 0bps; and pays USD SOFR 1 Day + 24bps	Citibank	13/12/2023	(1,510,903)	(1,510,903)
TRS	USD 1,061,822	Fund receives USD - 1D Overnight Fed Funds Effective Rate - 30bps; and pays GS US NonProfit Tech GTR + 0bps	Goldman Sachs	13/2/2024	6,160,193	6,160,193
TRS	USD 235,517	Fund receives Transition Leaders Long Basket + 0bps; and pays USD SOFR 1 Day + 19bps	HSBC Bank	13/12/2023	1,040,234	1,040,234
TRS	USD 235,517	Fund receives Transition Leaders Long Basket + 0bps; and pays USD SOFR 1 Day + 19bps	HSBC Bank	13/12/2023	526,565	526,565
TRS	USD 117,758	Fund receives Transition Leaders Long Basket + 0bps; and pays USD SOFR 1 Day + 19bps	HSBC Bank	13/12/2023	783,103	783,103
TRS	USD 235,516	Fund receives Transition Leaders Long Basket + 0bps; and pays USD SOFR 1 Day + 19bps	HSBC Bank	13/12/2023	1,577,115	1,577,115
TRS	USD 177,660	Fund receives Transition Leaders Long Basket + 0bps; and pays USD SOFR 1 Day + 19bps	HSBC Bank	13/12/2023	721,232	721,232
TRS	USD 177,660	Fund receives Transition Leaders Long Basket + 0bps; and pays USD SOFR 1 Day + 19bps	HSBC Bank	13/12/2023	(30,789)	(30,789)
TRS	USD 252,339	Fund receives USD SOFR 1 Day - 25bps; and pays Transition Leader Short Basket + 0bps	HSBC Bank	13/12/2023	(3,826,918)	(3,826,918)
TRS	USD 252,339	Fund receives USD SOFR 1 Day - 25bps; and pays Transition Leader Short Basket + 0bps	HSBC Bank	13/12/2023	(3,308,028)	(3,308,028)
TRS	USD 126,170	Fund receives USD SOFR 1 Day - 25bps; and pays Transition Leader Short Basket + 0bps	HSBC Bank	13/12/2023	(2,232,028)	(2,232,028)
TRS	USD 188,627	Fund receives USD SOFR 1 Day - 25bps; and pays Transition Leader Short Basket + 0bps	HSBC Bank	13/12/2023	(3,254,297)	(3,254,297)
TRS	USD 188,626	Fund receives USD SOFR 1 Day - 25bps; and pays Transition Leader Short Basket + 0bps	HSBC Bank	13/12/2023	(2,144,411)	(2,144,411)
Total					(28,706,350)	(27,795,199)

CDS: Credit Default Swaps

IFS: Inflation Rate Swaps

TRS: Total Return Swap

## Purchased Options as at 28 February 2023

Number of contracts	Call/ Put	Description	Counterparty	Strike Price	Expiration date	Unrealised appreciation EUR	Market Value EUR
7,615	Put	EURO STOXX 50 Index	Exchange Traded	EUR 4,100	19/5/2023	158,087	7,584,540
Total						158,087	7,584,540

The notes on pages 986 to 999 form an integral part of these financial statements.

# ESG Systematic Multi Allocation Credit Fund<sup>(3)</sup>

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
<b>Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market</b>							
<b>FUNDS</b>							
	<b>Ireland</b>				<b>Azerbaijan</b>		
1,000	iShares Core EUR Corp Bond UCITS ETF <sup>1,~</sup>	120,741	0.15	USD 200,000	Southern Gas Corridor CJSC 6.875% 24/3/2026	204,625	0.26
5,700	iShares EUR High Yield Corp Bond UCITS ETF <sup>1,~</sup>	553,866	0.71	USD 250,000	Bahrain Government International Bond 4.25% 25/1/2028	231,875	0.30
81,000	iShares JP Morgan ESG USD EM Bond UCITS ETF <sup>~</sup>	391,635	0.50	USD 200,000	Bahrain Government International Bond 6% 19/9/2044	160,000	0.20
400	iShares USD Corp Bond UCITS ETF <sup>~</sup>	40,088	0.05	USD 200,000	Bahrain Government International Bond 7% 12/10/2028	205,750	0.26
				USD 200,000	CBB International Sukuk Programme WLL 3.875% 18/5/2029	179,250	0.23
						776,875	0.99
Total Funds							
		1,106,330	1.41		<b>Barbados</b>		
<b>BONDS</b>							
	<b>Argentina</b>			USD 100,000	Barbados Government International Bond 6.5% 1/10/2029	92,858	0.12
USD 465,000	Argentine Republic Government International Bond 0.5% 9/7/2030	151,590	0.19		<b>Belgium</b>		
USD 75,000	Argentine Republic Government International Bond 1% 9/7/2029	23,456	0.03	EUR 100,000	Elia Transmission Belgium 3.625% 18/1/2033	103,172	0.13
USD 620,000	Argentine Republic Government International Bond 1.5% 9/7/2035	177,320	0.23	EUR 100,000	KBC 3% 25/8/2030	97,817	0.12
USD 45,000	Argentine Republic Government International Bond 1.5% 9/7/2046	13,099	0.02	EUR 100,000	Ontex 3.5% 15/7/2026	92,067	0.12
USD 345,000	Argentine Republic Government International Bond 3.5% 9/7/2041	109,020	0.14			293,056	0.37
USD 390,000	Argentine Republic Government International Bond 3.875% 9/1/2038	136,837	0.17		<b>Bermuda</b>		
		611,322	0.78	USD 25,000	Aircastle 4.25% 15/6/2026	23,717	0.03
	<b>Armenia</b>			USD 150,000	NCL 5.875% 15/3/2026	130,970	0.17
USD 200,000	Republic of Armenia International Bond 7.15% 26/3/2025	202,914	0.26	USD 10,000	NCL 7.75% 15/2/2029	8,800	0.01
				USD 35,000	Weatherford International 6.5% 15/9/2028	34,249	0.04
	<b>Australia</b>			USD 176,000	Weatherford International 8.625% 30/4/2030	175,989	0.22
EUR 100,000	APA Infrastructure 2% 22/3/2027	97,377	0.12	USD 4,000	Weatherford International 11% 1/12/2024	4,115	0.01
USD 25,000	Ausgrid Finance Pty 4.35% 1/8/2028	23,129	0.03			377,840	0.48
USD 20,000	Commonwealth Bank of Australia 2.85% 18/5/2026	18,628	0.02		<b>Bolivia</b>		
USD 147,000	FMG Resources August 2006 Pty 5.875% 15/4/2030	138,733	0.18	USD 200,000	Bolivian Government International Bond 4.5% 20/3/2028	144,000	0.18
USD 25,000	FMG Resources August 2006 Pty 6.125% 15/4/2032	23,536	0.03		<b>Brazil</b>		
EUR 100,000	Goodman Australia Finance Pty 1.375% 27/9/2025	97,475	0.13	USD 200,000	Brazilian Government International Bond 3.75% 12/9/2031	168,600	0.21
USD 60,000	Mineral Resources 8.125% 1/5/2027	59,957	0.08	USD 200,000	Brazilian Government International Bond 3.875% 12/6/2030	172,528	0.22
USD 150,000	Mineral Resources 8.5% 1/5/2030	150,260	0.19	USD 200,000	Brazilian Government International Bond 4.5% 30/5/2029	184,447	0.23
USD 138,000	Nufarm Australia / Nufarm Americas 5% 27/1/2030	120,807	0.15	USD 200,000	Brazilian Government International Bond 4.625% 13/1/2028	190,802	0.24
EUR 100,000	Transurban Finance Pty 1.875% 16/9/2024	103,212	0.13	USD 200,000	Brazilian Government International Bond 5.625% 21/2/2047	163,442	0.21
USD 25,000	Westpac Banking 2.65% 16/1/2030	21,821	0.03	USD 100,000	Brazilian Government International Bond 7.125% 20/1/2037	105,960	0.14
		854,935	1.09			985,779	1.25

<sup>1</sup>Investment in connected party fund, see further information in Note 10.  
<sup>~</sup>All or a portion of this security represents a security on loan.

<sup>(3)</sup>Fund name changed during the period, see Note 1, for further details.  
The notes on pages 986 to 999 form an integral part of these financial statements.

# ESG Systematic Multi Allocation Credit Fund<sup>(3)</sup> continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
	<b>British Virgin Islands</b>						
USD 200,000	Sinochem Offshore Capital 1.5% 23/9/2026	172,926	0.22	USD 15,000	Empire Communities 7% 15/12/2025	13,404	0.02
				CAD 30,000	Enbridge Gas 2.9% 1/4/2030	19,743	0.03
	<b>Canada</b>			USD 130,000	Enerflex 9% 15/10/2027	127,505	0.16
USD 25,000	1011778 BC ULC / New Red Finance 3.875% 15/1/2028	22,298	0.03	USD 15,000	Garda World Security 7.75% 15/2/2028	14,736	0.02
USD 260,000	1011778 BC ULC / New Red Finance 4% 15/10/2030	215,420	0.27	CAD 25,000	Greater Toronto Airports Authority 5.3% 25/2/2041	19,513	0.02
USD 126,000	1011778 BC ULC / New Red Finance 4.375% 15/1/2028	112,924	0.14	CAD 25,000	Hydro One 4% 22/12/2051	16,073	0.02
CAD 25,000	407 International 4.19% 25/4/2042	16,839	0.02	USD 77,000	IAMGOLD 5.75% 15/10/2028	57,572	0.07
USD 25,000	Bank of Montreal 1.85% 1/5/2025	23,181	0.03	USD 25,000	Magna International 2.45% 15/6/2030	20,727	0.03
CAD 30,000	Bank of Montreal 2.37% 3/2/2025	20,993	0.03	CAD 50,000	Manulife Bank of Canada 1.504% 25/6/2025	34,003	0.04
USD 100,000	Bank of Montreal 2.5% 28/6/2024	96,208	0.12	CAD 25,000	Metro 3.39% 6/12/2027	17,338	0.02
USD 100,000	Bank of Nova Scotia/The 2.2% 3/2/2025	94,177	0.12	CAD 150,000	National Bank of Canada 5.296% 3/11/2025	111,187	0.14
CAD 25,000	Bank of Nova Scotia/The 3.1% 2/2/2028	17,176	0.02	CAD 25,000	North West Redwater Partnership / NWR Financing 4.25% 1/6/2029	17,856	0.02
USD 100,000	Bank of Nova Scotia/The 4.5% 16/12/2025	97,091	0.12	CAD 50,000	Pembina Pipeline 3.54% 3/2/2025	35,593	0.05
USD 53,000	Bausch Health 11% 30/9/2028	42,002	0.05	USD 50,000	Precision Drilling 6.875% 15/1/2029	45,508	0.06
USD 81,000	Bausch Health 14% 15/10/2030	51,629	0.07	USD 20,000	Precision Drilling 7.125% 15/1/2026	19,420	0.02
USD 25,000	Bell Telephone of Canada or Bell Canada/The 3.65% 15/8/2052	18,194	0.02	CAD 30,000	Rogers Communications 3.25% 1/5/2029	19,795	0.03
CAD 30,000	Bell Telephone of Canada or Bell Canada/The 4.45% 27/2/2047	19,031	0.02	USD 25,000	Rogers Communications 5% 15/3/2044	21,585	0.03
USD 10,000	Bell Telephone of Canada or Bell Canada/The 4.464% 1/4/2048	8,434	0.01	USD 50,000	Royal Bank of Canada 1.15% 10/6/2025	45,612	0.06
USD 100,000	Bombardier 7.125% 15/6/2026	98,114	0.12	CAD 60,000	Royal Bank of Canada 1.936% 1/5/2025	41,372	0.05
USD 46,000	Bombardier 7.5% 1/2/2029	45,296	0.06	USD 13,000	Strathcona Resources 6.875% 1/8/2026*	10,656	0.01
USD 125,000	Bombardier 7.875% 15/4/2027	124,446	0.16	CAD 25,000	TELUS 3.95% 16/2/2050	14,189	0.02
CAD 25,000	Brookfield Asset Management 5.95% 14/6/2035	18,939	0.03	USD 28,000	Tervita 11% 1/12/2025	30,231	0.04
USD 20,000	Brookfield Finance 4.35% 15/4/2030	18,373	0.02	USD 100,000	Toronto-Dominion Bank/The 0.75% 6/1/2026	88,001	0.11
USD 20,000	Brookfield Finance 4.85% 29/3/2029	19,156	0.03	USD 20,000	Toronto-Dominion Bank/The 2.65% 12/6/2024	19,338	0.03
CAD 25,000	Brookfield Renewable Partners 4.25% 15/1/2029	17,631	0.02	CAD 70,000	Toronto-Dominion Bank/The 3.105% 22/4/2030	49,088	0.06
USD 40,000	Brookfield Residential Properties / Brookfield Residential US 5% 15/6/2029	31,238	0.04	CAD 100,000	Toronto-Dominion Bank/The 4.21% 1/6/2027	71,648	0.09
USD 30,000	Brookfield Residential Properties / Brookfield Residential US 6.25% 15/9/2027	26,358	0.03	CAD 30,000	TransCanada PipeLines 3.8% 5/4/2027	21,007	0.03
CAD 25,000	Bruce Power 4.132% 21/6/2033	16,790	0.02	CAD 20,000	TransCanada PipeLines 4.34% 15/10/2049	11,773	0.02
CAD 30,000	Canadian Imperial Bank of Commerce 2% 17/4/2025	20,710	0.03	USD 10,000	TransCanada PipeLines 5.1% 15/3/2049	9,018	0.01
CAD 25,000	Canadian National Railway 3.95% 22/9/2045	16,213	0.02	USD 162,000	Vermilion Energy 6.875% 1/5/2030	143,406	0.18
USD 70,000	Canadian National Railway 4.4% 5/8/2052	61,711	0.08	USD 25,000	Videotron 5.125% 15/4/2027	23,400	0.03
CAD 25,000	Canadian Pacific Railway 3.05% 9/3/2050	13,011	0.02	USD 25,000	Waste Connections 4.25% 1/12/2028	23,802	0.03
USD 50,000	CGI 1.45% 14/9/2026	44,009	0.06			2,681,045	3.41
USD 30,000	CGI 2.3% 14/9/2031	22,978	0.03				
CAD 25,000	CU 4.085% 2/9/2044	16,376	0.02				

\*All or a portion of this security represents a security on loan.

<sup>(3)</sup>Fund name changed during the period, see Note 1, for further details.  
The notes on pages 986 to 999 form an integral part of these financial statements.

# ESG Systematic Multi Allocation Credit Fund<sup>(3)</sup> continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
<b>Cayman Islands</b>				<b>Costa Rica</b>			
USD 200,000	Gaci First Investment 5% 13/10/2027	198,500	0.25	USD 200,000	Costa Rica Government International Bond 6.125% 19/2/2031	194,009	0.25
USD 200,000	Gaci First Investment 5.25% 13/10/2032	200,000	0.26	USD 200,000	Costa Rica Government International Bond 7.158% 12/3/2045	193,526	0.24
USD 200,000	KSA Sukuk 3.628% 20/4/2027	191,500	0.24			387,535	0.49
USD 55,000	Sands China 5.625% 8/8/2025	53,422	0.07	<b>Cote d'Ivoire (Ivory Coast)</b>			
USD 80,000	Sands China 5.9% 8/8/2028	75,800	0.09	USD 200,000	Ivory Coast Government International Bond 6.375% 3/3/2028	191,500	0.24
USD 200,000	Sharjah Sukuk Program 3.234% 23/10/2029	176,613	0.22	<b>Dominican Republic</b>			
USD 20,000	Transocean 8.75% 15/2/2030	20,329	0.03	USD 150,000	Dominican Republic International Bond 4.875% 23/9/2032	125,701	0.16
USD 90,000	Transocean 11.5% 30/1/2027	92,363	0.12	USD 200,000	Dominican Republic International Bond 5.5% 22/2/2029	185,749	0.24
USD 16,250	Transocean Poseidon 6.875% 1/2/2027	15,778	0.02	USD 185,000	Dominican Republic International Bond 5.875% 30/1/2060	138,941	0.18
USD 15,000	Transocean Titan Financing 8.375% 1/2/2028	15,324	0.02	USD 150,000	Dominican Republic International Bond 6% 22/2/2033	136,059	0.17
		1,039,629	1.32	USD 150,000	Dominican Republic International Bond 6.4% 5/6/2049	126,000	0.16
<b>Chile</b>				USD 150,000	Dominican Republic International Bond 6.875% 29/1/2026	152,152	0.19
USD 200,000	Chile Government International Bond 2.45% 31/1/2031	166,931	0.21	USD 100,000	Dominican Republic International Bond 7.45% 30/4/2044	96,204	0.12
USD 200,000	Chile Government International Bond 2.55% 27/7/2033	157,402	0.20			960,806	1.22
USD 200,000	Chile Government International Bond 3.1% 7/5/2041	145,935	0.19	<b>Ecuador</b>			
USD 350,000	Chile Government International Bond 3.5% 25/1/2050	252,916	0.32	USD 75,000	Ecuador Government International Bond 0% 31/7/2030	23,656	0.03
USD 250,000	Nacional del Cobre de Chile 3.75% 15/1/2031	224,601	0.29	USD 190,000	Ecuador Government International Bond 1.5% 31/7/2040	60,970	0.08
USD 200,000	Nacional del Cobre de Chile 5.625% 21/9/2035	205,053	0.26	USD 495,000	Ecuador Government International Bond 2.5% 31/7/2035	178,146	0.23
		1,152,838	1.47	USD 200,000	Ecuador Government International Bond 5.5% 31/7/2030	98,587	0.12
<b>Colombia</b>						361,359	0.46
USD 250,000	Colombia Government International Bond 3% 30/1/2030	187,687	0.24	<b>Egypt</b>			
USD 200,000	Colombia Government International Bond 4.125% 15/5/2051	116,431	0.15	USD 200,000	Egypt Government International Bond 3.875% 16/2/2026	161,000	0.21
USD 200,000	Colombia Government International Bond 5.625% 26/2/2044	143,500	0.18	USD 300,000	Egypt Government International Bond 6.875% 30/4/2040	183,000	0.23
USD 100,000	Colombia Government International Bond 6.125% 18/1/2041	78,079	0.10	USD 200,000	Egypt Government International Bond 7.625% 29/5/2032	142,579	0.18
USD 200,000	Colombia Government International Bond 7.375% 18/9/2037	185,176	0.23			486,579	0.62
USD 78,000	Colombia Government International Bond 8% 20/4/2033	77,153	0.10	<b>El Salvador</b>			
USD 75,000	Colombia Government International Bond 8.125% 21/5/2024	77,101	0.10	USD 75,000	El Salvador Government International Bond 6.375% 18/1/2027	39,874	0.05
		865,127	1.10	USD 150,000	El Salvador Government International Bond 7.125% 20/1/2050	67,462	0.09

<sup>(3)</sup>Fund name changed during the period, see Note 1, for further details. The notes on pages 986 to 999 form an integral part of these financial statements.

# ESG Systematic Multi Allocation Credit Fund<sup>(3)</sup> continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 55,000	El Salvador Government International Bond 7.65% 15/6/2035	25,672	0.03	EUR 100,000	Deutsche Lufthansa 2.875% 16/5/2027	94,716	0.12
USD 50,000	El Salvador Government International Bond 8.25% 10/4/2032	25,024	0.03	USD 65,000	IHO Verwaltungs 6% 15/5/2027	60,527	0.08
		158,032	0.20	USD 25,000	IHO Verwaltungs 6.375% 15/5/2029	22,585	0.03
<b>Finland</b>				EUR 100,000	Infineon Technologies 3.625% 1/1/2028	96,766	0.12
EUR 100,000	Elisa 1.125% 26/2/2026	97,612	0.12	EUR 100,000	Muenchener Rueckversicherungs-Gesellschaft in Muenchen 1% 26/5/2042	75,787	0.10
EUR 100,000	Nokia 3.125% 15/5/2028	99,580	0.13	EUR 100,000	Nidda Healthcare 7.5% 21/8/2026	104,261	0.13
USD 40,000	Nokia 4.375% 12/6/2027	37,458	0.05	EUR 100,000	Schaeffler 2.75% 12/10/2025	101,050	0.13
USD 32,000	Nokia 6.625% 15/5/2039	31,234	0.04	EUR 100,000	Techem Verwaltungsgesellschaft 674 2% 15/7/2025	98,358	0.13
EUR 100,000	Nordea Bank 2.875% 24/8/2032	96,212	0.12	EUR 100,000	TK Elevator Midco 4.375% 15/7/2027	96,866	0.12
		362,096	0.46			1,149,369	1.46
<b>France</b>				<b>Ghana</b>			
EUR 100,000	Altice France 4.125% 15/1/2029	82,083	0.11	USD 200,000	Ghana Government International Bond 0% 7/4/2025	68,258	0.08
EUR 100,000	Banjay Entertainment 3.5% 1/3/2025	100,732	0.13	USD 200,000	Ghana Government International Bond 6.375% 11/2/2027	76,778	0.10
EUR 100,000	Banque Federative du Credit Mutuel 1.125% 19/1/2032	81,273	0.10	USD 205,000	Ghana Government International Bond 8.125% 26/3/2032	76,619	0.10
GBP 100,000	BNP Paribas 2% 24/5/2031	105,257	0.13	USD 250,000	Ghana Government International Bond 8.75% 11/3/2061	92,187	0.12
EUR 100,000	BNP Paribas 2.75% 25/7/2028	98,581	0.13			313,842	0.40
EUR 100,000	BPCE 0.375% 2/2/2026	95,737	0.12	<b>Greece</b>			
EUR 100,000	CAB SELAS 3.375% 1/2/2028	86,203	0.11	EUR 100,000	Alpha Services 4.25% 13/2/2030	94,997	0.12
USD 80,000	CGG 8.75% 1/4/2027	70,511	0.09	<b>Guatemala</b>			
EUR 100,000	Chrome Bidco 3.5% 31/5/2028	87,029	0.11	USD 200,000	Guatemala Government Bond 5.375% 24/4/2032	191,015	0.24
EUR 100,000	Credit Agricole 0.375% 20/4/2028	87,175	0.11	<b>Guernsey</b>			
EUR 100,000	Getlink 3.5% 30/10/2025	103,730	0.13	USD 50,000	Amdocs 2.538% 15/6/2030	41,137	0.05
EUR 100,000	iliad 1.875% 11/2/2028	87,624	0.11	<b>Honduras</b>			
EUR 100,000	JCDecaux 1.625% 7/2/2030	85,840	0.11	USD 150,000	Honduras Government International Bond 6.25% 19/1/2027	131,324	0.17
EUR 100,000	Loxam 3.75% 15/7/2026	98,054	0.12	<b>Hungary</b>			
EUR 100,000	Mobilux Finance 4.25% 15/7/2028	90,066	0.11	USD 200,000	Hungary Government International Bond 2.125% 22/9/2031	154,000	0.20
EUR 100,000	Orange 2.375% 18/5/2032	95,319	0.12	USD 210,000	Hungary Government International Bond 3.125% 21/9/2051	129,150	0.16
EUR 100,000	Pernod Ricard 0.125% 4/10/2029	84,489	0.11	USD 200,000	Hungary Government International Bond 5.25% 16/6/2029	195,625	0.25
EUR 100,000	Picard Groupe 3.875% 1/7/2026	95,987	0.12	USD 100,000	Hungary Government International Bond 5.375% 25/3/2024	99,826	0.13
EUR 100,000	Renault 1.125% 4/10/2027	87,694	0.11	USD 200,000	Hungary Government International Bond 6.125% 22/5/2028	203,750	0.26
EUR 100,000	Rexel 2.125% 15/12/2028	91,749	0.12	USD 400,000	Hungary Government International Bond 6.25% 22/9/2032	407,250	0.52
EUR 100,000	Societe Generale 4% 16/11/2027	106,087	0.14				
EUR 100,000	SPIE 2.625% 18/6/2026	100,368	0.13				
EUR 100,000	TotalEnergies 3.369% 6/10/2171	100,396	0.13				
USD 20,000	TotalEnergies Capital International 2.829% 10/1/2030	17,600	0.02				
EUR 100,000	Vallourec 8.5% 30/6/2026	107,445	0.14				
		2,247,029	2.86				
<b>Gabon</b>							
USD 200,000	Gabon Government International Bond 6.95% 16/6/2025	192,750	0.25				
<b>Germany</b>							
USD 15,000	Cerdia Finanz 10.5% 15/2/2027	13,374	0.02				
EUR 50,000	Commerzbank 4% 30/3/2027	51,498	0.07				
EUR 100,000	Deutsche Bank 4% 29/11/2027	105,482	0.13				
USD 100,000	Deutsche Bank 4.296% 24/5/2028	98,612	0.12				
EUR 100,000	Deutsche Bank 5.625% 19/5/2031	104,232	0.13				
EUR 25,000	Deutsche Lufthansa 0.25% 6/9/2024	25,255	0.03				

<sup>(3)</sup>Fund name changed during the period, see Note 1, for further details. The notes on pages 986 to 999 form an integral part of these financial statements.

# ESG Systematic Multi Allocation Credit Fund<sup>(3)</sup> continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 150,000	Hungary Government International Bond 7.625% 29/3/2041	169,312	0.21	USD 100,000	Intesa Sanpaolo 8.248% 21/11/2033	104,336	0.13
EUR 100,000	MOL Hungarian Oil & Gas 1.5% 8/10/2027	90,415	0.12	EUR 100,000	Telecom Italia 1.625% 18/1/2029	80,807	0.10
		1,449,328	1.85	EUR 100,000	Terna - Rete Elettrica Nazionale 2.375% 9/2/2172	89,059	0.12
	<b>India</b>			EUR 200,000	UniCredit 2.731% 15/1/2032	182,957	0.23
USD 200,000	Export-Import Bank of India 3.375% 5/8/2026	185,818	0.24	EUR 150,000	UniCredit 4.45% 16/2/2029	153,408	0.20
	<b>Indonesia</b>			EUR 100,000	Unipol Gruppo 3% 18/3/2025	103,885	0.13
USD 200,000	Indonesia Government International Bond 2.15% 28/7/2031	163,000	0.21	EUR 100,000	UnipolSai Assicurazioni 3.875% 1/3/2028	102,209	0.13
USD 215,000	Indonesia Government International Bond 3.7% 30/10/2049	170,119	0.22	EUR 100,000	Webuild 5.875% 15/12/2025	99,941	0.13
USD 200,000	Indonesia Government International Bond 3.85% 18/7/2027	191,500	0.24			1,807,654	2.30
USD 200,000	Indonesia Government International Bond 4.1% 24/4/2028	193,181	0.25		<b>Jamaica</b>		
USD 200,000	Indonesia Government International Bond 4.2% 15/10/2050	168,000	0.21	USD 200,000	Jamaica Government International Bond 7.875% 28/7/2045	234,210	0.30
USD 200,000	Pertamina Persero 5.625% 20/5/2043	186,355	0.24	USD 100,000	Jamaica Government International Bond 8% 15/3/2039	120,600	0.15
USD 300,000	Perusahaan Penerbit SBSN Indonesia III 4.15% 29/3/2027	292,500	0.37			354,810	0.45
		1,364,655	1.74		<b>Japan</b>		
	<b>Ireland</b>			USD 50,000	Mitsubishi UFJ Financial 3.287% 25/7/2027	46,232	0.06
EUR 100,000	AIB 2.875% 30/5/2031	96,277	0.12	USD 100,000	Mitsubishi UFJ Financial 3.677% 22/2/2027	95,174	0.12
USD 20,000	Allegion 3.5% 1/10/2029	17,446	0.02	USD 50,000	Mitsubishi UFJ Financial 3.777% 2/3/2025	48,417	0.06
EUR 100,000	James Hardie International Finance 3.625% 1/10/2026	100,555	0.13	EUR 100,000	SoftBank 3.375% 6/7/2029	81,416	0.10
USD 75,000	Jazz 4.375% 15/1/2029	66,447	0.08	EUR 100,000	SoftBank 4% 19/9/2029	85,218	0.11
USD 10,000	Johnson Controls International 4.625% 2/7/2044	8,667	0.01	USD 100,000	Sumitomo Mitsui Financial 2.142% 23/9/2030	78,441	0.10
USD 25,000	Johnson Controls International 4.95% 2/7/2064	21,604	0.03	USD 50,000	Sumitomo Mitsui Financial 3.784% 9/3/2026	47,598	0.06
USD 140,000	Virgin Media Vendor Financing Notes IV 5% 15/7/2028	121,753	0.16			482,496	0.61
		432,749	0.55		<b>Jersey</b>		
	<b>Italy</b>			GBP 50,000	Heathrow Funding 6.45% 10/12/2031	63,556	0.08
EUR 100,000	Atlantia 1.875% 13/7/2027	94,433	0.12		<b>Jordan</b>		
EUR 100,000	Autostrade per l'Italia 1.875% 26/9/2029	87,119	0.11	USD 200,000	Jordan Government International Bond 5.85% 7/7/2030	181,500	0.23
EUR 100,000	Banco BPM 3.25% 14/1/2031	97,329	0.13		<b>Kazakhstan</b>		
EUR 100,000	doValue 3.375% 31/7/2026	97,283	0.12	USD 250,000	Kazakhstan Government International Bond 3.875% 14/10/2024	251,186	0.32
EUR 100,000	Infrastrutture Wireless Italiane 1.875% 8/7/2026	97,675	0.12	USD 200,000	Kazakhstan Government International Bond 4.875% 14/10/2044	181,141	0.23
EUR 100,000	Intesa Sanpaolo 1.75% 4/7/2029	89,382	0.11			432,327	0.55
EUR 100,000	Intesa Sanpaolo 2.925% 14/10/2030	86,396	0.11		<b>Kenya</b>		
USD 155,000	Intesa Sanpaolo 4.198% 1/6/2032	116,361	0.15	USD 200,000	Republic of Kenya Government International Bond 8% 22/5/2032	172,500	0.22
USD 35,000	Intesa Sanpaolo 4.95% 1/6/2042	23,384	0.03		<b>Kuwait</b>		
GBP 100,000	Intesa Sanpaolo 5.148% 10/6/2030	101,690	0.13	USD 200,000	Kuwait International Government Bond 3.5% 20/3/2027	192,929	0.25
					<b>Liberia</b>		
				USD 15,000	Royal Caribbean Cruises 5.375% 15/7/2027	13,222	0.02
				USD 115,000	Royal Caribbean Cruises 5.5% 31/8/2026	104,206	0.13

<sup>(3)</sup>Fund name changed during the period, see Note 1, for further details. The notes on pages 986 to 999 form an integral part of these financial statements.



# ESG Systematic Multi Allocation Credit Fund<sup>(3)</sup> continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 265,000	Royal Caribbean Cruises 11.625% 15/8/2027*	281,801	0.36	USD 25,000	E.ON International Finance 6.65% 30/4/2038	26,290	0.03
		399,229	0.51	EUR 100,000	easyJet FinCo 1.875% 3/3/2028	91,218	0.12
	<b>Luxembourg</b>			EUR 100,000	Enel Finance International 0.25% 17/11/2025	96,562	0.12
EUR 100,000	Altice Financing 2.25% 15/1/2025	99,428	0.13	USD 25,000	Iberdrola International 6.75% 15/7/2036	27,036	0.03
USD 90,000	Altice France 10.5% 15/5/2027	73,962	0.09	EUR 100,000	ING Groep 1% 16/11/2032	87,465	0.11
USD 25,000	ARD Finance 6.5% 30/6/2027	20,471	0.03	EUR 100,000	ISS Finance 1.25% 7/7/2025	99,347	0.13
EUR 100,000	Dana Financing Luxembourg 3% 15/7/2029	84,770	0.11	EUR 250,000	Koninklijke KPN 6% 21/9/2027	268,625	0.34
USD 10,000	DH Europe Finance II 3.4% 15/11/2049	7,469	0.01	EUR 100,000	Naturgy Finance 2.374% 23/2/2172	92,782	0.12
EUR 100,000	Eurofins Scientific 0.875% 19/5/2031	78,692	0.10	USD 20,000	NXP / NXP Funding 5.35% 1/3/2026	19,875	0.03
USD 11,000	EverArc Escrow 5% 30/10/2029	8,782	0.01	EUR 100,000	Prosus 2.085% 19/1/2030	83,962	0.11
EUR 100,000	SES 0.875% 4/11/2027	90,542	0.12	EUR 100,000	RELX Finance 0.875% 10/3/2032	82,554	0.10
EUR 100,000	SES 5.625% 29/1/2172	105,514	0.13	EUR 100,000	Telefonica Europe 3.875% 22/9/2171	98,680	0.13
USD 50,000	Trane Technologies Luxembourg Finance 3.8% 21/3/2029	45,971	0.06	EUR 100,000	Telefonica Europe 6.135% 2/3/2030	102,282	0.13
USD 50,000	Tyco Electronics 2.5% 4/2/2032	41,219	0.05	EUR 100,000	United 4.875% 1/7/2024	103,025	0.13
		656,820	0.84	USD 20,000	VZ Secured Financing 5% 15/1/2032	16,473	0.02
	<b>Malaysia</b>			EUR 100,000	Wolters Kluwer 1.5% 22/3/2027	97,631	0.12
USD 250,000	Malaysia Wakala Sukuk 2.07% 28/4/2031	212,126	0.27	USD 100,000	Ziggo Bond 5.125% 28/2/2030	80,027	0.10
USD 200,000	Petronas Capital 2.48% 28/1/2032	164,598	0.21			1,816,187	2.31
USD 200,000	Petronas Capital 4.55% 21/4/2050	180,711	0.23		<b>Oman</b>		
		557,435	0.71	USD 200,000	Oman Government International Bond 4.75% 15/6/2026	194,480	0.25
	<b>Marshall Islands</b>			USD 200,000	Oman Government International Bond 4.875% 1/2/2025	197,559	0.25
USD 60,000	Danaos 8.5% 1/3/2028	58,687	0.08	USD 200,000	Oman Government International Bond 6% 1/8/2029	200,562	0.25
	<b>Mexico</b>			USD 270,000	Oman Government International Bond 6.75% 17/1/2048	259,875	0.33
USD 200,000	Mexico Government International Bond 3.771% 24/5/2061	131,462	0.17	USD 250,000	Oman Sovereign Sukuk 5.932% 31/10/2025	255,625	0.33
USD 200,000	Mexico Government International Bond 4.75% 27/4/2032	186,581	0.24			1,108,101	1.41
USD 200,000	Mexico Government International Bond 4.875% 19/5/2033	185,500	0.24		<b>Panama</b>		
USD 80,000	Mexico Government International Bond 5.55% 21/1/2045	73,663	0.09	USD 144,000	Carnival 7.625% 1/3/2026	129,917	0.17
USD 50,000	Mexico Government International Bond 5.75% 12/10/2110	43,915	0.05	USD 48,000	Carnival 10.5% 1/6/2030	46,529	0.05
USD 200,000	Mexico Government International Bond 6.75% 27/9/2034*	213,197	0.27	USD 250,000	Panama Government International Bond 2.252% 29/9/2032	186,088	0.24
		834,318	1.06	USD 200,000	Panama Government International Bond 3.87% 23/7/2060	128,209	0.16
	<b>Mongolia</b>			USD 250,000	Panama Government International Bond 3.875% 17/3/2028	234,456	0.30
USD 200,000	Mongolia Government International Bond 5.125% 7/4/2026	183,500	0.23	USD 200,000	Panama Government International Bond 4.5% 15/5/2047	154,344	0.20
	<b>Morocco</b>			USD 200,000	Panama Government International Bond 4.5% 1/4/2056	146,984	0.19
USD 200,000	Morocco Government International Bond 3% 15/12/2032	152,500	0.19	USD 175,000	Panama Government International Bond 6.7% 26/1/2036	185,058	0.23
	<b>Netherlands</b>			USD 200,000	Panama Government International Bond 9.375% 1/4/2029	240,372	0.30
EUR 100,000	Axalta Coating Systems Dutch B 3.75% 15/1/2025	104,812	0.13			1,451,957	1.84
USD 50,000	Deutsche Telekom International Finance 8.75% 15/6/2030	59,056	0.08				
EUR 100,000	Diageo Capital 0.125% 28/9/2028	87,854	0.11				
GBP 70,000	E.ON International Finance 6.375% 7/6/2032	90,631	0.12				

\* All or a portion of this security represents a security on loan.

<sup>(3)</sup>Fund name changed during the period, see Note 1, for further details. The notes on pages 986 to 999 form an integral part of these financial statements.



# ESG Systematic Multi Allocation Credit Fund<sup>(3)</sup> continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
	<b>Senegal</b>						
USD 200,000	Senegal Government International Bond 6.25% 23/5/2033	165,750	0.21	USD 250,000	Turkey Government International Bond 4.75% 26/1/2026	224,375	0.29
	<b>Serbia</b>			USD 200,000	Turkey Government International Bond 5.125% 17/2/2028	169,750	0.22
USD 200,000	Serbia International Bond 2.125% 1/12/2030	148,622	0.19	USD 200,000	Turkey Government International Bond 6.625% 17/2/2045	152,250	0.19
	<b>South Africa</b>			USD 30,000	Turkey Government International Bond 7.25% 5/3/2038	26,100	0.03
USD 200,000	Republic of South Africa Government International Bond 4.3% 12/10/2028	178,000	0.23	USD 50,000	Turkey Government International Bond 8% 14/2/2034	48,500	0.06
USD 300,000	Republic of South Africa Government International Bond 5.75% 30/9/2049	217,875	0.28	USD 200,000	Turkey Government International Bond 9.875% 15/1/2028	203,500	0.26
USD 280,000	Republic of South Africa Government International Bond 5.875% 16/9/2025	278,809	0.35			1,003,712	1.28
USD 150,000	Republic of South Africa Government International Bond 6.25% 8/3/2041	126,750	0.16		<b>Ukraine</b>		
		801,434	1.02	USD 200,000	Ukraine Government International Bond 7.253% 15/3/2035	35,016	0.04
	<b>Spain</b>			USD 200,000	Ukraine Government International Bond 7.375% 25/9/2034	35,800	0.05
EUR 100,000	Banco Bilbao Vizcaya Argentaria 0.125% 24/3/2027	93,786	0.12	USD 100,000	Ukraine Government International Bond 7.75% 1/9/2025	21,064	0.03
EUR 100,000	Banco de Sabadell 1.125% 11/3/2027	96,319	0.12	USD 200,000	Ukraine Government International Bond 7.75% 1/9/2026	38,066	0.05
EUR 100,000	Banco de Sabadell 2.5% 15/4/2031	94,785	0.12	USD 100,000	Ukraine Government International Bond 7.75% 1/9/2027	18,641	0.02
EUR 100,000	Banco de Sabadell 6% 16/8/2033	102,896	0.13	USD 200,000	Ukraine Government International Bond 9.75% 1/11/2030	38,218	0.05
EUR 100,000	CaixaBank 0.375% 3/2/2025	99,261	0.13			186,805	0.24
EUR 100,000	Cellnex Finance 1.25% 15/1/2029	85,340	0.11		<b>United Arab Emirates</b>		
EUR 100,000	eDreams ODIGEO 5.5% 15/7/2027	94,013	0.12	USD 200,000	Abu Dhabi Crude Oil Pipeline 3.65% 2/11/2029	183,061	0.24
EUR 100,000	Iberdrola Finanzas 1.375% 11/3/2032	88,977	0.11	USD 200,000	Abu Dhabi Government International Bond 1.625% 2/6/2028	175,000	0.22
		755,377	0.96	USD 300,000	Abu Dhabi Government International Bond 3.125% 11/10/2027	283,266	0.36
	<b>Sri Lanka</b>			USD 230,000	Abu Dhabi Government International Bond 3.875% 16/4/2050	191,187	0.24
USD 200,000	Sri Lanka Government International Bond 6.125% 3/6/2025	76,532	0.10	USD 150,000	DP World /United Arab Emirates 6.85% 2/7/2037	167,174	0.21
USD 250,000	Sri Lanka Government International Bond 6.85% 14/3/2024	91,568	0.11	USD 200,000	Finance Department Government of Sharjah 3.625% 10/3/2033	161,750	0.21
		168,100	0.21	USD 200,000	MDGH GMTN RSC 2.5% 21/5/2026	185,647	0.24
	<b>Sweden</b>			USD 200,000	MDGH GMTN RSC 2.875% 21/5/2030	175,731	0.22
EUR 100,000	Dometic 3% 8/5/2026	94,218	0.12	USD 200,000	UAE INTERNATIONAL GOVERNMENT BOND 2.875% 19/10/2041	153,250	0.20
EUR 100,000	Swedbank 4.25% 11/7/2028	105,080	0.13			1,676,066	2.14
EUR 100,000	Telefonaktiebolaget LM Ericsson 1.125% 8/2/2027	92,181	0.12		<b>United Kingdom</b>		
EUR 100,000	Volvo Car 2.125% 2/4/2024	104,083	0.13	EUR 100,000	Barclays 5.262% 29/1/2034	106,706	0.13
		395,562	0.50	EUR 100,000	BP Capital Markets 1.231% 8/5/2031	84,743	0.11
	<b>Switzerland</b>			GBP 100,000	Burberry 1.125% 21/9/2025	110,071	0.14
EUR 200,000	UBS 0.875% 3/11/2031	159,652	0.20	USD 70,000	Diageo Capital 3.875% 29/4/2043	57,904	0.07
	<b>Trinidad and Tobago</b>			EUR 100,000	EC Finance 3% 15/10/2026	97,259	0.13
USD 200,000	Trinidad & Tobago Government International Bond 4.5% 4/8/2026	194,513	0.25	GBP 25,000	Hammerson 7.25% 21/4/2028	29,192	0.04
	<b>Turkey</b>						
USD 200,000	Hazine Mustesarligi Varlik Kiralama 5.125% 22/6/2026	179,237	0.23				

<sup>(3)</sup>Fund name changed during the period, see Note 1, for further details. The notes on pages 986 to 999 form an integral part of these financial statements.

# ESG Systematic Multi Allocation Credit Fund<sup>(3)</sup> continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 20,000	Harbour Energy 5.5% 15/10/2026	18,523	0.02	USD 10,000	Aetna 3.875% 15/8/2047	7,469	0.01
USD 200,000	HSBC 2.871% 22/11/2032	157,325	0.20	USD 25,000	Affiliated Managers 3.3% 15/6/2030	21,100	0.03
EUR 100,000	HSBC 3.019% 15/6/2027	101,257	0.13	USD 17,000	Affinity Gaming 6.875% 15/12/2027	15,102	0.02
EUR 100,000	Informa 1.25% 22/4/2028	90,078	0.11	USD 100,000	Aflac 3.6% 1/4/2030	91,789	0.12
GBP 100,000	Informa 3.125% 5/7/2026	111,741	0.14	USD 100,000	Agilent Technologies 2.1% 4/6/2030	80,734	0.10
EUR 100,000	Jaguar Land Rover Automotive 6.875% 15/11/2026	101,172	0.13	USD 25,000	Albemarle 5.65% 1/6/2052	23,317	0.03
USD 25,000	Jaguar Land Rover Automotive 7.75% 15/10/2025	24,688	0.03	USD 60,000	Albertsons / Safeway / New Albertsons / Albertsons 5.875% 15/2/2028	58,137	0.07
USD 5,000	KCA Deutag UK Finance 9.875% 1/12/2025	4,957	0.01	USD 60,000	Albertsons / Safeway / New Albertsons / Albertsons 6.5% 15/2/2028	59,615	0.08
GBP 25,000	Legal & General Finance 5.875% 5/4/2033	32,288	0.04	USD 20,000	Alexandria Real Estate Equities 4.9% 15/12/2030	19,344	0.02
EUR 100,000	National Grid Electricity Transmission 0.19% 20/1/2025	99,206	0.12	USD 20,000	Allegion US 3.2% 1/10/2024	19,203	0.02
GBP 100,000	Premier Foods Finance 3.5% 15/10/2026	108,950	0.14	USD 85,000	Alliant Intermediate / Alliant Co-Issuer 6.75% 15/4/2028	83,172	0.11
EUR 100,000	Rolls-Royce 1.625% 9/5/2028	87,364	0.11	USD 22,000	Allied Universal Holdco / Allied Universal Finance 9.75% 15/7/2027	20,210	0.03
USD 75,000	Rolls-Royce 3.625% 14/10/2025	69,937	0.09	USD 17,000	Allison Transmission 3.75% 30/1/2031	14,191	0.02
USD 190,000	Rolls-Royce 5.75% 15/10/2027	182,664	0.23	USD 122,000	Allison Transmission 4.75% 1/10/2027	113,524	0.14
GBP 100,000	Rolls-Royce 5.75% 15/10/2027	116,270	0.15	USD 129,000	Allison Transmission 5.875% 1/6/2029	122,353	0.16
EUR 150,000	Smiths 2% 23/2/2027	147,532	0.19	USD 35,000	Ally Financial 6.7% 14/2/2033	33,104	0.04
GBP 25,000	Southern Electric Power Distribution 5.5% 7/6/2032	31,079	0.04	USD 20,000	Alphabet 2.05% 15/8/2050	11,929	0.02
EUR 100,000	SSE 1.25% 16/4/2025	100,652	0.13	USD 28,000	Alta Equipment 5.625% 15/4/2026	26,339	0.03
USD 200,000	Standard Chartered 1.456% 14/1/2027	176,926	0.22	USD 25,000	Amazon.com 2.7% 3/6/2060	15,173	0.02
GBP 25,000	THFC Funding No 1 5.125% 21/12/2037	29,963	0.04	USD 14,000	Ambience Merger Sub 7.125% 15/7/2029	8,697	0.01
USD 25,000	Virgin Media Finance 5% 15/7/2030	20,390	0.03	USD 2,000	AMC Networks 4.25% 15/2/2029	1,482	0.00
GBP 100,000	Virgin Media Secured Finance 5.25% 15/5/2029	105,114	0.13	USD 25,000	AMC Networks 4.75% 1/8/2025	23,489	0.03
USD 100,000	Virgin Media Secured Finance 5.5% 15/5/2029	90,391	0.12	USD 43,000	American Airlines 7.25% 15/2/2028	42,027	0.05
EUR 100,000	Vodafone 2.625% 27/8/2080	95,217	0.12	USD 75,000	American Airlines 11.75% 15/7/2025	82,119	0.10
GBP 50,000	Wellcome Trust Finance 4.625% 25/7/2036	61,042	0.08	USD 155,900	American Airlines Aadvantage Loyalty IP 5.5% 20/4/2026	151,930	0.19
		2,650,601	3.37	USD 163,632	American Airlines Aadvantage Loyalty IP 5.75% 20/4/2029	155,613	0.20
	<b>United States</b>			USD 5,000	American Greetings 8.75% 15/4/2025	4,980	0.01
USD 165,000	180 Medical 3.875% 15/10/2029	144,102	0.18	USD 70,000	American Tower 2.7% 15/4/2031	56,478	0.07
USD 100,000	3M 3.05% 15/4/2030	86,968	0.11	USD 25,000	American Tower 3.7% 15/10/2049	17,296	0.02
USD 25,000	Abbott Laboratories 4.9% 30/11/2046	24,412	0.03	USD 25,000	American Water Capital 3.45% 1/5/2050	18,329	0.02
USD 50,000	AbbVie 4.4% 6/11/2042	43,069	0.05	USD 163,000	AmeriGas Partners / AmeriGas Finance 5.75% 20/5/2027	150,680	0.19
USD 166,000	Acadia Healthcare 5.5% 1/7/2028	155,419	0.20	USD 137,000	AmeriGas Partners / AmeriGas Finance 5.875% 20/8/2026	128,946	0.16
USD 25,000	Activision Blizzard 2.5% 15/9/2050	15,356	0.02	USD 20,000	AmerisourceBergen 3.45% 15/12/2027	18,555	0.02
USD 25,000	Adobe 2.3% 1/2/2030	21,325	0.03	USD 20,000	AmerisourceBergen 4.3% 15/12/2047	16,807	0.02
USD 23,000	ADT Security 4.125% 1/8/2029	19,803	0.03				
USD 116,000	ADT Security 4.875% 15/7/2032	99,294	0.13				
USD 85,000	Adtalem Global Education 5.5% 1/3/2028	78,350	0.10				
USD 20,000	Advance Auto Parts 3.9% 15/4/2030	17,609	0.02				
USD 55,000	Advantage Sales & Marketing 6.5% 15/11/2028	42,109	0.05				
USD 169,000	AECOM 5.125% 15/3/2027	161,721	0.21				

<sup>(3)</sup>Fund name changed during the period, see Note 1, for further details. The notes on pages 986 to 999 form an integral part of these financial statements.

# ESG Systematic Multi Allocation Credit Fund<sup>(3)</sup> continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 50,000	Amgen 3.375% 21/2/2050	34,642	0.04	USD 100,000	Bank of America 2.015% 13/2/2026	93,076	0.12
USD 25,000	Amgen 4.2% 1/3/2033	22,859	0.03	USD 50,000	Bank of America 2.482% 21/9/2036	37,312	0.05
USD 20,000	Amgen 4.563% 15/6/2048	17,036	0.02	USD 50,000	Bank of America 2.831% 24/10/2051	31,553	0.04
USD 119,000	AMN Healthcare 4.625% 1/10/2027	108,385	0.14	USD 25,000	Bank of America 3.95% 21/4/2025	24,254	0.03
USD 50,000	Amphenol 2.8% 15/2/2030	43,003	0.06	USD 50,000	Bank of America 4.083% 20/3/2051	39,982	0.05
USD 25,000	Anheuser-Busch / Anheuser-Busch InBev Worldwide 4.7% 1/2/2036	23,366	0.03	USD 100,000	Bank of America 4.2% 26/8/2024	98,080	0.12
USD 50,000	Anheuser-Busch / Anheuser-Busch InBev Worldwide 4.9% 1/2/2046	45,549	0.06	USD 50,000	Bank of America 4.33% 15/3/2050	41,764	0.05
USD 16,000	Apollo Commercial Real Estate Finance 4.625% 15/6/2029	12,349	0.02	USD 50,000	Bank of America 5% 21/1/2044	46,943	0.06
USD 25,000	Apple 2.95% 11/9/2049	17,732	0.02	USD 100,000	Bank of New York Mellon 4.289% 13/6/2033	92,593	0.12
USD 20,000	Apple 3.35% 9/2/2027	19,043	0.02	USD 50,000	Bath & Body Works 6.75% 1/7/2036	43,219	0.06
USD 20,000	Apple 4.65% 23/2/2046	19,058	0.02	USD 25,000	Bath & Body Works 6.875% 1/11/2035	21,925	0.03
USD 71,000	APX 5.75% 15/7/2029	59,596	0.08	USD 25,000	Bath & Body Works 6.95% 1/3/2033	21,779	0.03
USD 10,000	APX 6.75% 15/2/2027	9,613	0.01	USD 50,000	Bath & Body Works 7.5% 15/6/2029	50,172	0.06
USD 25,000	Archer-Daniels-Midland 3.25% 27/3/2030	22,442	0.03	USD 10,000	Bath & Body Works 7.6% 15/7/2037	8,454	0.01
USD 55,000	Ardagh Packaging Finance / Ardagh USA 4.125% 15/8/2026	49,967	0.06	USD 74,000	Bausch Health Americas 8.5% 31/1/2027	37,463	0.05
USD 35,000	Ardagh Packaging Finance / Ardagh USA 5.25% 15/8/2027	28,569	0.04	USD 23,000	Bausch Health Americas 9.25% 1/4/2026	17,324	0.02
USD 25,000	Ares Capital 2.875% 15/6/2028	20,565	0.03	USD 25,000	Baxter International 2.6% 15/8/2026	22,710	0.03
USD 10,000	Asbury Automotive 4.625% 15/11/2029	8,638	0.01	USD 16,000	BCPE Ulysses Intermediate 7.75% 1/4/2027	11,058	0.01
USD 5,000	Asbury Automotive 4.75% 1/3/2030	4,308	0.01	USD 32,000	Beazer Homes USA 5.875% 15/10/2027	28,379	0.04
USD 74,000	ASGN 4.625% 15/5/2028	66,610	0.08	EUR 100,000	Belden 3.375% 15/7/2031	91,822	0.12
USD 133,000	Ashland 3.375% 1/9/2031	106,199	0.13	USD 214,000	BellRing Brands 7% 15/3/2030	211,666	0.27
USD 5,000	Ashland 6.875% 15/5/2043	5,019	0.01	USD 25,000	Best Buy 1.95% 1/10/2030	19,576	0.03
USD 16,000	ASP Unifrax 7.5% 30/9/2029	10,901	0.01	USD 10,000	Biogen 3.15% 1/5/2050	6,560	0.01
USD 25,000	AT&T 2.25% 1/2/2032	19,431	0.03	USD 50,000	Block Financial 2.5% 15/7/2028	42,619	0.05
USD 50,000	AT&T 3.85% 1/6/2060	34,697	0.04	USD 166,000	BlueLinX 6% 15/11/2029	142,473	0.18
USD 25,000	AT&T 4.5% 15/5/2035	22,426	0.03	USD 192,000	Boise Cascade 4.875% 1/7/2030	168,670	0.21
USD 50,000	AT&T 4.85% 1/3/2039	44,697	0.06	USD 50,000	Booking 3.65% 15/3/2025	48,367	0.06
USD 36,000	ATI 5.875% 1/12/2027	34,326	0.04	USD 20,000	BP Capital Markets America 3% 24/2/2050	13,422	0.02
USD 116,000	Atkore 4.25% 1/6/2031	100,620	0.13	USD 100,000	Bristol-Myers Squibb 1.45% 13/11/2030	78,621	0.10
USD 25,000	Atmos Energy 3% 15/6/2027	23,134	0.03	USD 20,000	Bristol-Myers Squibb 4.25% 26/10/2049	17,083	0.02
USD 20,000	Atmos Energy 4.125% 15/3/2049	16,542	0.02	USD 20,000	Broadcom 3.137% 15/11/2035	14,655	0.02
USD 25,000	Autodesk 2.85% 15/1/2030	21,398	0.03	USD 25,000	Broadcom 3.5% 15/2/2041	17,750	0.02
USD 25,000	AutoNation 3.8% 15/11/2027	22,845	0.03	USD 13,000	Broadcom 4.11% 15/9/2028	12,103	0.02
USD 25,000	AutoNation 4.75% 1/6/2030	23,204	0.03	USD 70,000	Broadcom 4.15% 15/11/2030	62,880	0.08
USD 10,000	AvalonBay Communities 4.15% 1/7/2047	8,181	0.01	USD 25,000	Broadcom 4.3% 15/11/2032	22,064	0.03
USD 25,000	Avista 4.35% 1/6/2048	21,323	0.03	USD 12,000	Broadcom 4.926% 15/5/2037	10,371	0.01
USD 50,000	Avnet 5.5% 1/6/2032	47,485	0.06	USD 25,000	Broadcom / Broadcom Cayman Finance 3.875% 15/1/2027	23,555	0.03
USD 25,000	Baker Hughes 5.125% 15/9/2040	23,388	0.03				
USD 80,000	Baker Hughes / Baker Hughes Co-Obligor 4.486% 1/5/2030	75,640	0.10				
EUR 100,000	Ball 1.5% 15/3/2027	93,268	0.12				
USD 20,000	Baltimore Gas and Electric 4.55% 1/6/2052	17,501	0.02				

<sup>(3)</sup>Fund name changed during the period, see Note 1, for further details. The notes on pages 986 to 999 form an integral part of these financial statements.

# ESG Systematic Multi Allocation Credit Fund<sup>(3)</sup> continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 17,000	Brookfield Property REIT / BPR Cumulus / BPR Nimbus / GGSII Sellco 4.5% 1/4/2027	14,512	0.02	USD 50,000	Citigroup 3.106% 8/4/2026	47,459	0.06
USD 15,000	Brookfield Property REIT / BPR Cumulus / BPR Nimbus / GGSII Sellco 5.75% 15/5/2026	13,785	0.02	USD 50,000	Citigroup 3.2% 21/10/2026	46,475	0.06
USD 10,000	Brown & Brown 4.5% 15/3/2029	9,207	0.01	USD 75,000	Citigroup 3.352% 24/4/2025	72,988	0.09
USD 25,000	Brown & Brown 4.95% 17/3/2052	20,955	0.03	USD 25,000	Citigroup 4.65% 23/7/2048	22,225	0.03
USD 50,000	Builders FirstSource 4.25% 1/2/2032	41,884	0.05	USD 150,000	Citigroup 4.658% 24/5/2028	144,952	0.18
USD 100,000	Bunge Finance 1.63% 17/8/2025	91,134	0.12	USD 25,000	Citigroup 4.75% 18/5/2046	21,420	0.03
USD 65,000	California Resources 7.125% 1/2/2026	65,507	0.08	USD 65,000	Clear Channel Outdoor 7.75% 15/4/2028	54,298	0.07
USD 22,000	Calumet Specialty Products Partners / Calumet Finance 11% 15/4/2025	22,735	0.03	USD 40,000	Clearway Energy Operating 4.75% 15/3/2028	36,737	0.05
USD 25,000	Camden Property Trust 3.15% 1/7/2029	22,161	0.03	USD 25,000	Cleco Corporate 4.973% 1/5/2046	21,242	0.03
USD 75,000	Carlisle 2.75% 1/3/2030	62,486	0.08	USD 25,000	CME 5.3% 15/9/2043	25,287	0.03
USD 20,000	Carnival Bermuda 10.375% 1/5/2028	21,388	0.03	USD 22,000	CMG Media 8.875% 15/12/2027	14,754	0.02
USD 85,000	Carpenter Technology 7.625% 15/3/2030	84,868	0.11	USD 3,000	CNX Resources 7.25% 14/3/2027	2,992	0.00
USD 20,000	Carrier Global 3.577% 5/4/2050	14,250	0.02	USD 25,000	Coca-Cola 2.5% 1/6/2040	17,968	0.02
USD 24,000	Carrols Restaurant 5.875% 1/7/2029	18,032	0.02	USD 80,000	Coca-Cola 2.75% 1/6/2060	52,389	0.07
USD 111,000	Cars.com 6.375% 1/11/2028	101,223	0.13	USD 105,000	Cogent Communications 3.5% 1/5/2026	95,437	0.12
USD 83,000	Carvana 5.875% 1/10/2028	37,275	0.05	USD 74,000	Cogent Communications 7% 15/6/2027	71,678	0.09
USD 50,000	Carvana 10.25% 1/5/2030	31,069	0.04	USD 8,000	Coinbase Global 3.375% 1/10/2028	5,211	0.01
USD 20,000	Caterpillar 3.25% 19/9/2049	15,059	0.02	USD 20,000	Columbia Pipeline 4.5% 1/6/2025	19,543	0.03
USD 20,000	Cboe Global Markets 3.65% 12/1/2027	19,095	0.02	USD 25,000	Comcast 2.8% 15/1/2051	15,798	0.02
USD 25,000	CBRE Services 2.5% 1/4/2031	20,244	0.03	USD 25,000	Comcast 3.75% 1/4/2040	20,520	0.03
USD 75,000	CBRE Services 4.875% 1/3/2026	73,354	0.09	USD 50,000	Comcast 3.95% 15/10/2025	48,555	0.06
USD 50,000	CCO / CCO Capital 4.5% 1/5/2032	39,686	0.05	USD 137,000	Commercial Metals 4.125% 15/1/2030	119,566	0.15
USD 50,000	CCO / CCO Capital 5.375% 1/6/2029	44,625	0.06	USD 73,000	Commercial Metals 4.375% 15/3/2032	63,069	0.08
USD 90,000	CCO / CCO Capital 7.375% 1/3/2031	87,575	0.11	USD 50,000	Connecticut Light and Power 4% 1/4/2048	41,567	0.05
USD 95,000	CDI Escrow Issuer 5.75% 1/4/2030	88,103	0.11	USD 25,000	ConocoPhillips 4.025% 15/3/2062	19,567	0.03
USD 50,000	CDW / CDW Finance 4.25% 1/4/2028	45,570	0.06	USD 10,000	ConocoPhillips 4.3% 15/11/2044	8,628	0.01
USD 31,000	Century Aluminum 7.5% 1/4/2028	29,055	0.04	USD 60,000	ConocoPhillips 5.9% 15/10/2032	63,856	0.08
USD 25,000	CF Industries 4.95% 1/6/2043	20,849	0.03	USD 50,000	Consolidated Edison of New York 3.6% 15/6/2061	35,547	0.05
USD 20,000	Charles Schwab 4% 1/2/2029	18,862	0.02	USD 50,000	Consolidated Edison of New York 3.8% 15/5/2028	47,139	0.06
USD 35,000	Chart Industries 7.5% 1/1/2030	35,494	0.05	USD 20,000	Consolidated Edison of New York 5.5% 1/12/2039	19,307	0.02
USD 96,000	Chart Industries 9.5% 1/1/2031	99,985	0.13	USD 5,000	Cornerstone Building Brands 6.125% 15/1/2029	3,630	0.00
USD 100,000	Cheniere Corpus Christi 3.7% 15/11/2029	89,989	0.11	USD 185,000	Coty 5% 15/4/2026	176,199	0.22
USD 50,000	Chevron 2.954% 16/5/2026	47,045	0.06	USD 90,000	Coty /HFC Prestige Products /HFC Prestige International US 4.75% 15/1/2029	81,184	0.10
USD 106,000	Chord Energy 6.375% 1/6/2026	101,621	0.13	USD 48,000	CPI CG 8.625% 15/3/2026	47,133	0.06
USD 87,000	CHS/Community Health Systems 6.875% 15/4/2029	61,100	0.08	USD 75,000	CQP Holdco / BIP-V Chinook Holdco 5.5% 15/6/2031	65,752	0.08
USD 20,000	Chubb INA 4.35% 3/11/2045	17,639	0.02	USD 43,000	Crescent Energy Finance 9.25% 15/2/2028	41,792	0.05
USD 45,000	Churchill Downs 5.5% 1/4/2027	42,793	0.05	USD 67,000	Crestwood Midstream Partners / Crestwood Midstream Finance 8% 1/4/2029	67,022	0.09
				USD 100,000	Crown Castle 3.7% 15/6/2026	94,499	0.12
				USD 25,000	Crown Castle 4.15% 1/7/2050	19,074	0.02

<sup>(3)</sup>Fund name changed during the period, see Note 1, for further details. The notes on pages 986 to 999 form an integral part of these financial statements.

# ESG Systematic Multi Allocation Credit Fund<sup>(3)</sup> continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 157,000	CSC 7.5% 1/4/2028	105,334	0.13	USD 50,000	Eversource Energy 0.8% 15/8/2025	44,554	0.06
USD 20,000	CSX 3.8% 1/3/2028	18,964	0.02	USD 20,000	Eversource Energy 3.45% 15/1/2050	14,301	0.02
USD 45,000	CVR Energy 5.25% 15/2/2025	43,118	0.06	USD 25,000	Exxon Mobil 2.709% 6/3/2025	23,884	0.03
USD 20,000	CVS Health 4.125% 1/4/2040	16,324	0.02	USD 20,000	Exxon Mobil 3.452% 15/4/2051	15,140	0.02
USD 25,000	CVS Health 4.25% 1/4/2050	19,787	0.03	USD 20,000	Exxon Mobil 4.227% 19/3/2040	17,860	0.02
USD 35,000	CVS Health 4.3% 25/3/2028	33,396	0.04	USD 100,000	FactSet Research Systems 3.45% 1/3/2032	83,929	0.11
USD 25,000	Danaher 3.35% 15/9/2025	23,959	0.03	USD 166,000	Fair Isaac 4% 15/6/2028	149,869	0.19
USD 20,000	Deere 3.1% 15/4/2030	17,827	0.02	USD 25,000	Fertitta Entertainment / Fertitta Entertainment Finance 6.75% 15/1/2030	20,720	0.03
USD 50,000	Dell International / EMC 6.02% 15/6/2026	50,510	0.06	USD 50,000	First American Financial 4% 15/5/2030	44,299	0.06
USD 5,000	Dell International / EMC 8.35% 15/7/2046	5,575	0.01	USD 20,000	FirstCash 4.625% 1/9/2028	17,395	0.02
USD 113,000	Deluxe 8% 1/6/2029	94,258	0.12	USD 166,000	FirstCash 5.625% 1/1/2030	147,389	0.19
USD 150,000	Deutsche Bank 2.311% 16/11/2027	130,519	0.17	USD 60,000	Flex 4.875% 15/6/2029	56,622	0.07
USD 25,000	Devon Energy 4.5% 15/1/2030	23,209	0.03	USD 25,000	FMC 3.2% 1/10/2026	23,323	0.03
USD 25,000	Devon Energy 4.75% 15/5/2042	20,662	0.03	USD 14,000	Foot Locker 4% 1/10/2029	11,460	0.01
USD 50,000	Devon Energy 5.85% 15/12/2025	50,300	0.06	USD 100,000	Ford Motor Credit 4.063% 1/11/2024	96,419	0.12
USD 344,000	Directv Financing / Directv Financing Co-Obligor 5.875% 15/8/2027	308,390	0.39	GBP 100,000	Ford Motor Credit 4.535% 6/3/2025	116,850	0.15
USD 135,000	DISH DBS 7.375% 1/7/2028	91,783	0.12	USD 39,000	Forestar 5% 1/3/2028	33,653	0.04
USD 59,000	DISH DBS 7.75% 1/7/2026	45,637	0.06	USD 100,000	Fortinet 1% 15/3/2026	87,382	0.11
USD 40,000	DISH Network 11.75% 15/11/2027	40,555	0.05	USD 58,000	Fortress Transportation and Infrastructure Investors 9.75% 1/8/2027	59,633	0.08
USD 25,000	Dollar General 4.15% 1/11/2025	24,240	0.03	USD 21,000	Freedom Mortgage 7.625% 1/5/2026	17,949	0.02
USD 100,000	Domtar 6.75% 1/10/2028	90,144	0.11	USD 35,000	Frontier Communications 5% 1/5/2028	31,010	0.04
USD 10,000	Dover 5.375% 15/10/2035	9,889	0.01	USD 20,000	Frontier Communications 5.875% 15/10/2027	18,650	0.02
USD 25,000	eBay 2.7% 11/3/2030	21,207	0.03	USD 55,000	Frontier Communications 6.75% 1/5/2029	46,430	0.06
USD 50,000	Edwards Lifesciences 4.3% 15/6/2028	47,829	0.06	USD 40,000	Frontier Communications 8.75% 15/5/2030	40,536	0.05
USD 25,000	Electronic Arts 2.95% 15/2/2051	15,776	0.02	USD 50,000	FS KKR Capital 3.125% 12/10/2028	41,023	0.05
USD 125,000	Electronic Arts 4.8% 1/3/2026	123,692	0.16	USD 25,000	FS KKR Capital 3.4% 15/1/2026	22,563	0.03
USD 20,000	Elevance Health 3.7% 15/9/2049	15,014	0.02	USD 72,000	Full House Resorts 8.25% 15/2/2028	69,227	0.09
EUR 100,000	Eli Lilly 0.625% 1/11/2031	82,662	0.10	USD 24,000	FXI 12.25% 15/11/2026	21,062	0.03
USD 25,000	Embarq 7.995% 1/6/2036	10,779	0.01	USD 71,000	Gap 3.625% 1/10/2029	52,228	0.07
USD 156,000	Embecta 5% 15/2/2030*	131,591	0.17	USD 86,000	Garden Spinco 8.625% 20/7/2030	90,945	0.12
USD 35,000	Embecta 6.75% 15/2/2030	31,600	0.04	USD 187,000	Gartner 3.625% 15/6/2029	162,073	0.21
USD 40,000	Encino Acquisition Partners 8.5% 1/5/2028	34,905	0.04	USD 50,000	Gartner 3.75% 1/10/2030	42,481	0.05
USD 30,000	Encompass Health 4.5% 1/2/2028	27,492	0.03	USD 120,000	Gartner 4.5% 1/7/2028	110,059	0.14
USD 218,000	Encompass Health 4.625% 1/4/2031	185,561	0.24	USD 100,000	GATX 3.25% 15/9/2026	92,657	0.12
USD 20,000	Enterprise Products Operating 4.15% 16/10/2028	18,879	0.02	USD 50,000	GCI 4.75% 15/10/2028	42,921	0.05
USD 20,000	Enterprise Products Operating 4.25% 15/2/2048	16,134	0.02	USD 20,000	General Mills 2.875% 15/4/2030	17,243	0.02
USD 50,000	EQT 3.625% 15/5/2031	41,842	0.05	USD 20,000	General Mills 3% 1/2/2051	13,907	0.02
USD 50,000	EQT 3.9% 1/10/2027	45,714	0.06	USD 60,000	General Mills 5.4% 15/6/2040	59,330	0.08
USD 10,000	Equinix 3% 15/7/2050	6,320	0.01	USD 10,000	General Motors 5.2% 1/4/2045	8,276	0.01
USD 20,000	ERP Operating 3% 1/7/2029	17,472	0.02				
USD 20,000	Essential Utilities 3.351% 15/4/2050	13,701	0.02				
USD 10,000	Estee Lauder 3.125% 1/12/2049	7,229	0.01				
USD 31,000	Evergreen Acqco 1 / TVI 9.75% 26/4/2028	30,694	0.04				

\*All or a portion of this security represents a security on loan.

<sup>(3)</sup>Fund name changed during the period, see Note 1, for further details. The notes on pages 986 to 999 form an integral part of these financial statements.

# ESG Systematic Multi Allocation Credit Fund<sup>(3)</sup> continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 20,000	General Motors Financial 2.35% 8/1/2031	15,307	0.02	USD 10,000	IDEX 2.625% 15/6/2031	8,184	0.01
USD 25,000	Genuine Parts 1.875% 1/11/2030	19,222	0.02	USD 100,000	IDEX 3% 1/5/2030	86,387	0.11
USD 50,000	Genuine Parts 2.75% 1/2/2032	40,087	0.05	USD 43,000	iHeartCommunications 8.375% 1/5/2027	37,911	0.05
USD 5,000	Genworth 6.5% 15/6/2034	4,529	0.01	USD 50,000	Illumina 2.55% 23/3/2031	39,796	0.05
USD 20,000	Gilead Sciences 3.5% 1/2/2025	19,359	0.02	USD 37,000	Installed Building Products 5.75% 1/2/2028	34,467	0.04
USD 5,000	Global Marine 7% 1/6/2028	4,050	0.01	USD 150,000	Intel 4% 15/12/2032	135,358	0.17
USD 123,000	Global Partners / GLP Finance 6.875% 15/1/2029	113,891	0.15	USD 25,000	Intercontinental Exchange 1.85% 15/9/2032	18,801	0.02
USD 70,000	Global Partners / GLP Finance 7% 1/8/2027	66,866	0.09	USD 25,000	Intercontinental Exchange 3.75% 1/12/2025	24,118	0.03
GBP 25,000	Goldman Sachs 3.125% 25/7/2029	26,331	0.03	USD 10,000	Intercontinental Exchange 4.25% 21/9/2048	8,558	0.01
USD 50,000	Goldman Sachs 3.272% 29/9/2025	48,073	0.06	USD 110,000	International Business Machines 4% 20/6/2042	89,350	0.11
USD 100,000	Goldman Sachs 3.814% 23/4/2029	91,681	0.12	USD 100,000	International Business Machines 4.15% 27/7/2027	96,549	0.12
USD 100,000	Goldman Sachs 4.25% 21/10/2025	96,802	0.12	USD 25,000	Interpublic 3.375% 1/3/2041	18,096	0.02
USD 75,000	Goldman Sachs 4.75% 21/10/2045	66,679	0.08	USD 50,000	Intuit 1.65% 15/7/2030	40,146	0.05
USD 25,000	Golub Capital BDC 2.5% 24/8/2026	21,602	0.03	EUR 100,000	IQVIA 2.25% 15/3/2029	88,624	0.11
USD 123,000	GrubHub 5.5% 1/7/2027	96,344	0.12	USD 150,000	Iron Mountain 4.875% 15/9/2027	138,231	0.18
USD 69,000	GYP III 4.625% 1/5/2029	59,394	0.08	USD 26,000	Iron Mountain 5.25% 15/3/2028	24,004	0.03
USD 25,000	Halliburton 2.92% 1/3/2030	21,545	0.03	USD 180,000	Iron Mountain 5.625% 15/7/2032	154,677	0.20
USD 95,000	Harsco 5.75% 31/7/2027	80,772	0.10	USD 50,000	ITC 2.95% 14/5/2030	42,558	0.05
USD 25,000	HCA 4.625% 15/3/2052	19,446	0.02	USD 20,000	Jabil 3.6% 15/1/2030	17,550	0.02
USD 44,000	Hecla Mining 7.25% 15/2/2028	42,866	0.05	USD 50,000	John Deere Capital 1.45% 15/1/2031	39,023	0.05
USD 48,000	Herbalife Nutrition / HLF Financing 7.875% 1/9/2025	45,940	0.06	USD 16,457	John Sevier Combined Cycle Generation 4.626% 15/1/2042	15,717	0.02
USD 20,000	Hess 5.6% 15/2/2041	18,582	0.02	USD 25,000	Johnson & Johnson 3.7% 1/3/2046	20,888	0.03
USD 20,000	HF Sinclair 5.875% 1/4/2026	20,040	0.03	USD 50,000	Johnson & Johnson 4.375% 5/12/2033	49,141	0.06
USD 175,000	Hilton Domestic Operating 4% 1/5/2031	148,076	0.19	USD 250,000	JPMorgan Chase 3.625% 1/12/2027	233,398	0.30
USD 90,000	Hilton Domestic Operating 4.875% 15/1/2030	82,275	0.10	USD 50,000	JPMorgan Chase 3.897% 23/1/2049	39,319	0.05
USD 100,000	Hologic 3.25% 15/2/2029	86,112	0.11	USD 60,000	JPMorgan Chase 5.5% 15/10/2040	60,160	0.08
USD 25,000	Home Depot 2.7% 15/4/2030	21,578	0.03	USD 50,000	Juniper Networks 2% 10/12/2030	38,501	0.05
USD 20,000	Home Depot 3.3% 15/4/2040	15,785	0.02	USD 10,000	Kansas City Southern/Old 3.5% 1/5/2050	7,224	0.01
USD 20,000	Home Depot 3.35% 15/4/2050	14,682	0.02	USD 20,000	Kellogg 2.1% 1/6/2030	16,223	0.02
USD 50,000	Hormel Foods 1.8% 11/6/2030	40,402	0.05	USD 50,000	Kellogg 4.5% 1/4/2046	42,645	0.05
USD 103,000	Howard Hughes 5.375% 1/8/2028	92,804	0.12	USD 10,000	Keurig Dr Pepper 3.8% 1/5/2050	7,414	0.01
USD 20,000	HP 1.45% 17/6/2026	17,549	0.02	USD 70,000	Keurig Dr Pepper 4.05% 15/4/2032	63,037	0.08
USD 50,000	HP 3% 17/6/2027	45,360	0.06	USD 20,000	Keurig Dr Pepper 4.5% 15/4/2052	16,552	0.02
USD 75,000	HP 3.4% 17/6/2030	63,807	0.08	USD 25,000	Keysight Technologies 3% 30/10/2029	21,510	0.03
USD 30,000	Hughes Satellite Systems 6.625% 1/8/2026	28,270	0.04	USD 10,000	Kimberly-Clark 3.2% 30/7/2046	7,378	0.01
USD 90,000	Icahn Enterprises / Icahn Enterprises Finance 4.375% 1/2/2029	77,789	0.10	USD 20,000	Kinder Morgan 5.55% 1/6/2045	18,112	0.02
USD 100,000	Icahn Enterprises / Icahn Enterprises Finance 5.25% 15/5/2027	93,336	0.12	USD 10,000	Kinder Morgan 7.75% 15/1/2032	11,114	0.01
USD 100,000	Icahn Enterprises / Icahn Enterprises Finance 6.25% 15/5/2026	97,273	0.12	USD 25,000	Kraft Heinz Foods 5.5% 1/6/2050	23,785	0.03
				USD 15,000	LABL 10.5% 15/7/2027	14,037	0.02

<sup>(3)</sup>Fund name changed during the period, see Note 1, for further details. The notes on pages 986 to 999 form an integral part of these financial statements.



# ESG Systematic Multi Allocation Credit Fund<sup>(3)</sup> continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 25,000	Laboratory of America 1.55% 1/6/2026	22,137	0.03	USD 25,000	MetLife 5.7% 15/6/2035	26,057	0.03
USD 25,000	Laboratory of America 4.7% 1/2/2045	21,149	0.03	USD 59,000	MGIC Investment 5.25% 15/8/2028	55,011	0.07
USD 6,000	Lamb Weston 4.125% 31/1/2030	5,304	0.01	USD 35,000	Michaels 7.875% 1/5/2029	26,540	0.03
USD 115,000	Lamb Weston 4.375% 31/1/2032	101,044	0.13	USD 60,000	Microsoft 2.675% 1/6/2060	38,325	0.05
USD 147,000	Lamb Weston 4.875% 15/5/2028	138,693	0.18	USD 100,000	Microsoft 3.125% 3/11/2025	95,807	0.12
USD 100,000	LD 6.125% 1/4/2028	59,614	0.08	USD 20,000	Microsoft 3.7% 8/8/2046	16,981	0.02
USD 25,000	Lear 3.5% 30/5/2030	21,271	0.03	USD 38,000	MicroStrategy 6.125% 15/6/2028	31,585	0.04
USD 20,000	Leggett & Platt 4.4% 15/3/2029	18,733	0.02	USD 34,000	Midwest Gaming Borrower / Midwest Gaming Finance 4.875% 1/5/2029	29,038	0.04
USD 70,000	Level 3 Financing 4.25% 1/7/2028	48,272	0.06	USD 83,000	Minerva Merger Sub 6.5% 15/2/2030	65,756	0.08
USD 33,000	LGI Homes 4% 15/7/2029	25,969	0.03	USD 16,000	MIWD Holdco II / MIWD Finance 5.5% 1/2/2030	13,040	0.02
USD 16,000	Liberty Interactive 8.25% 1/2/2030	7,091	0.01	USD 171,000	Molina Healthcare 4.375% 15/6/2028	153,840	0.20
USD 27,000	Liberty Interactive 8.5% 15/7/2029	12,462	0.02	USD 25,000	Moody's 4.25% 1/2/2029	23,727	0.03
USD 10,000	Liberty Mutual 4.3% 1/2/2061	6,082	0.01	USD 58,000	Moog 4.25% 15/12/2027	53,128	0.07
USD 132,000	Lions Gate Capital 5.5% 15/4/2029	92,778	0.12	USD 100,000	Morgan Stanley 0.79% 30/5/2025	93,677	0.12
USD 126,000	Louisiana-Pacific 3.625% 15/3/2029	104,682	0.13	USD 25,000	Morgan Stanley 1.794% 13/2/2032	18,946	0.02
USD 25,000	Lowe's 1.7% 15/10/2030	19,442	0.02	USD 25,000	Morgan Stanley 3.591% 22/7/2028	23,069	0.03
USD 125,000	LPL 4.375% 15/5/2031	108,302	0.14	USD 25,000	Morgan Stanley 4.3% 27/1/2045	21,350	0.03
USD 93,000	LPL 4.625% 15/11/2027	86,593	0.11	USD 50,000	Morgan Stanley 4.35% 8/9/2026	48,042	0.06
USD 80,000	Lumen Technologies 4.5% 15/1/2029	41,992	0.05	USD 100,000	Morgan Stanley 5% 24/11/2025	98,862	0.13
USD 95,000	Lumen Technologies 5.375% 15/6/2029	51,662	0.07	USD 50,000	Morgan Stanley 5.597% 24/3/2051	51,101	0.06
USD 20,000	Lumen Technologies 7.6% 15/9/2039	9,891	0.01	USD 30,000	Motorola Solutions 2.3% 15/11/2030	23,371	0.03
USD 137,000	Macy's Retail 5.875% 1/4/2029	124,858	0.16	USD 25,000	Motorola Solutions 2.75% 24/5/2031	19,798	0.03
USD 23,000	Madison IAQ 5.875% 30/6/2029	18,355	0.02	USD 75,000	Motorola Solutions 4.6% 23/2/2028	72,237	0.09
USD 25,000	Main Street Capital 3% 14/7/2026	21,923	0.03	USD 25,000	MPLX 2.65% 15/8/2030	20,455	0.03
USD 10,000	Marriott Ownership Resorts 4.75% 15/1/2028	8,844	0.01	USD 20,000	MPLX 4% 15/3/2028	18,694	0.02
USD 50,000	Marsh & McLennan 2.25% 15/11/2030	40,506	0.05	USD 30,000	MPLX 4.7% 15/4/2048	23,993	0.03
USD 50,000	Marsh & McLennan 4.75% 15/3/2039	46,188	0.06	USD 20,000	MPLX 5.2% 1/12/2047	17,097	0.02
USD 25,000	Marsh & McLennan 4.9% 15/3/2049	22,849	0.03	GBP 100,000	MPT Operating Partnership / MPT Finance 3.692% 5/6/2028	85,666	0.11
USD 50,000	Martin Marietta Materials 2.4% 15/7/2031	39,707	0.05	USD 150,000	MSCI 4% 15/11/2029	132,547	0.17
USD 25,000	Martin Midstream Partners / Martin Midstream Finance 11.5% 15/2/2028	24,662	0.03	USD 20,000	Nabors Industries 5.75% 1/2/2025	19,021	0.02
USD 50,000	Massachusetts Electric 5.9% 15/11/2039	50,115	0.06	EUR 100,000	Nasdaq 0.9% 30/7/2033	75,130	0.10
USD 25,000	Mastercard 3.85% 26/3/2050	20,862	0.03	USD 25,000	National Fuel Gas 5.5% 15/1/2026	24,883	0.03
USD 60,000	Mauser Packaging Solutions 7.875% 15/8/2026	60,356	0.08	USD 25,000	National Rural Utilities Cooperative Finance 2.85% 27/1/2025	23,912	0.03
USD 50,000	McCormick 1.85% 15/2/2031	38,580	0.05	USD 20,000	National Rural Utilities Cooperative Finance 4.3% 15/3/2049	16,895	0.02
USD 20,000	McCormick 2.5% 15/4/2030	16,602	0.02	USD 25,000	Nationstar Mortgage 5.5% 15/8/2028	21,294	0.03
USD 25,000	McKesson 0.9% 3/12/2025	22,233	0.03	USD 166,000	Nationstar Mortgage 5.75% 15/11/2031	130,073	0.17
GBP 100,000	McKesson 3.125% 17/2/2029	107,461	0.14	USD 50,000	Nationstar Mortgage 6% 15/1/2027	46,052	0.06
USD 10,000	Medtronic 4.625% 15/3/2045	9,278	0.01	USD 96,000	Neptune Bidco US 9.29% 15/4/2029	90,835	0.12
USD 25,000	Merck 2.9% 10/12/2061	15,835	0.02	USD 101,000	Nestle 1.125% 13/7/2026	89,814	0.11
USD 25,000	Merck 3.7% 10/2/2045	20,388	0.03				
USD 37,000	Meritage Homes 5.125% 6/6/2027	35,192	0.05				

<sup>(3)</sup>Fund name changed during the period, see Note 1, for further details. The notes on pages 986 to 999 form an integral part of these financial statements.

# ESG Systematic Multi Allocation Credit Fund<sup>(3)</sup> continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 140,000	New Fortress Energy 6.5% 30/9/2026	127,213	0.16	USD 95,000	Post 5.5% 15/12/2029	87,298	0.11
USD 20,000	New York State Electric & Gas 3.3% 15/9/2049	13,821	0.02	USD 70,000	Post 5.625% 15/1/2028	67,275	0.09
USD 43,000	Nexstar Media 4.75% 1/11/2028	37,453	0.05	USD 25,000	PPG Industries 2.8% 15/8/2029	21,463	0.03
USD 74,000	NFP 6.875% 15/8/2028	63,111	0.08	USD 40,000	PRA 8.375% 1/2/2028	40,325	0.05
USD 50,000	NIKE 3.25% 27/3/2040	39,994	0.05	USD 20,000	President and Fellows of Harvard College 2.517% 15/10/2050	13,350	0.02
USD 81,000	Northern Oil and Gas 8.125% 1/3/2028	78,672	0.10	USD 14,000	Prime Security Services Borrower / Prime Finance 5.75% 15/4/2026	13,544	0.02
USD 50,000	Novartis Capital 2.2% 14/8/2030	42,104	0.05	USD 237,000	Prime Security Services Borrower / Prime Finance 6.25% 15/1/2028	220,188	0.28
USD 20,000	Novartis Capital 2.75% 14/8/2050	13,752	0.02	USD 16,000	PROG 6% 15/11/2029	13,554	0.02
USD 32,000	NRG Energy 5.25% 15/6/2029	28,376	0.04	USD 100,000	Progressive 2.45% 15/1/2027	91,138	0.12
USD 50,000	NVR 3% 15/5/2030	42,555	0.05	EUR 100,000	Prologis Euro Finance 1.5% 8/2/2034	79,519	0.10
USD 15,000	Oceaneering International 4.65% 15/11/2024	14,448	0.02	USD 20,000	Prudential Financial 3% 10/3/2040	14,871	0.02
USD 77,000	Oceaneering International 6% 1/2/2028	73,118	0.09	USD 178,000	PTC 4% 15/2/2028	161,204	0.21
USD 64,000	Office Properties Income Trust 2.65% 15/6/2026	50,557	0.06	USD 50,000	Public Service Electric and Gas 3.1% 15/3/2032	43,247	0.06
EUR 100,000	Olympus Water US 3.875% 1/10/2028	91,442	0.12	USD 25,000	Public Storage 2.3% 1/5/2031	20,400	0.03
USD 50,000	Omnicom / Omnicom Capital 3.6% 15/4/2026	47,624	0.06	USD 25,000	Public Storage 3.385% 1/5/2029	22,705	0.03
USD 20,000	Oncor Electric Delivery 3.7% 15/5/2050	15,620	0.02	USD 20,000	QUALCOMM 4.65% 20/5/2035	19,263	0.03
USD 25,000	ONE Gas 2% 15/5/2030	20,353	0.03	USD 100,000	Quanta Services 2.9% 1/10/2030	82,320	0.10
USD 50,000	ONEOK 4.35% 15/3/2029	46,348	0.06	USD 50,000	Quest Diagnostics 4.2% 30/6/2029	46,916	0.06
USD 25,000	ONEOK 4.5% 15/3/2050	18,889	0.02	USD 75,000	QVC 4.45% 15/2/2025	59,908	0.08
USD 50,000	ONEOK 6.35% 15/1/2031	51,034	0.07	USD 56,000	QVC 5.45% 15/8/2034	28,592	0.04
USD 25,000	ONEOK Partners 4.9% 15/3/2025	24,642	0.03	USD 24,000	Rackspace Technology Global 5.375% 1/12/2028	9,451	0.01
USD 50,000	Option Care Health 4.375% 31/10/2029	42,702	0.05	USD 45,000	Radiate Holdco / Radiate Finance 6.5% 15/9/2028	21,225	0.03
USD 20,000	Oracle 3.85% 1/4/2060	13,228	0.02	USD 22,000	Radiology Partners 9.25% 1/2/2028	13,596	0.02
EUR 100,000	Organon / Organon Foreign Debt Co-Issuer 2.875% 30/4/2028	91,332	0.12	USD 55,000	Rand Parent 8.5% 15/2/2030	52,932	0.07
USD 14,000	Oscar AcquisitionCo / Oscar Finance 9.5% 15/4/2030	12,406	0.02	USD 20,000	Raymond James Financial 4.65% 1/4/2030	19,178	0.02
USD 25,000	Otis Worldwide 3.112% 15/2/2040	18,371	0.02	USD 20,000	Realty Income 3% 15/1/2027	18,443	0.02
USD 25,000	Owens Corning 3.875% 1/6/2030	22,597	0.03	USD 20,000	Realty Income 3.25% 15/1/2031	17,374	0.02
USD 20,000	Packaging of America 3% 15/12/2029	17,151	0.02	USD 25,000	Regeneron Pharmaceuticals 1.75% 15/9/2030	19,387	0.02
USD 19,000	Park River 6.75% 1/8/2029	13,449	0.02	USD 20,000	Regeneron Pharmaceuticals 2.8% 15/9/2050	12,414	0.02
USD 11,000	Patrick Industries 4.75% 1/5/2029	9,278	0.01	USD 50,000	Reliance Steel & Aluminum 2.15% 15/8/2030	40,046	0.05
USD 25,000	PayPal 2.85% 1/10/2029	21,676	0.03	USD 20,000	RELX Capital 4% 18/3/2029	18,500	0.02
USD 192,000	PBF / PBF Finance 6% 15/2/2028	177,929	0.23	USD 95,000	Rent-A-Center 6.375% 15/2/2029	80,791	0.10
USD 75,000	PepsiCo 2.75% 21/10/2051	51,606	0.07	USD 75,000	Republic Services 1.75% 15/2/2032	57,437	0.07
USD 50,000	PepsiCo 3.45% 6/10/2046	39,951	0.05	USD 25,000	Republic Services 2.9% 1/7/2026	23,258	0.03
USD 20,000	PerkinElmer 3.3% 15/9/2029	17,235	0.02	USD 20,000	Roper Technologies 1.75% 15/2/2031	15,363	0.02
USD 50,000	Pfizer 0.8% 28/5/2025	45,753	0.06	USD 20,000	Roper Technologies 4.2% 15/9/2028	19,037	0.02
USD 10,000	Photo Merger Sub 8.5% 1/10/2026	5,112	0.01	USD 25,000	S&P Global 2.3% 15/8/2060	13,736	0.02
USD 100,000	Picasso Finance Sub 6.125% 15/6/2025	98,167	0.13	USD 70,000	S&P Global 4.25% 1/5/2029	66,298	0.08
USD 5,000	Pitney Bowes 6.875% 15/3/2027	4,155	0.01	USD 15,000	Sabre GLBL 11.25% 15/12/2027	14,960	0.02
USD 133,000	Pitney Bowes 7.25% 15/3/2029	103,473	0.13	USD 5,000	Safeway 7.25% 1/2/2031	4,972	0.01
USD 12,000	PM General Purchaser 9.5% 1/10/2028	10,936	0.01				

<sup>(3)</sup>Fund name changed during the period, see Note 1, for further details. The notes on pages 986 to 999 form an integral part of these financial statements.

# ESG Systematic Multi Allocation Credit Fund<sup>(3)</sup> continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 20,000	San Diego Gas & Electric 3.75% 1/6/2047	15,410	0.02	USD 100,000	Sunoco / Sunoco Finance 4.5% 15/5/2029	88,018	0.11
USD 25,000	Santander USA 4.5% 17/7/2025	24,265	0.03	USD 100,000	Sunoco / Sunoco Finance 5.875% 15/3/2028	96,096	0.12
USD 120,000	SBA Communications 3.875% 15/2/2027	109,012	0.14	USD 50,000	SVB Financial 3.125% 5/6/2030	42,134	0.05
USD 20,000	Schlumberger 3.9% 17/5/2028	18,746	0.02	USD 85,000	Sylvamo 7% 1/9/2029	84,350	0.11
USD 39,000	Science Applications International 4.875% 1/4/2028	35,577	0.05	USD 80,000	Talos Production 12% 15/1/2026	84,261	0.11
USD 9,000	Scientific Games LP/Scientific Games US FinCo 6.625% 1/3/2030	7,975	0.01	USD 6,000	Tapestry 4.125% 15/7/2027	5,656	0.01
USD 25,000	Scripps Escrow 5.875% 15/7/2027	20,047	0.03	USD 39,000	Taylor Morrison Communities 5.125% 1/8/2030	34,368	0.04
USD 93,000	Service International/US 4% 15/5/2031	78,604	0.10	USD 10,000	Taylor Morrison Communities 5.75% 15/1/2028	9,436	0.01
USD 20,000	Service Properties Trust 4.375% 15/2/2030	15,237	0.02	USD 25,000	TC PipeLines 3.9% 25/5/2027	23,537	0.03
USD 15,000	Service Properties Trust 4.65% 15/3/2024	14,643	0.02	USD 50,000	Teledyne Technologies 2.75% 1/4/2031	40,696	0.05
USD 65,000	Service Properties Trust 4.75% 1/10/2026	56,378	0.07	USD 140,000	Tenet Healthcare 6.25% 1/2/2027	136,503	0.17
USD 35,000	Service Properties Trust 4.95% 15/2/2027	30,202	0.04	USD 76,000	Terex 5% 15/5/2029	69,636	0.09
USD 61,000	Service Properties Trust 5.25% 15/2/2026	55,243	0.07	USD 25,000	Texas Eastern Transmission 3.5% 15/1/2028	22,897	0.03
USD 20,000	Service Properties Trust 5.5% 15/12/2027	17,978	0.02	USD 20,000	Texas Instruments 1.75% 4/5/2030	16,307	0.02
USD 75,000	ServiceNow 1.4% 1/9/2030	56,866	0.07	USD 50,000	Texas Instruments 4.15% 15/5/2048	43,949	0.06
USD 19,000	Shea Homes / Shea Homes Funding 4.75% 1/4/2029	16,690	0.02	USD 126,000	Thor Industries 4% 15/10/2029	101,767	0.13
EUR 100,000	Silgan 2.25% 1/6/2028	90,553	0.12	USD 116,000	Titan International 7% 30/4/2028	110,057	0.14
USD 12,000	Silgan 4.125% 1/2/2028	10,982	0.01	USD 150,000	T-Mobile USA 2.25% 15/2/2026	136,415	0.17
USD 20,000	Simon Property 2.65% 15/7/2030	16,760	0.02	USD 75,000	T-Mobile USA 3.6% 15/11/2060	49,550	0.06
USD 39,000	Sirius XM Radio 5.5% 1/7/2029	34,995	0.04	USD 20,000	TopBuild 4.125% 15/2/2032	16,474	0.02
USD 25,000	Skyworks Solutions 3% 1/6/2031	20,135	0.03	USD 25,000	Toyota Motor Credit 0.8% 9/1/2026	22,233	0.03
USD 50,000	SM Energy 6.625% 15/1/2027	47,335	0.06	USD 25,000	Toyota Motor Credit 3.375% 1/4/2030	22,823	0.03
USD 60,000	Snap-on 4.1% 1/3/2048	51,471	0.07	USD 20,000	Transcontinental Gas Pipe Line 3.95% 15/5/2050	15,405	0.02
USD 20,000	Sonoco Products 3.125% 1/5/2030	17,180	0.02	USD 20,000	Transcontinental Gas Pipe Line 4% 15/3/2028	18,775	0.02
USD 20,000	Southern California Edison 3.65% 1/3/2028	18,653	0.02	USD 62,000	Transocean 8% 1/2/2027	55,047	0.07
USD 25,000	Southern California Edison 3.7% 1/8/2025	23,985	0.03	USD 10,000	Travelers 4% 30/5/2047	8,279	0.01
USD 20,000	Southern California Edison 4.875% 1/3/2049	17,695	0.02	USD 25,000	Trimble 4.9% 15/6/2028	23,951	0.03
USD 16,000	Specialty Building Products / SBP Finance 6.375% 30/9/2026	14,619	0.02	USD 88,000	TriNet 3.5% 1/3/2029	73,614	0.09
USD 10,000	Spectra Energy Partners 4.5% 15/3/2045	8,247	0.01	USD 25,000	TTMT Escrow Issuer 8.625% 30/9/2027	25,343	0.03
USD 100,000	Sprint Capital 6.875% 15/11/2028	104,600	0.13	USD 25,000	Uber Technologies 7.5% 15/9/2027	25,244	0.03
USD 9,000	SPX FLOW 8.75% 1/4/2030	7,595	0.01	EUR 100,000	UGI International 2.5% 1/12/2029	84,065	0.11
USD 22,000	SRS Distribution 6.125% 1/7/2029	18,497	0.02	USD 50,000	Union Pacific 3.6% 15/9/2037	41,916	0.05
USD 22,000	Staples 10.75% 15/4/2027	16,716	0.02	USD 118,000	United Airlines 4.375% 15/4/2026	111,205	0.14
USD 100,000	Steel Dynamics 3.45% 15/4/2030	88,326	0.11	USD 25,000	United Parcel Service 5.3% 1/4/2050	25,596	0.03
USD 25,000	StoneX 8.625% 15/6/2025	25,392	0.03	USD 55,000	United Wholesale Mortgage 5.5% 15/11/2025	50,719	0.06
USD 25,000	STORE Capital 2.75% 18/11/2030	18,820	0.02	USD 114,000	United Wholesale Mortgage 5.75% 15/6/2027	100,163	0.13
USD 25,000	STORE Capital 4.5% 15/3/2028	22,248	0.03	USD 10,000	UnitedHealth 2.9% 15/5/2050	6,722	0.01
USD 20,000	Stryker 3.5% 15/3/2026	19,100	0.02	USD 50,000	UnitedHealth 3.95% 15/10/2042	42,618	0.05
				USD 80,000	UnitedHealth 4.45% 15/12/2048	70,778	0.09
				USD 185,000	Uniti / Uniti Finance / CSL Capital 6.5% 15/2/2029	121,782	0.15

<sup>(3)</sup>Fund name changed during the period, see Note 1, for further details. The notes on pages 986 to 999 form an integral part of these financial statements.

# ESG Systematic Multi Allocation Credit Fund<sup>(3)</sup> continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 50,000	Uniti / Uniti Finance / CSL Capital 10.5% 15/2/2028	50,079	0.06	USD 20,000	WR Grace 7.375% 1/3/2031	19,875	0.03
USD 10,000	University of Southern California 2.805% 1/10/2050	6,805	0.01	USD 20,000	WW International 4.5% 15/4/2029	10,250	0.01
USD 50,000	Univision Communications 6.625% 1/6/2027	47,561	0.06	USD 61,000	Wynn Resorts Finance / Wynn Resorts Capital 7.125% 15/2/2031	60,898	0.08
USD 20,000	Univision Communications 7.375% 30/6/2030	18,914	0.02	USD 260,000	Xerox 5.5% 15/8/2028	218,111	0.28
USD 75,000	US Bancorp 3% 30/7/2029	65,751	0.08	USD 45,000	XHR 6.375% 15/8/2025	43,677	0.06
USD 73,000	US Foods 4.75% 15/2/2029	65,716	0.08	USD 21,000	XPO CNW 6.7% 1/5/2034	19,222	0.02
USD 25,000	Valvoline 3.625% 15/6/2031	20,235	0.03	USD 100,000	Yum! Brands 4.625% 31/1/2032	88,091	0.11
USD 19,000	Varex Imaging 7.875% 15/10/2027	18,631	0.02	USD 93,000	Yum! Brands 4.75% 15/1/2030	84,849	0.11
USD 45,000	Venture Global Calcasieu Pass 6.25% 15/1/2030	44,272	0.06	USD 141,000	Yum! Brands 5.375% 1/4/2032	130,862	0.17
USD 50,000	VeriSign 5.25% 1/4/2025	49,975	0.06	USD 38,000	Zayo 6.125% 1/3/2028	23,989	0.03
USD 50,000	Verisk Analytics 3.625% 15/5/2050	34,441	0.04	USD 75,000	Ziff Davis 4.625% 15/10/2030	62,839	0.08
USD 33,000	Veritas US / Veritas Bermuda 7.5% 1/9/2025	25,495	0.03	USD 16,000	ZipRecruiter 5% 15/1/2030	13,458	0.02
USD 25,000	Verizon Communications 1.75% 20/1/2031	19,257	0.02	USD 25,000	Zoetis 2% 15/5/2030	20,425	0.03
USD 70,000	Verizon Communications 2.65% 20/11/2040	47,218	0.06	USD 20,000	Zoetis 3.9% 20/8/2028	18,913	0.02
USD 25,000	Verizon Communications 5.25% 16/3/2037	24,178	0.03	USD 20,000	Zoetis 4.7% 1/2/2043	17,934	0.02
USD 65,000	Viasat 6.5% 15/7/2028	47,372	0.06			30,038,376	38.21
USD 13,000	Vibrantz Technologies 9% 15/2/2030	10,086	0.01	<b>Uruguay</b>			
USD 100,000	VICI Properties / VICI Note 3.75% 15/2/2027	90,660	0.11	USD 65,000	Uruguay Government International Bond 4.125% 20/11/2045	58,858	0.07
USD 25,000	Visa 3.65% 15/9/2047	20,521	0.03	USD 90,000	Uruguay Government International Bond 4.375% 27/10/2027	89,640	0.11
USD 20,000	Vulcan Materials 3.5% 1/6/2030	17,660	0.02	USD 150,000	Uruguay Government International Bond 4.375% 23/1/2031	146,400	0.19
USD 127,000	Wabash National 4.5% 15/10/2028	110,593	0.14	USD 66,666	Uruguay Government International Bond 4.5% 14/8/2024	66,633	0.08
USD 25,000	Walt Disney 2% 1/9/2029	20,821	0.03	USD 215,000	Uruguay Government International Bond 4.975% 20/4/2055	206,293	0.26
USD 25,000	Walt Disney 3.5% 13/5/2040	20,126	0.03	USD 285,000	Uruguay Government International Bond 5.1% 18/6/2050	279,727	0.36
USD 25,000	Washington Gas Light 3.65% 15/9/2049	18,544	0.02	USD 100,000	Uruguay Government International Bond 5.75% 28/10/2034	107,750	0.14
USD 14,000	Weekley Homes / Weekley Finance 4.875% 15/9/2028	11,913	0.02	USD 50,000	Uruguay Government International Bond 7.625% 21/3/2036	62,375	0.08
USD 20,000	Welltower 3.1% 15/1/2030	17,047	0.02	USD 100,000	Uruguay Government International Bond 7.875% 15/1/2033	123,100	0.16
USD 100,000	Weyerhaeuser 3.375% 9/3/2033	83,629	0.11			1,140,776	1.45
USD 25,000	Weyerhaeuser 4% 15/4/2030	22,673	0.03	<b>Uzbekistan</b>			
USD 27,000	White Cap Parent 8.25% 15/3/2026	25,486	0.03	USD 200,000	Republic of Uzbekistan International Bond 5.375% 20/2/2029	184,102	0.24
USD 25,000	Williams 3.5% 15/11/2030	21,838	0.03			77,463,271	98.55
USD 40,000	Williams 5.1% 15/9/2045	34,961	0.04	Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market			
USD 110,000	Williams Scotsman International 4.625% 15/8/2028	99,099	0.13			78,569,601	99.96
USD 25,000	Willis North America 2.95% 15/9/2029	21,324	0.03	Total Portfolio			
USD 10,000	Windstream Escrow / Windstream Escrow Finance 7.75% 15/8/2028	8,154	0.01			33,516	0.04
				Total Net Assets (USD)			
						78,603,117	100.00

<sup>(3)</sup>Fund name changed during the period, see Note 1, for further details. The notes on pages 986 to 999 form an integral part of these financial statements.

# ESG Systematic Multi Allocation Credit Fund<sup>(3)</sup> continued

## Open Forward Foreign Exchange Contracts as at 28 February 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity(depreciation) date	Unrealised appreciation/ (depreciation) USD
EUR	15,000	USD	16,164	Bank of America	2/3/2023	(208)
USD	4,243,329	EUR	3,911,000	Bank of America	2/3/2023	83,179
USD	536,418	GBP	435,000	Morgan Stanley	2/3/2023	8,371
USD	976,957	GBP	792,500	Royal Bank of Canada	2/3/2023	14,941
USD	7,557,215	EUR	6,950,000	Morgan Stanley	2/3/2023	164,466
USD	212,160	EUR	195,000	BNP Paribas	2/3/2023	4,738
USD	719,537	CAD	965,000	Bank of America	2/3/2023	9,590
USD	61,593	GBP	50,000	BNP Paribas	2/3/2023	898
USD	256,586	EUR	240,000	Royal Bank of Canada	2/3/2023	1,297
USD	202,766	EUR	190,000	Westpac	2/3/2023	662
Net unrealised appreciation						287,934

## Open Forward Foreign Exchange Contracts as at 28 February 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity(depreciation) date	Unrealised appreciation/ (depreciation) USD
<b>AUD Hedged Share Class</b>						
AUD	111,751,412	USD	78,057,278	BNY Mellon	15/3/2023	(2,651,772)
USD	1,911,049	AUD	2,775,821	BNY Mellon	15/3/2023	38,045
Net unrealised depreciation						(2,613,727)
<b>EUR Hedged Share Class</b>						
EUR	59,369	USD	64,007	BNY Mellon	15/3/2023	(803)
USD	1,695	EUR	1,587	BNY Mellon	15/3/2023	6
Net unrealised depreciation						(797)
Total net unrealised depreciation						(2,326,590)

## Open Exchange Traded Futures Contracts as at 28 February 2023

Number of contracts	Currency	Contract/ Description	Expiration date	Unrealised appreciation/ (depreciation) USD
(4)	EUR	Euro BOBL	March 2023	22,466
8	EUR	Euro BOBL	March 2023	(39,548)
(2)	EUR	Euro Bund	March 2023	13,456
2	EUR	Euro Bund	March 2023	(21,870)
1	USD	US Long Bond (CBT)	June 2023	(1,383)
(9)	USD	US Treasury 10 Year Note (CBT)	June 2023	3,621
(1)	USD	US Treasury 10 Year Note (CBT)	June 2023	402
(1)	USD	US Ultra 10 Year Note	June 2023	667
(5)	USD	US Ultra 10 Year Note	June 2023	3,337
(2)	USD	US Ultra Bond (CBT)	June 2023	3,250
1	GBP	Long Gilt	June 2023	(1,942)
1	GBP	Long Gilt	June 2023	(1,942)
4	USD	US Treasury 2 Year Note (CBT)	June 2023	(2,719)
1	USD	US Treasury 5 Year Note (CBT)	June 2023	(320)
(6)	USD	US Treasury 5 Year Note (CBT)	June 2023	1,928
44	USD	US Treasury 5 Year Note (CBT)	June 2023	(14,094)
Total				(34,691)

<sup>(3)</sup>Fund name changed during the period, see Note 1, for further details. The notes on pages 986 to 999 form an integral part of these financial statements.

# Euro Bond Fund

## Portfolio of Investments 28 February 2023

		Market Value (EUR)	% of Net Assets			Market Value (EUR)	% of Net Assets
Holding	Description			Holding	Description		
<b>Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market</b>							
<b>FUNDS</b>							
	<b>Ireland</b>						
1,716,192	BlackRock ICS Euro Liquid Environmentally Aware Fund™	169,584,319	5.75	EUR 6,357,000	Republic of Austria Government Bond 0.9% 20/2/2032	5,207,336	0.18
				EUR 4,900,000	Republic of Austria Government Bond 1.65% 21/10/2024	4,779,725	0.16
				EUR 4,446,000	Republic of Austria Government Bond 1.85% 23/5/2049	3,342,725	0.11
				EUR 3,301,000	Republic of Austria Government Bond 2.1% 20/9/2117	2,240,224	0.08
Total Funds		169,584,319	5.75	EUR 1,500,000	Republic of Austria Government Bond 2.9% 20/2/2033	1,450,425	0.05
<b>BONDS</b>				EUR 2,236,000	Republic of Austria Government Bond 3.8% 26/1/2062*	2,476,408	0.09
	<b>Australia</b>			EUR 8,241,000	Republic of Austria Government Bond 4.15% 15/3/2037	8,935,414	0.30
EUR 3,660,000	APA Infrastructure 2% 15/7/2030	3,091,437	0.11	EUR 200,000	UniCredit Bank Austria 0.625% 20/3/2029	168,763	0.01
EUR 1,141,000	Australia & New Zealand Banking 0.25% 17/3/2025	1,060,640	0.04	EUR 100,000	UNIQA Insurance 6% 27/7/2046	100,452	0.00
EUR 250,000	Australia & New Zealand Banking 0.45% 22/11/2023	244,621	0.01			64,191,529	2.18
EUR 429,000	Commonwealth Bank of Australia 0.5% 27/7/2026	384,148	0.01	<b>Belgium</b>			
EUR 750,000	Commonwealth Bank of Australia 0.75% 28/2/2028	649,459	0.02	EUR 1,598,000	Anheuser-Busch InBev 3.7% 2/4/2040*	1,458,126	0.05
EUR 690,000	Westpac Banking 3.106% 23/11/2027	669,517	0.02	EUR 200,000	Argenta Spaarbank 0.01% 11/2/2031	151,272	0.00
		6,099,822	0.21	EUR 11,500,000	Argenta Spaarbank 1% 6/2/2024	11,164,430	0.38
	<b>Austria</b>			EUR 4,300,000	Argenta Spaarbank 5.375% 29/11/2027*	4,353,449	0.15
EUR 600,000	BAWAG PSK Bank fuer Arbeit und Wirtschaft und Oesterreichische Postsparkasse 0.25% 12/1/2032	450,370	0.01	EUR 200,000	Belfius Bank 0.125% 14/9/2026	177,220	0.00
EUR 700,000	BAWAG PSK Bank fuer Arbeit und Wirtschaft und Oesterreichische Postsparkasse 0.75% 18/1/2027	627,284	0.02	EUR 100,000	Belfius Bank 1% 12/6/2028	88,055	0.00
EUR 2,900,000	BAWAG PSK Bank fuer Arbeit und Wirtschaft und Oesterreichische Postsparkasse 2% 25/8/2032	2,523,364	0.09	EUR 9,400,000	BNP Paribas Fortis 0% 24/10/2023	9,195,738	0.31
EUR 400,000	BAWAG PSK Bank fuer Arbeit und Wirtschaft und Oesterreichische Postsparkasse 3.125% 12/1/2029	390,146	0.01	EUR 400,000	BNP Paribas Fortis 0.875% 22/3/2028	351,624	0.01
EUR 3,500,000	BAWAG PSK Bank fuer Arbeit und Wirtschaft und Oesterreichische Postsparkasse 4.125% 18/1/2027	3,484,232	0.12	EUR 5,900,000	Fluxys Belgium 1.75% 5/10/2027	5,185,068	0.18
EUR 800,000	Erste Bank 0.01% 11/9/2029	638,868	0.02	EUR 200,000	ING Belgium 0.75% 28/9/2026	181,000	0.01
EUR 200,000	Erste Bank 0.1% 15/1/2030	158,749	0.00	EUR 500,000	KBC 4.875% 25/4/2033	490,215	0.02
EUR 200,000	Erste Bank 0.625% 18/1/2027	178,442	0.01	EUR 200,000	KBC Bank 0% 3/12/2025	181,040	0.01
EUR 3,800,000	Raiffeisenlandesbank Niederoesterreich-Wien 1.25% 21/4/2027	3,451,958	0.12	EUR 1,900,000	KBC Bank 0.75% 24/10/2027	1,679,315	0.06
EUR 5,500,000	Republic of Austria Government Bond 0% 20/10/2028	4,613,703	0.16	EUR 8,819,074	Kingdom of Belgium Government Bond 0.5% 22/10/2024*	8,444,264	0.29
EUR 21,055,000	Republic of Austria Government Bond 0.5% 20/4/2027*	18,972,941	0.64	EUR 3,625,070	Kingdom of Belgium Government Bond 0.65% 22/6/2071*	1,375,714	0.05
				EUR 7,980,000	Kingdom of Belgium Government Bond 0.8% 22/6/2025	7,567,344	0.26
				EUR 11,805,000	Kingdom of Belgium Government Bond 0.8% 22/6/2027	10,736,057	0.36
				EUR 3,415,000	Kingdom of Belgium Government Bond 0.8% 22/6/2028*	3,043,213	0.10
				EUR 29,825,000	Kingdom of Belgium Government Bond 1.25% 22/4/2033*	24,633,735	0.84

\*Investment in connected party fund, see further information in Note 10.  
 All or a portion of this security represents a security on loan.

The notes on pages 986 to 999 form an integral part of these financial statements.

# Euro Bond Fund continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
EUR 893,880	Kingdom of Belgium Government Bond 1.4% 22/6/2053	540,395	0.02	EUR 3,000,000	Finland Government Bond 1.375% 15/4/2027	2,800,614	0.10
EUR 8,788,933	Kingdom of Belgium Government Bond 1.6% 22/6/2047	5,968,844	0.20	EUR 4,799,000	Finland Government Bond 1.375% 15/4/2047*	3,351,574	0.11
EUR 14,517,000	Kingdom of Belgium Government Bond 2.75% 22/4/2039	13,118,287	0.44	EUR 8,068,000	Finland Government Bond 1.5% 15/9/2032	6,948,242	0.24
EUR 2,489,000	Kingdom of Belgium Government Bond 3.3% 22/6/2054	2,342,647	0.08	EUR 715,000	Finland Government Bond 2.75% 15/4/2038	662,487	0.02
EUR 1,100,000	Kingdom of Belgium Government Bond 4.25% 28/3/2041	1,195,704	0.04	EUR 11,635,000	Finland Government Bond 4% 4/7/2025	11,880,440	0.40
		113,622,756	3.86	EUR 325,000	Nordea Kiinnitysluottopankki 1.375% 28/2/2033	269,331	0.01
				EUR 6,391,000	OP Corporate Bank 0.375% 16/6/2028	5,208,377	0.18
				EUR 8,000,000	OP Corporate Bank 1.625% 9/6/2030	7,342,000	0.25
	<b>Bermuda</b>			EUR 965,000	OP Mortgage Bank 0.01% 19/11/2026*	846,410	0.03
GBP 800,000	FIL 7.125% 13/2/2024	923,001	0.03	EUR 355,000	OP Mortgage Bank 0.01% 19/11/2030	273,027	0.01
	<b>Canada</b>			EUR 500,000	OP Mortgage Bank 0.25% 13/3/2024	482,915	0.01
EUR 661,000	Bank of Montreal 1% 5/4/2026	607,667	0.02	EUR 5,841,000	OP Mortgage Bank 2.75% 25/1/2030	5,591,531	0.19
EUR 12,560,000	Bank of Nova Scotia/The 0.01% 15/12/2027	10,563,462	0.36			46,035,393	1.56
EUR 34,066,000	Bank of Nova Scotia/The 0.01% 14/9/2029	26,958,299	0.91		<b>France</b>		
EUR 13,275,000	Bank of Nova Scotia/The 3.25% 18/1/2028	13,024,501	0.44	EUR 16,100,000	Agence Francaise de Developpement EPIC 0.125% 29/9/2031	12,159,364	0.41
EUR 100,000	Canadian Imperial Bank of Commerce 0.04% 9/7/2027	85,353	0.00	EUR 11,200,000	Agence Francaise de Developpement EPIC 0.375% 30/4/2024*	10,787,242	0.37
EUR 9,518,000	CPPIB Capital 0.375% 20/6/2024	9,123,574	0.31	EUR 13,400,000	Agence Francaise de Developpement EPIC 1% 31/1/2028	11,928,680	0.41
EUR 9,505,000	CPPIB Capital 0.875% 6/2/2029	8,144,914	0.28	EUR 19,700,000	Agence Francaise de Developpement EPIC 2.875% 21/1/2030	18,975,040	0.64
EUR 484,000	National Bank of Canada 0.75% 13/3/2025	455,016	0.02	EUR 13,400,000	Agence France Locale 3% 20/3/2030	12,967,247	0.44
EUR 360,000	Royal Bank of Canada 0.01% 21/1/2027	312,367	0.01	EUR 2,400,000	Arkea Home Loans SFH 3% 30/3/2027	2,345,928	0.08
EUR 10,600,000	Royal Bank of Canada 0.125% 26/4/2027	9,175,421	0.31	EUR 1,500,000	AXA 1.875% 10/7/2042	1,134,515	0.04
EUR 175,000	Toronto-Dominion Bank/The 0.1% 19/7/2027	149,775	0.01	EUR 3,525,000	AXA 3.25% 28/5/2049	3,163,406	0.11
		78,600,349	2.67	EUR 200,000	AXA Home Loan SFH 0.01% 16/10/2029	159,419	0.01
	<b>Cayman Islands</b>			EUR 200,000	AXA Home Loan SFH 0.125% 25/6/2035	132,662	0.00
GBP 500,000	Trafford Centre Finance 4.832% 28/7/2035	439,362	0.02	EUR 12,100,000	Banque Federative du Credit Mutuel 5.125% 13/1/2033	11,848,441	0.40
	<b>Cyprus</b>			EUR 14,900,000	BNP Paribas 0.5% 15/7/2025	14,169,006	0.48
EUR 4,396,000	Cyprus Government International Bond 3.75% 26/7/2023	4,416,771	0.15	EUR 3,000,000	BNP Paribas 0.875% 11/7/2030	2,383,875	0.08
	<b>Denmark</b>			EUR 7,500,000	BNP Paribas 2.125% 23/1/2027	7,016,100	0.24
EUR 6,700,000	Danske Bank 4.125% 10/1/2031	6,626,300	0.22	EUR 13,800,000	BNP Paribas 2.5% 31/3/2032	12,276,066	0.42
EUR 200,000	Jyske Realkredit 0.01% 1/10/2027	171,399	0.01	EUR 100,000	BNP Paribas Home Loan SFH 0.375% 22/7/2024	95,547	0.00
EUR 1,915,000	Kommunekredit 0.875% 3/11/2036*	1,381,548	0.05	EUR 3,100,000	Bouygues 5.375% 30/6/2042	3,251,017	0.11
		8,179,247	0.28	EUR 2,600,000	BPCE 2.25% 12/3/2025*	2,488,694	0.08
	<b>Finland</b>			EUR 10,300,000	BPCE 4% 29/11/2032	10,060,628	0.34
EUR 640,000	Finland Government Bond 0.25% 15/9/2040	378,445	0.01				

\*All or a portion of this security represents a security on loan.

# Euro Bond Fund continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
EUR 1,600,000	BPCE 4.625% 2/3/2030	1,591,264	0.05	EUR 400,000	Cie de Financement Foncier 0.375% 11/12/2024	377,188	0.01
EUR 3,300,000	BPCE 5.125% 25/1/2035	3,192,007	0.11	EUR 3,800,000	Cie de Financement Foncier 0.75% 29/5/2026	3,468,450	0.12
EUR 8,500,000	BPCE SFH 0.01% 21/1/2027	7,397,167	0.25	EUR 1,000,000	Cie de Financement Foncier 0.75% 11/1/2028*	875,083	0.03
EUR 12,700,000	BPCE SFH 0.01% 10/11/2027*	10,772,584	0.37	EUR 400,000	Cie de Financement Foncier 0.875% 11/9/2028	347,060	0.01
EUR 15,300,000	BPCE SFH 0.01% 16/10/2028*	12,579,430	0.43	EUR 6,500,000	Cie de Financement Foncier 1.125% 24/6/2025	6,126,984	0.21
EUR 200,000	BPCE SFH 0.01% 29/1/2036*	126,741	0.00	EUR 300,000	Cie de Financement Foncier 1.25% 15/11/2032	244,908	0.01
EUR 2,600,000	BPCE SFH 0.375% 21/2/2024	2,521,779	0.09	EUR 2,200,000	Cie de Saint-Gobain 0.625% 15/3/2024	2,131,153	0.07
EUR 500,000	BPCE SFH 0.625% 29/5/2031	397,773	0.01	EUR 2,900,000	Cie de Saint-Gobain 0.875% 21/9/2023	2,859,545	0.10
EUR 700,000	BPCE SFH 0.75% 27/11/2026	630,686	0.02	EUR 5,300,000	Cie de Saint-Gobain 2.125% 10/6/2028*	4,853,183	0.17
EUR 700,000	BPCE SFH 1% 8/6/2029*	601,885	0.02	EUR 2,600,000	Credit Agricole 1.375% 13/3/2025	2,471,417	0.08
EUR 100,000	BPCE SFH 1.125% 12/4/2030	84,960	0.00	EUR 500,000	Credit Agricole Home Loan SFH 0.125% 16/12/2024	469,588	0.02
EUR 12,200,000	BPCE SFH 3% 17/10/2029	11,848,701	0.40	EUR 1,700,000	Credit Agricole Home Loan SFH 0.25% 23/2/2024*	1,646,407	0.06
EUR 10,300,000	BPCE SFH 3.125% 20/1/2033	9,933,783	0.34	EUR 800,000	Credit Agricole Home Loan SFH 0.375% 30/9/2024	759,860	0.03
EUR 400,000	Caisse de Refinancement de l'Habitat 0.25% 7/2/2035	274,594	0.01	EUR 600,000	Credit Agricole Home Loan SFH 0.5% 3/4/2025*	561,200	0.02
EUR 700,000	Caisse de Refinancement de l'Habitat 2.75% 12/4/2028	673,953	0.02	EUR 300,000	Credit Agricole Home Loan SFH 1% 16/1/2029	260,261	0.01
EUR 8,400,000	Caisse de Refinancement de l'Habitat 3.125% 23/2/2033	8,130,024	0.28	EUR 13,700,000	Credit Agricole Home Loan SFH 2.875% 23/6/2028*	13,263,792	0.45
EUR 7,400,000	Caisse de Refinancement de l'Habitat 3.9% 20/10/2023	7,423,310	0.25	EUR 5,500,000	Credit Agricole Home Loan SFH 3.125% 16/8/2029	5,367,217	0.18
EUR 9,200,000	Caisse des Depots et Consignations 0.01% 1/6/2026	8,229,676	0.28	EUR 300,000	Credit Agricole Public Sector SCF 0.01% 13/9/2028	247,707	0.01
EUR 300,000	Caisse Francaise de Financement Local 0.01% 7/5/2025	276,993	0.01	EUR 2,500,000	Credit Mutuel Arkea 0.75% 18/1/2030*	1,977,839	0.07
EUR 500,000	Caisse Francaise de Financement Local 0.01% 18/3/2031*	378,570	0.01	EUR 900,000	Credit Mutuel Arkea 1.125% 23/5/2029	749,715	0.03
EUR 200,000	Caisse Francaise de Financement Local 0.375% 23/6/2025	185,350	0.01	EUR 300,000	Credit Mutuel Home Loan SFH 0.125% 9/4/2025	278,135	0.01
EUR 500,000	Caisse Francaise de Financement Local 0.5% 16/1/2025	470,918	0.02	EUR 200,000	Credit Mutuel Home Loan SFH 0.125% 28/1/2030	158,796	0.00
EUR 100,000	Caisse Francaise de Financement Local 0.75% 11/1/2027	89,773	0.00	EUR 200,000	Credit Mutuel Home Loan SFH 0.25% 30/4/2024	192,326	0.01
EUR 3,400,000	Caisse Francaise de Financement Local 1.125% 9/9/2025*	3,190,603	0.11	EUR 10,600,000	Credit Mutuel Home Loan SFH 0.625% 4/3/2027	9,437,922	0.32
EUR 200,000	Caisse Francaise de Financement Local 1.125% 1/12/2031*	164,005	0.01	EUR 700,000	Credit Mutuel Home Loan SFH 2.375% 8/2/2028	662,038	0.02
EUR 400,000	Caisse Francaise de Financement Local 1.25% 11/5/2032	329,044	0.01	EUR 700,000	Credit Mutuel Home Loan SFH 2.75% 8/12/2027	674,863	0.02
EUR 300,000	Caisse Francaise de Financement Local 1.45% 16/1/2034	242,113	0.01	EUR 17,800,000	Dexia Credit Local 0.625% 17/1/2026*	16,363,896	0.55
EUR 400,000	Caisse Francaise de Financement Local 2.875% 30/1/2030	383,648	0.01	EUR 2,400,000	Electricite de France 1% 29/11/2033	1,687,969	0.06
EUR 7,700,000	Caisse Francaise de Financement Local 3.125% 16/11/2027	7,559,321	0.26	EUR 6,800,000	Electricite de France 4.625% 25/1/2043	6,374,048	0.22
EUR 200,000	Cie de Financement Foncier 0.05% 16/4/2024	192,262	0.01	EUR 100,000	Electricite de France 5% 22/1/2172	93,500	0.00

\*All or a portion of this security represents a security on loan.

The notes on pages 986 to 999 form an integral part of these financial statements.



# Euro Bond Fund continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
EUR 1,900,000	Engie 0.375% 26/10/2029*	1,509,681	0.05	EUR 1,337,971	Harmony French Home Loans FCT 2020-2 3.393% 27/8/2061	1,346,763	0.05
EUR 3,600,000	Engie 4% 11/1/2035	3,501,990	0.12	EUR 600,000	Harmony French Home Loans FCT 2021-1 3.643% 27/5/2061	583,543	0.02
EUR 294,711	FCT Autonoria 2019 3.253% 25/9/2035	294,228	0.01	EUR 3,800,000	Ile-de-France Mobilites 3.05% 3/2/2033	3,661,072	0.12
EUR 22,670	FCT Autonoria 2019 3.603% 25/9/2035	22,538	0.00	EUR 7,800,000	La Banque Postale 4.375% 17/1/2030	7,614,750	0.26
EUR 22,704	FCT Autonoria 2019 4.003% 25/9/2035	22,298	0.00	EUR 300,000	La Banque Postale Home Loan SFH 3% 31/1/2031	289,824	0.01
EUR 22,636	FCT Autonoria 2019 5.103% 25/9/2035	22,317	0.00	EUR 200,000	Orange 1.25% 7/7/2027	180,481	0.01
EUR 45,340	FCT Autonoria 2019 6.103% 25/9/2035	44,190	0.00	EUR 1,100,000	Orange 2.375% 15/4/2171	1,040,215	0.03
EUR 41,368	FCT E-Carat 10 3.106% 20/12/2028	41,375	0.00	EUR 9,900,000	Societe Du Grand Paris EPIC 1.625% 8/4/2042*	6,867,283	0.23
EUR 13,789	FCT E-Carat 10 3.506% 20/12/2028	13,750	0.00	EUR 9,900,000	Societe Generale SFH 0.01% 2/12/2026	8,679,973	0.29
EUR 13,789	FCT E-Carat 10 3.906% 20/12/2028	13,767	0.00	EUR 300,000	Societe Generale SFH 0.01% 11/2/2030	236,256	0.01
EUR 13,790	FCT E-Carat 10 4.756% 20/12/2028	13,730	0.00	EUR 100,000	Societe Generale SFH 0.125% 18/7/2029	81,019	0.00
EUR 61,519	FCT Noria 2018-1 2.814% 25/6/2038	61,442	0.00	EUR 13,700,000	Societe Generale SFH 0.5% 2/6/2025	12,763,057	0.43
EUR 61,519	FCT Noria 2018-1 3.264% 25/6/2038	61,485	0.00	EUR 100,000	Societe Generale SFH 0.5% 28/1/2026	91,375	0.00
EUR 36,911	FCT Noria 2018-1 3.514% 25/6/2038	36,624	0.00	EUR 200,000	Societe Generale SFH 0.75% 29/1/2027	179,354	0.01
EUR 36,911	FCT Noria 2018-1 4.664% 25/6/2038	36,221	0.00	EUR 10,100,000	Societe Generale SFH 3.125% 24/2/2032	9,807,756	0.33
EUR 518,690	FCT Noria 2021 3.503% 25/10/2049	507,605	0.02	EUR 5,300,000	TotalEnergies 2% 17/4/2171	4,586,200	0.15
EUR 296,395	FCT Noria 2021 3.903% 25/10/2049	286,926	0.01	EUR 4,700,000	TotalEnergies Capital International 0.696% 31/5/2028	4,010,757	0.14
EUR 13,500,000	French Republic Government Bond OAT 0% 25/2/2025*	12,668,400	0.43	EUR 2,900,000	TotalEnergies Capital International 1.535% 31/5/2039	2,049,954	0.07
EUR 31,506,945	French Republic Government Bond OAT 0% 25/2/2027	27,921,455	0.95	EUR 15,200,000	UNEDIC ASSEO 0.875% 25/5/2028	13,418,180	0.45
EUR 35,791,741	French Republic Government Bond OAT 0.5% 25/5/2040*†	22,223,092	0.75	EUR 6,700,000	Veolia Environnement 0.892% 14/1/2024	6,546,335	0.22
EUR 14,728,933	French Republic Government Bond OAT 0.5% 25/6/2044*	8,284,545	0.28	EUR 9,600,000	Veolia Environnement 2.25% 20/4/2171	8,685,600	0.29
EUR 40,477,835	French Republic Government Bond OAT 0.75% 25/2/2028*	36,133,450	1.23	EUR 3,500,000	Veolia Environnement 2.5% 20/4/2171	2,884,000	0.10
EUR 1,100,000	French Republic Government Bond OAT 1.25% 25/5/2038*	816,146	0.03			616,451,952	20.92
EUR 2,065,000	French Republic Government Bond OAT 1.75% 25/5/2066	1,322,548	0.04		<b>Germany</b>		
EUR 4,852,227	French Republic Government Bond OAT 2% 25/5/2048	3,686,965	0.12	EUR 4,700,000	Allianz 4.597% 7/9/2038	4,591,430	0.16
EUR 45,000,000	French Republic Government Bond OAT 2.25% 25/5/2024*	44,445,803	1.51	EUR 8,400,000	Bayer 2.375% 12/11/2079	7,757,854	0.26
EUR 18,682,000	French Republic Government Bond OAT 4% 25/4/2055	20,496,648	0.70	EUR 6,800,000	Bayer 5.375% 25/3/2082	6,192,420	0.21
EUR 9,711,000	French Republic Government Bond OAT 4% 25/4/2060†	10,772,587	0.37	EUR 6,400,000	Bayerische Landesbank 1.375% 22/11/2032*	5,170,481	0.18
EUR 2,100,000	French Republic Government Bond OAT 4.5% 25/4/2041	2,384,051	0.08	EUR 150,000	Berlin Hyp 0.01% 24/1/2028	127,360	0.00
EUR 1,000,000	Ginkgo Auto Loans 2022 3.103% 25/7/2043	1,004,504	0.04	EUR 6,900,000	Bertelsmann 3.5% 29/5/2029	6,702,246	0.23
				EUR 6,065,000	Bundesobligation 2.2% 13/4/2028	5,895,407	0.20
				EUR 9,500,000	Bundesrepublik Deutschland Bundesanleihe 0% 15/5/2035	6,812,826	0.23
				EUR 24,325,000	Bundesrepublik Deutschland Bundesanleihe 1% 15/5/2038*†	18,963,770	0.64
				EUR 8,100,000	Bundesrepublik Deutschland Bundesanleihe 4.75% 4/7/2040*	10,314,301	0.35

\*All or a portion of this security is pledged or given in guarantee, see Note 13, for further details.  
†All or a portion of this security represents a security on loan.

# Euro Bond Fund continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
EUR 158,000	Commerzbank 0.125% 15/12/2026	139,198	0.00	EUR 3,191,000	Kreditanstalt fuer Wiederaufbau 2.75% 15/3/2028*	3,126,382	0.11
EUR 600,000	Commerzbank 0.5% 9/6/2026	543,690	0.02	EUR 200,000	Landesbank Baden-Wuerttemberg 0.01% 18/9/2028	166,422	0.01
EUR 121,000	Commerzbank 0.5% 15/3/2027	107,470	0.00	EUR 575,000	Landesbank Baden-Wuerttemberg 0.375% 14/1/2026	525,030	0.02
EUR 3,400,000	Commerzbank 5.125% 18/1/2030	3,388,899	0.11	EUR 200,000	Landesbank Hessen-Thueringen Girozentrale 0.01% 26/9/2029	161,169	0.01
EUR 4,040,000	Deutsche Bahn Finance 0.75% 16/7/2035*	2,843,271	0.10	EUR 3,600,000	Landesbank Hessen-Thueringen Girozentrale 4% 4/2/2030	3,490,236	0.12
EUR 800,000	Deutsche Bank 0.05% 20/11/2024	749,280	0.03	EUR 125,000	Muenchener Hypothekbank eG 0.01% 2/11/2040	68,433	0.00
EUR 3,200,000	Deutsche Bank 4% 29/11/2027*	3,173,280	0.11	EUR 250,000	Muenchener Hypothekbank eG 2.5% 4/7/2028	239,035	0.01
EUR 5,300,000	Deutsche Bank 5% 5/9/2030	5,149,215	0.17	EUR 334,000	Norddeutsche Landesbank-Girozentrale 0.625% 18/1/2027	299,099	0.01
EUR 7,000,000	Deutsche Bank 5.375% 11/1/2029*	6,985,720	0.24	EUR 6,035,000	NRW Bank 0.1% 9/7/2035	4,036,027	0.14
EUR 300,000	Deutsche Pfandbriefbank 0.01% 25/8/2026	265,672	0.01	EUR 6,057,000	NRW Bank 0.375% 16/5/2029	5,064,212	0.17
EUR 3,600,000	Deutsche Pfandbriefbank 0.125% 5/9/2024	3,380,688	0.11	EUR 124,000	NRW Bank 0.5% 17/6/2041	75,615	0.00
EUR 5,600,000	Deutsche Pfandbriefbank 0.25% 17/1/2025*	5,168,828	0.18	EUR 8,915,000	NRW Bank 0.625% 2/2/2029	7,644,791	0.26
EUR 3,100,000	Deutsche Pfandbriefbank 0.25% 27/10/2025	2,774,236	0.09	EUR 61,187	Red & Black Auto Germany 6 UG 3.802% 15/10/2028	60,998	0.00
EUR 175,000	DZ HYP 0.01% 15/1/2027	153,002	0.01	EUR 483,201	Red & Black Auto Germany 8 UG 3.152% 15/9/2030	480,444	0.02
EUR 150,000	DZ HYP 0.01% 27/10/2028	124,158	0.00	EUR 289,921	Red & Black Auto Germany 8 UG 3.352% 15/9/2030	284,241	0.01
EUR 300,000	DZ HYP 0.1% 31/8/2026	266,148	0.01	EUR 96,640	Red & Black Auto Germany 8 UG 3.752% 15/9/2030	93,417	0.00
EUR 445,000	DZ HYP 0.5% 30/9/2026	399,806	0.01	EUR 2,625,000	RWE 4.125% 13/2/2035	2,529,673	0.09
EUR 100,000	DZ HYP 0.875% 30/1/2029	86,697	0.00	EUR 100,000	Santander Consumer Bank 0.05% 14/2/2030	79,859	0.00
EUR 3,400,000	Eurogrid 1.113% 15/5/2032*	2,668,228	0.09	EUR 8,450,000	State of Hesse 0.375% 6/7/2026	7,649,532	0.26
EUR 2,000,000	Eurogrid 1.5% 18/4/2028*	1,777,772	0.06	EUR 4,820,000	State of North Rhine-Westphalia Germany 0.5% 15/1/2052	2,331,121	0.08
EUR 100,000	FCT Autonoria DE 2023 0% 26/1/2043	100,125	0.00	EUR 11,207,000	State of North Rhine-Westphalia Germany 0.6% 4/6/2041	6,891,026	0.24
EUR 200,000	FCT Autonoria DE 2023 0% 26/1/2043	200,250	0.01	EUR 1,000,000	State of North Rhine-Westphalia Germany 1% 16/1/2025	953,908	0.03
EUR 400,000	FCT Autonoria DE 2023 0% 26/1/2043	400,500	0.02	EUR 7,400,000	Volkswagen Bank 1.25% 10/6/2024	7,136,634	0.24
EUR 100,000	FCT Autonoria DE 2023 0% 26/1/2043	100,125	0.00	EUR 6,700,000	Volkswagen Financial Services 1.5% 1/10/2024*	6,441,681	0.22
EUR 1,400,000	FCT Autonoria DE 2023 0% 26/1/2043	1,402,368	0.05	EUR 3,575,000	Volkswagen Leasing 0% 12/7/2023	3,532,851	0.12
EUR 14,700,000	FMS Wertmanagement 0.375% 29/4/2030	12,004,387	0.41	EUR 2,667,000	Volkswagen Leasing 0.375% 20/7/2026	2,337,079	0.08
EUR 10,935,000	Gemeinsame Deutsche Bundeslaender 0.625% 13/2/2029	9,404,100	0.32	EUR 3,300,000	Vonovia 2.375% 25/3/2032	2,689,644	0.09
EUR 6,000,000	Gemeinsame Deutsche Bundeslaender 0.75% 25/9/2028*	5,243,254	0.18			224,483,299	7.63
EUR 4,900,000	Hamburg Commercial Bank 0.5% 22/9/2026	4,346,545	0.15		<b>International</b>		
EUR 3,800,000	Hannover Rueck 5.875% 26/8/2043	3,944,590	0.13	EUR 7,305,000	African Development Bank 0.5% 21/3/2029	6,181,053	0.21
EUR 2,700,000	HeidelbergCement 3.75% 31/5/2032	2,520,410	0.08				
EUR 400,000	ING-DiBa 0.01% 7/10/2028	331,930	0.01				
EUR 1,512,000	Kreditanstalt fuer Wiederaufbau 0% 30/9/2026	1,348,334	0.05				
EUR 2,181,000	Kreditanstalt fuer Wiederaufbau 0.125% 4/10/2024*	2,074,469	0.07				

\*All or a portion of this security represents a security on loan.

The notes on pages 986 to 999 form an integral part of these financial statements.

# Euro Bond Fund continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
EUR 1,301,000	European Investment Bank 0% 17/6/2027	1,132,351	0.04	EUR 4,846,000	Ireland Government Bond 3% 18/10/2043	4,561,540	0.15
EUR 1,122,000	European Investment Bank 0.1% 15/10/2026	1,001,896	0.03	EUR 1,670,252	Last Mile Logistics Pan Euro Finance 3.432% 17/8/2033	1,607,505	0.05
EUR 12,238,000	European Investment Bank 0.2% 17/3/2036	8,141,697	0.28	EUR 573,404	Last Mile Logistics Pan Euro Finance 4.082% 17/8/2033	532,119	0.02
EUR 19,328,000	European Investment Bank 0.25% 15/6/2040 <sup>*</sup>	11,341,574	0.38	EUR 300,448	Last Mile Logistics Pan Euro Finance 4.582% 17/8/2033	271,560	0.01
EUR 1,618,000	European Investment Bank 0.375% 15/5/2026	1,475,389	0.05	EUR 999,794	Last Mile PE 2021 3.582% 17/8/2031	977,761	0.03
EUR 19,100,000	European Investment Bank 0.5% 13/11/2037 <sup>*</sup>	12,702,663	0.43	EUR 1,987,583	Last Mile PE 2021 3.732% 17/8/2031	1,894,800	0.06
EUR 13,474,000	European Investment Bank 0.875% 14/1/2028 <sup>*</sup>	12,066,910	0.41	EUR 666,860	Last Mile PE 2021 3.882% 17/8/2031	630,059	0.02
EUR 14,379,000	European Investment Bank 1.5% 15/6/2032 <sup>*</sup>	12,362,633	0.42	EUR 601,874	Last Mile PE 2021 4.282% 17/8/2031	559,482	0.02
EUR 249,000	European Stability Mechanism 0.75% 5/9/2028	217,431	0.01	EUR 1,006,340	LT Autorahoitus III 3.306% 17/12/2032	1,012,033	0.03
EUR 4,300,000	European Stability Mechanism 1.85% 1/12/2055	2,949,733	0.10	EUR 1,888,107	Pearl Finance 2020 4.082% 17/11/2032	1,867,546	0.06
EUR 10,200,000	European Union 0% 2/6/2028	8,588,833	0.29	EUR 1,128,144	Pearl Finance 2020 4.582% 17/11/2032	1,086,503	0.04
EUR 4,473,000	European Union 0% 4/7/2035	2,962,155	0.10	EUR 967,655	Pearl Finance 2020 5.182% 17/11/2032	934,755	0.03
EUR 5,381,023	European Union 0.45% 4/7/2041	3,135,482	0.11	EUR 431,650	River Green Finance 2020 3.443% 22/1/2032	410,434	0.01
EUR 6,500,000	European Union 0.7% 6/7/2051	3,284,776	0.11	EUR 223,100	River Green Finance 2020 3.793% 22/1/2032	212,102	0.01
EUR 11,424,000	European Union 2% 4/10/2027	10,793,567	0.37	EUR 469,435	SCF Rahoituspalvelut IX 3.383% 25/10/2030	465,928	0.02
EUR 9,839,000	European Union 2.5% 4/10/2052	8,023,803	0.27	EUR 228,502	Taurus 2019-1 FR 3.412% 2/2/2031	227,040	0.01
EUR 6,407,000	European Union 2.75% 4/12/2037 <sup>*</sup>	5,854,300	0.20	EUR 82,793	Taurus 2019-1 FR 3.962% 2/2/2031	80,740	0.00
EUR 15,371,999	European Union 3% 4/3/2053	13,805,068	0.47	EUR 79,727	Taurus 2019-1 FR 4.462% 2/2/2031	77,507	0.00
EUR 14,150,000	European Union 3.375% 4/11/2042	13,719,509	0.46	GBP 1,426,282	Taurus 2019-2 UK 5.265% 17/11/2029	1,607,365	0.05
		139,740,823	4.74	GBP 917,575	Taurus 2019-2 UK 5.865% 17/11/2029	1,031,516	0.04
	<b>Ireland</b>			GBP 760,684	Taurus 2019-2 UK 6.165% 17/11/2029	848,852	0.03
GBP 973,636	Agora UK 2021 5.052% 22/7/2031	1,059,311	0.04	GBP 370,280	Taurus 2021-1 UK 4.795% 17/5/2031	410,018	0.01
EUR 2,725,000	AIB 4.625% 23/7/2029	2,654,627	0.09	GBP 219,389	Taurus 2021-1 UK 5.245% 17/5/2031	238,228	0.01
GBP 434,262	Atom Mortgage 5.752% 22/7/2031	447,207	0.02	GBP 358,368	Taurus 2021-1 UK 5.595% 17/5/2031	382,290	0.01
EUR 350,000	Avoca CLO XIV 0% 12/1/2031	146,020	0.01	GBP 194,571	Taurus 2021-1 UK 6.545% 17/5/2031	206,841	0.01
EUR 100,000	Avoca CLO XIV 6.984% 12/1/2031	89,467	0.00	GBP 628,254	Taurus 2021-4 UK 4.895% 17/8/2031	701,306	0.02
EUR 100,000	Avoca CLO XIV 8.634% 12/1/2031	85,453	0.00	GBP 196,193	Taurus 2021-4 UK 6.045% 17/8/2031	207,590	0.01
EUR 8,480,000	Bank of Ireland Mortgage Bank 0.625% 14/3/2025 <sup>*</sup>	7,955,173	0.27	EUR 825,812	Vita Scientia 2022-1 3.998% 27/2/2033	792,203	0.03
EUR 1,507,564	Haus European Loan Conduit No 39 3.118% 28/7/2051	1,433,158	0.05			50,565,603	1.71
EUR 1,038,700	Haus European Loan Conduit No 39 3.568% 28/7/2051	933,433	0.03		<b>Italy</b>		
EUR 548,841	Haus European Loan Conduit No 39 3.868% 28/7/2051	472,085	0.02	EUR 1,000,000	A2A 1.5% 16/3/2028 <sup>*</sup>	872,726	0.03
EUR 6,470,000	Ireland Government Bond 0% 18/10/2031	4,948,903	0.17				
EUR 3,310,000	Ireland Government Bond 1.5% 15/5/2050	2,182,399	0.07				
EUR 5,328,170	Ireland Government Bond 1.7% 15/5/2037	4,322,744	0.15				

<sup>\*</sup>All or a portion of this security represents a security on loan.

The notes on pages 986 to 999 form an integral part of these financial statements.

# Euro Bond Fund continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
EUR 2,925,000	A2A 4.375% 3/2/2034*	2,877,381	0.10	EUR 40,105,000	Italy Buoni Poliennali Del Tesoro 4% 30/4/2035	38,036,617	1.29
EUR 3,300,000	ACEA 1.5% 8/6/2027*	2,988,957	0.10	EUR 1,000,000	Italy Buoni Poliennali Del Tesoro 4.45% 1/9/2043	968,033	0.03
EUR 113,029	Asset-Backed European Securitisation Transaction Seventeen 3.652% 15/4/2032	112,808	0.00	EUR 13,910,000	Italy Buoni Poliennali Del Tesoro 4.5% 1/10/2053	13,432,544	0.46
EUR 36,461	Asset-Backed European Securitisation Transaction Seventeen 4.202% 15/4/2032	36,013	0.00	EUR 4,350,000	Italy Buoni Poliennali Del Tesoro 4.75% 1/9/2044*	4,393,154	0.15
EUR 36,461	Asset-Backed European Securitisation Transaction Seventeen 5.252% 15/4/2032	36,494	0.00	EUR 2,500,000	Italy Buoni Poliennali Del Tesoro 5% 1/8/2039	2,596,258	0.09
EUR 36,461	Asset-Backed European Securitisation Transaction Seventeen 6.252% 15/4/2032	36,176	0.00	EUR 2,000,000	Italy Buoni Poliennali Del Tesoro 5% 1/9/2040	2,081,075	0.07
EUR 4,742,000	ASTM 1.5% 25/1/2030	3,741,011	0.13	EUR 1,048,000	Koromo Italy 0% 26/2/2035	1,049,309	0.04
EUR 196,070	AutoFlorence 1 3.414% 25/12/2042	194,952	0.01	EUR 5,545,000	Mediobanca Banca di Credito Finanziario 0.5% 1/10/2026	4,933,886	0.17
EUR 766,160	Autoflorence 2 3.146% 24/12/2044	746,516	0.03	EUR 544,712	Progetto Quinto 2.664% 27/10/2036	541,468	0.02
EUR 296,898	Autoflorence 2 3.546% 24/12/2044	283,524	0.01	EUR 4,189,000	Snam 1% 12/9/2034	2,923,608	0.10
EUR 200,339	Autoflorence 2 4.746% 24/12/2044	193,018	0.01	EUR 8,535,000	UniCredit 2% 23/9/2029	7,950,779	0.27
EUR 2,525,000	Autostrade per l'Italia 4.75% 24/1/2031	2,425,616	0.08			192,099,994	6.52
EUR 10,200,000	Banca Monte dei Paschi di Siena 0.875% 8/10/2027	8,993,442	0.30	<b>Japan</b>			
EUR 143,000	Brignole 2021 2.799% 24/7/2036	140,519	0.00	EUR 5,100,000	Sumitomo Mitsui Banking 0.01% 10/9/2025	4,610,680	0.16
EUR 100,000	Brignole 2021 3.599% 24/7/2036	96,499	0.00	<b>Latvia</b>			
EUR 400,000	Credit Agricole Italia 0.125% 15/3/2033	274,870	0.01	EUR 1,625,000	Latvia Government International Bond 3.5% 17/1/2028	1,605,963	0.05
EUR 100,000	Credit Agricole Italia 1% 25/3/2027	89,667	0.00	<b>Lithuania</b>			
EUR 200,000	Credit Agricole Italia 1% 17/1/2045	115,234	0.00	EUR 3,300,000	Lithuania Government International Bond 2.125% 1/6/2032*	2,848,304	0.10
EUR 10,145,000	Credito Emiliano 1.125% 17/1/2024	9,908,980	0.34	<b>Luxembourg</b>			
EUR 3,275,000	Enel 6.625% 16/4/2031	3,270,906	0.11	EUR 646,000	BL Consumer Credit 2021 3.153% 25/9/2038	647,817	0.02
EUR 6,280,000	Eni 0.375% 14/6/2028	5,194,345	0.17	EUR 528,000	BL Consumer Credit 2021 3.503% 25/9/2038	519,792	0.02
EUR 8,242,000	Eni 2.625% 13/1/2172	7,596,551	0.26	EUR 657,000	BL Consumer Credit 2021 4.053% 25/9/2038	637,113	0.02
EUR 7,300,000	Intesa Sanpaolo 0.5% 5/3/2024	7,068,334	0.24	EUR 355,000	BL Consumer Credit 2021 5.253% 25/9/2038	338,903	0.01
EUR 500,000	Intesa Sanpaolo 1% 25/9/2025	466,285	0.02	EUR 1,300,000	Bumper De 2.972% 23/8/2032	1,302,876	0.05
EUR 5,000,000	Italy Buoni Poliennali Del Tesoro 0% 1/8/2026	4,396,803	0.15	EUR 10,156,000	European Financial Stability Facility 0% 20/1/2031*	7,886,032	0.27
EUR 16,300,000	Italy Buoni Poliennali Del Tesoro 1.1% 1/4/2027	14,617,352	0.50	EUR 22,110,000	European Financial Stability Facility 0.05% 17/10/2029	17,957,742	0.61
EUR 22,152,000	Italy Buoni Poliennali Del Tesoro 1.5% 30/4/2045	12,796,106	0.43	EUR 998,000	European Financial Stability Facility 0.7% 20/1/2050	523,700	0.02
EUR 10,896,000	Italy Buoni Poliennali Del Tesoro 2.25% 1/9/2036	8,379,548	0.28	EUR 13,000,000	European Financial Stability Facility 0.7% 17/1/2053	6,337,629	0.21
EUR 1,300,000	Italy Buoni Poliennali Del Tesoro 2.65% 1/12/2027	1,231,467	0.04	EUR 23,260,000	European Financial Stability Facility 0.75% 3/5/2027	21,007,269	0.71
EUR 10,000,000	Italy Buoni Poliennali Del Tesoro 3.25% 1/3/2038	8,473,366	0.29	EUR 1,205,000	European Financial Stability Facility 0.875% 10/4/2035	900,836	0.03
EUR 5,700,000	Italy Buoni Poliennali Del Tesoro 3.4% 1/4/2028	5,537,797	0.19	EUR 270,000	European Financial Stability Facility 1.2% 17/2/2045	178,211	0.01
				EUR 1,678,000	European Financial Stability Facility 1.375% 31/5/2047	1,121,758	0.04
				EUR 1,900,000	European Financial Stability Facility 1.75% 17/7/2053*	1,282,367	0.04

\*All or a portion of this security represents a security on loan.

The notes on pages 986 to 999 form an integral part of these financial statements.

# Euro Bond Fund continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
EUR 7,510,000	European Financial Stability Facility 1.8% 10/7/2048	5,383,220	0.18	EUR 5,615,000	BNG Bank 0.125% 19/4/2033	4,062,479	0.14
EUR 18,170,000	European Financial Stability Facility 2.375% 21/6/2032	16,772,505	0.57	EUR 4,210,000	BNG Bank 0.75% 11/1/2028	3,724,040	0.13
EUR 16,436,000	European Financial Stability Facility 2.875% 16/2/2033	15,828,772	0.54	EUR 3,100,000	BNG Bank 0.805% 28/6/2049	1,660,236	0.05
EUR 900,000	FACT Master 3.356% 20/7/2028	890,685	0.03	EUR 3,647,000	BP Capital Markets 1.467% 21/9/2041	2,256,873	0.07
EUR 664,885	Germany Compartment Consumer 2020-1 3.525% 14/11/2034	662,005	0.02	EUR 300,000	Cooperatieve Rabobank 0.01% 2/7/2030	235,065	0.01
EUR 409,160	Germany Compartment Consumer 2020-1 4.125% 14/11/2034	403,420	0.01	EUR 500,000	Cooperatieve Rabobank 0.875% 8/2/2028	442,380	0.01
EUR 204,580	Germany Compartment Consumer 2020-1 4.875% 14/11/2034	200,845	0.01	EUR 700,000	Cooperatieve Rabobank UA 0.75% 21/6/2039*	460,057	0.02
EUR 6,955,000	Medtronic Global 0.25% 2/7/2025	6,416,300	0.22	EUR 4,900,000	de Volksbank 0.01% 16/9/2024*	4,612,262	0.16
EUR 1,460,000	Medtronic Global 1.75% 2/7/2049	872,904	0.03	EUR 200,000	de Volksbank 0.75% 24/10/2031	160,418	0.01
EUR 3,300,000	SELP Finance 3.75% 10/8/2027	3,134,802	0.11	EUR 809,490	Domi 2021-1 2.676% 15/6/2053	802,993	0.03
EUR 851,000	State of the Grand-Duchy of Luxembourg 3% 2/3/2033	835,806	0.03	EUR 143,000	Domi 2023-1 0% 15/2/2055	142,235	0.01
EUR 936,000	State of the Grand-Duchy of Luxembourg 3.25% 2/3/2043	916,840	0.03	EUR 625,000	Domi 2023-1 0% 15/2/2055	624,097	0.02
EUR 4,800,000	Traton Finance Luxembourg 1.25% 24/3/2033	3,530,208	0.12	EUR 1,023,164	Dutch Property Finance 2020-2 3.258% 28/1/2058	1,020,747	0.04
EUR 5,400,000	Traton Finance Luxembourg 4.125% 22/11/2025	5,361,498	0.18	EUR 290,000	Dutch Property Finance 2020-2 3.818% 28/1/2058	285,277	0.01
		121,851,855	4.14	EUR 1,146,404	Dutch Property Finance 2021-1 3.118% 28/7/2058	1,143,739	0.04
	<b>Mongolia</b>			EUR 740,000	Dutch Property Finance 2021-1 3.568% 28/7/2058	724,902	0.02
EUR 16,434,000	Montenegro Government International Bond 2.875% 16/12/2027*	13,041,570	0.44	EUR 630,000	Dutch Property Finance 2021-2 3.268% 28/4/2059	611,416	0.02
	<b>Netherlands</b>			EUR 365,000	Dutch Property Finance 2021-2 3.518% 28/4/2059	346,356	0.01
EUR 200,000	ABN AMRO Bank 0.375% 14/1/2035	140,457	0.00	EUR 3,709,000	Dutch Property Finance 2023-1 3.426% 28/4/2064	3,693,933	0.13
EUR 300,000	ABN AMRO Bank 0.4% 17/9/2041	173,784	0.01	EUR 1,225,000	EDP Finance 3.875% 11/3/2030	1,207,752	0.04
EUR 400,000	ABN AMRO Bank 0.875% 14/1/2026	370,524	0.01	EUR 2,975,000	ELM for Firmenich International 3.75% 3/9/2171	2,854,364	0.10
EUR 100,000	ABN AMRO Bank 1% 13/4/2031	83,240	0.00	EUR 150,000	ELM for Helvetia Schweizerische Versicherungsgesellschaft 3.375% 29/9/2047	136,875	0.00
EUR 200,000	ABN AMRO Bank 1.125% 12/1/2032	165,656	0.01	EUR 5,025,000	EnBW International Finance 4% 24/1/2035	4,842,190	0.16
EUR 300,000	ABN AMRO Bank 1.375% 10/1/2034	244,289	0.01	EUR 1,725,000	EnBW International Finance 4.049% 22/11/2029	1,729,589	0.06
EUR 200,000	ABN AMRO Bank 1.45% 12/4/2038	153,204	0.00	EUR 5,350,000	Enel Finance International 0.875% 28/9/2034	3,564,973	0.12
EUR 600,000	ABN AMRO Bank 1.5% 30/9/2030	525,027	0.02	USD 9,000,000	Enel Finance International 7.5% 14/10/2032	9,127,203	0.31
EUR 3,200,000	ABN AMRO Bank 4.5% 21/11/2034	3,149,424	0.11	EUR 14,100,000	Iberdrola International 1.874% 28/4/2171	12,619,500	0.43
EUR 6,600,000	ABN AMRO Bank 5.125% 22/2/2033	6,524,100	0.22	EUR 8,100,000	ING Bank 0.5% 17/2/2027	7,205,152	0.24
EUR 3,000,000	Achmea Bank 0.01% 16/6/2025	2,754,495	0.09	EUR 1,100,000	ING Bank 0.75% 18/2/2029	943,542	0.03
EUR 2,800,000	Achmea Bank 3% 31/1/2030	2,716,364	0.09	EUR 19,700,000	ING Groep 0.1% 3/9/2025	18,474,780	0.63
EUR 5,900,000	Aegon Bank 0.01% 16/11/2057	5,337,553	0.18	EUR 2,200,000	ING Groep 0.25% 18/2/2029	1,775,064	0.06
EUR 300,000	Aegon Bank 0.375% 9/6/2036	201,714	0.01	EUR 5,700,000	ING Groep 0.25% 1/2/2030	4,413,264	0.15
				EUR 2,900,000	ING Groep 4.125% 24/8/2033	2,736,150	0.09
				EUR 407,000	Jubilee Place 3.428% 17/1/2059	391,839	0.01

\*All or a portion of this security represents a security on loan.

# Euro Bond Fund continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
EUR 408,661	Jubilee Place 2020-1 3.328% 17/10/2057	409,067	0.01	EUR 5,125,000	DNB Bank 3.125% 21/9/2027	4,977,656	0.17
EUR 1,025,000	Koninklijke Philips 2% 30/3/2030*	883,719	0.03	EUR 740,000	DNB Boligkreditt 0.01% 12/5/2028*	615,859	0.02
EUR 62,400	Magoi 2019 2.964% 27/7/2039	61,857	0.00	EUR 275,000	DNB Boligkreditt 0.01% 21/1/2031	209,542	0.01
EUR 31,172	Magoi 2019 3.364% 27/7/2039	30,706	0.00	EUR 400,000	DNB Boligkreditt 0.375% 20/11/2024	377,924	0.01
EUR 31,250	Magoi 2019 3.764% 27/7/2039	30,388	0.00	EUR 425,000	DNB Boligkreditt 0.625% 19/6/2025	396,342	0.01
EUR 31,250	Magoi 2019 4.564% 27/7/2039	30,395	0.00	EUR 300,000	DNB Boligkreditt 0.625% 14/1/2026	275,046	0.01
EUR 200,000	Nationale-Nederlanden Bank 0.125% 24/9/2029	161,144	0.01	EUR 2,885,000	Eika Boligkreditt 0.5% 28/8/2025	2,666,894	0.09
EUR 5,600,000	Nationale-Nederlanden Bank 0.5% 10/10/2056	5,317,844	0.18	EUR 200,000	Eika Boligkreditt 0.875% 1/2/2029	171,964	0.01
EUR 8,300,000	Nationale-Nederlanden Bank 0.625% 11/9/2055	7,679,307	0.26	EUR 100,000	Eika Boligkreditt 2.5% 22/9/2028	94,813	0.00
EUR 300,000	Nationale-Nederlanden Bank 1% 25/9/2028	262,742	0.01	EUR 4,280,000	Sbanken Boligkreditt 0.375% 26/4/2023	4,264,806	0.14
EUR 900,000	Naturgy Finance 2.374% 23/2/2172	785,025	0.03	EUR 325,000	SpareBank 1 Boligkreditt 0.01% 22/9/2027*	276,572	0.01
EUR 18,380,000	Netherlands Government Bond 0% 15/7/2030†	14,866,663	0.51	EUR 11,460,000	SpareBank 1 Boligkreditt 0.05% 3/11/2028	9,423,329	0.32
EUR 9,065,000	Netherlands Government Bond 0.5% 15/1/2040	6,084,373	0.21	EUR 8,252,000	SpareBank 1 Boligkreditt 0.125% 20/1/2028*	6,984,646	0.24
EUR 5,050,000	Netherlands Government Bond 2.5% 15/7/2033	4,822,498	0.16	EUR 4,955,000	SpareBank 1 Boligkreditt 0.5% 30/1/2025*	4,660,648	0.16
EUR 12,563,000	Netherlands Government Bond 2.75% 15/1/2047*	12,200,935	0.41	EUR 10,575,000	SpareBank 1 Boligkreditt 1.75% 25/5/2027	9,803,012	0.33
EUR 1,695,000	NN 4.625% 8/4/2044	1,679,164	0.06	EUR 4,635,000	Telenor 0% 25/9/2023	4,542,346	0.15
EUR 700,000	Telefonica Europe 3% 4/12/2171	695,485	0.02			49,912,283	1.69
EUR 4,070,000	TenneT 0.5% 9/6/2031*	3,170,672	0.11	<b>Poland</b>			
EUR 9,250,000	TenneT 4.5% 28/10/2034	9,745,615	0.33	EUR 5,015,000	Republic of Poland Government International Bond 0% 10/2/2025*	4,649,808	0.16
EUR 2,925,000	Universal Music 3.75% 30/6/2032	2,817,535	0.09	EUR 4,815,000	Republic of Poland Government International Bond 1% 25/10/2028*	4,102,777	0.14
EUR 400,000	Van Lanschot Kempen 0.875% 15/2/2059	359,394	0.01	EUR 4,350,000	Republic of Poland Government International Bond 2.75% 25/5/2032*	3,849,163	0.13
EUR 3,700,000	Volkswagen International Finance 3.5% 17/6/2171	3,457,835	0.12	EUR 5,875,000	Republic of Poland Government International Bond 3.875% 14/2/2033	5,679,186	0.19
EUR 1,700,000	Volkswagen International Finance 4.375% 15/5/2030*	1,676,715	0.06	EUR 1,900,000	Republic of Poland Government International Bond 4.25% 14/2/2043	1,831,315	0.06
EUR 1,000,000	Vonovia Finance 2.25% 7/4/2030*	848,525	0.03			20,112,249	0.68
		199,649,176	6.77	<b>Portugal</b>			
<b>New Zealand</b>				EUR 100,000	Banco BPI 0.25% 22/3/2024	96,439	0.00
EUR 5,900,000	ANZ New Zealand Int'l 0.125% 22/9/2023	5,796,956	0.20	EUR 12,000,000	Portugal Obrigaçoes do Tesouro OT 2.875% 21/7/2026	11,889,750	0.40
EUR 6,065,000	ANZ New Zealand Int'l 0.5% 17/1/2024	5,898,334	0.20	EUR 14,830,000	Portugal Obrigaçoes do Tesouro OT 3.5% 18/6/2038	14,266,089	0.48
EUR 6,207,000	ASB Finance 0.25% 21/5/2031	4,705,061	0.16	EUR 146,900	Portugal Obrigaçoes do Tesouro OT 4.1% 15/2/2045	150,756	0.01
EUR 5,745,000	ASB Finance 0.625% 18/10/2024	5,451,028	0.19	EUR 798,899	TAGUS - Sociedade de Titularizacão de Créditos SA/Ulisses Finance No. 2 5.233% 23/9/2038	750,537	0.02
EUR 5,800,000	Chorus 1.125% 18/10/2023	5,698,152	0.19				
EUR 3,575,000	Chorus 3.625% 7/9/2029	3,452,574	0.12				
	New Zealand Government Inflation Linked Bond 2.5% 20/9/2040	4,729,308	0.16				
NZD 6,946,000		35,731,413	1.22				
<b>Norway</b>							
EUR 175,000	DNB Bank 0.05% 14/11/2023	170,884	0.01				

†All or a portion of this security is pledged or given in guarantee, see Note 13, for further details.  
\*All or a portion of this security represents a security on loan.

# Euro Bond Fund continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
EUR 178,076	TAGUS - Sociedade de Titularizacao de Creditos SA/Viriato Finance No 1 3.379% 28/10/2040	173,144	0.01	EUR 2,700,000	AyT Cedula Cajas X Fondo de Titulizacion de Activos 3.75% 30/6/2025	2,679,267	0.09
EUR 623,267	TAGUS - Sociedade de Titularizacao de Creditos SA/Viriato Finance No 1 3.979% 28/10/2040	593,994	0.02	EUR 4,000,000	Banco de Sabadell 0.125% 10/2/2028*	3,353,260	0.11
EUR 353,550	TAGUS - Sociedade de Titularizacao de Creditos SA/Volta VII 0.7% 12/2/2024	346,796	0.01	EUR 7,300,000	Banco de Sabadell 1% 26/4/2027*	6,534,963	0.22
		28,267,505	0.95	EUR 6,500,000	Banco de Sabadell 1.75% 30/5/2029*	5,775,233	0.20
				EUR 600,000	Banco Santander 0.01% 27/2/2025	556,344	0.02
				EUR 200,000	Banco Santander 0.1% 27/2/2032	145,455	0.01
	<b>Singapore</b>			EUR 1,200,000	Banco Santander 0.125% 4/6/2030	928,392	0.03
EUR 325,000	United Overseas Bank 0.01% 1/12/2027	274,085	0.01	EUR 5,500,000	Banco Santander 0.875% 9/5/2031*	4,418,810	0.15
	<b>Slovakia</b>			EUR 2,500,000	Banco Santander 1% 7/4/2025*	2,356,909	0.08
EUR 4,500,000	Slovakia Government Bond 1% 14/5/2032	3,599,404	0.12	EUR 20,600,000	Banco Santander 2.375% 8/9/2027	19,494,605	0.66
EUR 2,000,000	Slovakia Government Bond 2% 17/10/2047	1,395,515	0.05	EUR 1,400,000	Banco Santander 3.375% 11/1/2030	1,373,326	0.05
EUR 13,290,000	Slovakia Government Bond 4% 23/2/2043	12,779,132	0.43	EUR 200,000	Bankinter 3.05% 29/5/2028	193,028	0.01
EUR 6,100,000	Vseobecna Uverova Banka 0.01% 23/6/2025	5,566,610	0.19	EUR 1,043,045	BBVA Consumer Auto 2020-1 FTA 3.092% 20/1/2036	1,045,459	0.04
EUR 4,600,000	Vseobecna Uverova Banka 0.25% 26/3/2024*	4,422,670	0.15	EUR 1,900,000	CaixaBank 0.75% 9/7/2026*	1,692,471	0.06
		27,763,331	0.94	EUR 400,000	CaixaBank 1% 25/9/2025	371,903	0.01
	<b>Slovenia</b>			EUR 500,000	CaixaBank 1.625% 14/7/2032	419,849	0.01
EUR 6,130,000	Slovenia Government Bond 0.275% 14/1/2030*	4,866,607	0.17	EUR 100,000	CaixaBank 4.125% 24/3/2036	102,320	0.00
EUR 3,590,000	Slovenia Government Bond 0.488% 20/10/2050	1,521,047	0.05	EUR 9,300,000	Caja Rural de Navarra SCC 0.625% 1/12/2023*	9,094,283	0.31
		6,387,654	0.22	EUR 2,900,000	Caja Rural de Navarra SCC 0.875% 8/5/2025	2,717,770	0.09
	<b>Spain</b>			EUR 200,000	Eurocaja Rural 0.125% 22/9/2031	149,156	0.01
EUR 6,900,000	Adif Alta Velocidad 1.25% 4/5/2026	6,405,132	0.22	EUR 669,042	FT Santander Consumer Spain Auto 2020-1 2.747% 21/3/2033	670,055	0.02
EUR 71,572	Autonomia Spain 2019 3.353% 27/12/2035	70,949	0.00	EUR 382,310	FT Santander Consumer Spain Auto 2020-1 2.997% 21/3/2033	374,216	0.01
EUR 35,857	Autonomia Spain 2019 3.753% 27/12/2035	35,351	0.00	EUR 238,943	FT Santander Consumer Spain Auto 2020-1 3.5% 21/3/2033	224,532	0.01
EUR 35,786	Autonomia Spain 2019 4.253% 27/12/2035	34,928	0.00	EUR 143,366	FT Santander Consumer Spain Auto 2020-1 3.997% 21/3/2033	138,703	0.01
EUR 35,858	Autonomia Spain 2019 5.253% 27/12/2035	34,824	0.00	EUR 3,800,000	Ibercaja Banco 0.25% 18/10/2023	3,724,024	0.13
EUR 35,857	Autonomia Spain 2019 6.403% 27/12/2035	34,553	0.00	EUR 400,000	Kutxabank 1.25% 22/9/2025*	374,912	0.01
EUR 884,684	Autonomia Spain 2021 FT 3.203% 31/1/2039	874,334	0.03	EUR 600,000	Programa Cedula TDA Fondo de Titulizacion de Activos 4.25% 10/4/2031	623,366	0.02
EUR 241,278	Autonomia Spain 2021 FT 3.953% 31/1/2039	231,896	0.01	EUR 6,000,000	Santander Consumer Finance 0.375% 27/6/2024	5,723,460	0.19
EUR 241,278	Autonomia Spain 2021 FT 5.053% 31/1/2039	230,506	0.01	EUR 17,500,000	Spain Government Bond 0% 31/1/2025	16,435,475	0.56
EUR 160,852	Autonomia Spain 2021 FT 6.303% 31/1/2039	152,164	0.01	EUR 3,037,000	Spain Government Bond 0% 31/1/2027	2,666,015	0.09
EUR 700,000	Autonomia Spain 2022 FT 3.243% 25/1/2040	703,687	0.02	EUR 740,000	Spain Government Bond 0.25% 30/7/2024	709,011	0.02
EUR 100,000	Autonomia Spain 2022 FT 4.403% 26/1/2040	99,934	0.00	EUR 27,880,000	Spain Government Bond 0.8% 30/7/2029	23,702,461	0.80

\*All or a portion of this security represents a security on loan.

The notes on pages 986 to 999 form an integral part of these financial statements.

# Euro Bond Fund continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
EUR 4,034,000	Spain Government Bond 1% 30/7/2042	2,423,345	0.08	EUR 6,300,000	UBS 0.25% 3/11/2026	5,656,896	0.19
EUR 5,149,000	Spain Government Bond 1.3% 31/10/2026	4,793,150	0.16	EUR 321,000	UBS 0.25% 5/11/2028	266,342	0.01
EUR 4,950,000	Spain Government Bond 1.4% 30/4/2028	4,484,737	0.15	EUR 4,775,000	UBS 1.25% 17/4/2025	4,621,054	0.16
EUR 11,200,000	Spain Government Bond 1.9% 31/10/2052	7,054,880	0.24	EUR 4,009,000	Zuercher Kantonalbank 2.02% 13/4/2028	3,637,199	0.12
EUR 15,371,000	Spain Government Bond 1.95% 30/4/2026	14,733,252	0.50			32,216,462	1.09
EUR 15,023,000	Spain Government Bond 2.55% 31/10/2032	13,732,299	0.46		<b>United Kingdom</b>		
EUR 3,377,000	Spain Government Bond 2.7% 31/10/2048	2,684,788	0.09	GBP 131,730	Albion NO 4 4.625% 17/8/2062	150,665	0.01
EUR 21,011,000	Spain Government Bond 2.75% 31/10/2024*	20,833,360	0.71	EUR 3,725,000	Anglo American Capital 4.75% 21/9/2032	3,678,363	0.12
EUR 6,500,000	Spain Government Bond 2.8% 31/5/2026	6,381,797	0.22	GBP 100,000	Annington Funding 3.935% 12/7/2047	79,838	0.00
EUR 20,360,000	Spain Government Bond 3.15% 30/4/2033	19,417,434	0.66	GBP 614,147	Atlas Funding 2021-1 4.762% 25/7/2058	700,862	0.02
EUR 11,278,000	Spain Government Bond 3.45% 30/7/2043	10,348,975	0.35	GBP 100,000	Atlas Funding 2021-1 5.362% 25/7/2058	113,669	0.00
EUR 7,386,000	Spain Government Bond 3.45% 30/7/2066	6,406,181	0.22	GBP 100,000	Atlas Funding 2021-1 5.562% 25/7/2058	113,240	0.00
EUR 16,123,000	Spain Government Bond 3.9% 30/7/2039	15,905,017	0.54	GBP 100,000	Atlas Funding 2021-1 6.112% 25/7/2058	113,176	0.00
EUR 5,085,000	Spain Government Bond 4.7% 30/7/2041	5,543,584	0.19	GBP 555,000	Azure Finance NO 2 6.933% 20/7/2030	636,755	0.02
EUR 741,000	Spain Government Bond 4.9% 30/7/2040	824,604	0.03	EUR 12,625,000	Barclays 5.262% 29/1/2034	12,664,769	0.43
		263,244,694	8.93	GBP 100,000	Barley Hill NO 2 5.633% 27/8/2058	108,803	0.00
				EUR 5,335,000	BAT International Finance 0.875% 13/10/2023	5,234,942	0.18
				EUR 1,745,000	BAT International Finance 2.75% 25/3/2025*	1,706,440	0.06
				EUR 6,839,000	BAT International Finance 3.125% 6/3/2029*	6,141,722	0.21
	<b>Sweden</b>			EUR 5,535,000	BP Capital Markets 1.231% 8/5/2031	4,409,624	0.15
EUR 2,800,000	Lansforsakringar Bank 0.875% 25/9/2023*	2,757,034	0.09	EUR 2,235,000	BP Capital Markets 1.573% 16/2/2027	2,033,491	0.07
EUR 3,125,000	Lansforsakringar Hypotek 0.625% 29/1/2026	2,861,635	0.10	EUR 4,951,000	BP Capital Markets 3.625% 22/6/2171	4,342,377	0.15
EUR 15,335,000	Skandinaviska Enskilda Banken 0.05% 1/7/2024*	14,601,297	0.50	GBP 587,080	Brass No 10 4.143% 16/4/2069	668,109	0.02
EUR 3,500,000	Skandinaviska Enskilda Banken 0.75% 3/11/2031	2,989,458	0.10	GBP 2,502,841	Brass No 11 4.695% 16/11/2070	2,880,156	0.10
EUR 5,360,000	Svenska Handelsbanken 0.125% 18/6/2024*	5,108,375	0.17	GBP 179,403	Brass NO 8 4.665% 16/11/2066	205,376	0.01
EUR 11,250,000	Svenska Handelsbanken 1.375% 23/2/2029*	9,569,738	0.32	EUR 9,525,000	Cadent Finance 0.625% 19/3/2030*	7,378,732	0.25
EUR 1,961,000	Swedbank 0.25% 2/11/2026	1,716,846	0.06	GBP 382,000	Canada Square Funding 2021-2 4.83% 17/6/2058	419,395	0.01
EUR 2,500,000	Swedbank 0.3% 20/5/2027	2,187,500	0.07	GBP 102,000	Canada Square Funding 2021-2 5.23% 17/6/2058	111,908	0.00
EUR 20,250,000	Swedbank 1.3% 17/2/2027	17,941,262	0.61	GBP 318,000	Canada Square Funding 6 5.267% 17/1/2059	343,849	0.01
EUR 775,000	Swedbank 3.625% 23/8/2032	718,425	0.03	GBP 178,000	Canada Square Funding 6 5.667% 17/1/2059	187,066	0.01
EUR 350,000	Swedbank Hypotek 0.5% 5/2/2026	319,401	0.01	GBP 400,000	Canary Wharf Finance II 5.346% 22/10/2037	374,314	0.01
		60,770,971	2.06	GBP 1,976,000	Canary Wharf Finance II 6.071% 22/10/2037	1,826,559	0.06
	<b>Switzerland</b>			EUR 3,050,000	Channel Link Enterprises Finance 2.706% 30/6/2050	2,715,095	0.09
EUR 10,539,000	Credit Suisse 0.65% 14/1/2028	8,053,008	0.27	GBP 1,000,000	Channel Link Enterprises Finance 3.043% 30/6/2050	961,181	0.03
EUR 4,800,000	Credit Suisse 2.875% 2/4/2032	3,512,640	0.12				
EUR 3,907,000	Credit Suisse 7.75% 1/3/2029	3,883,128	0.13				
EUR 350,000	Credit Suisse Schweiz 3.39% 5/12/2025	342,615	0.01				
EUR 2,417,000	UBS 0.25% 29/1/2026	2,243,580	0.08				

\*All or a portion of this security represents a security on loan.

The notes on pages 986 to 999 form an integral part of these financial statements.



# Euro Bond Fund continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
GBP 403,136	CMF 2020-1 4.533% 16/1/2057	460,192	0.02	GBP 213,000	Lanark Master Issuer 4.515% 22/12/2069	243,573	0.01
GBP 220,000	CMF 2020-1 4.933% 16/1/2057	249,220	0.01	GBP 623,000	Lanark Master Issuer 4.765% 22/12/2069	716,511	0.02
GBP 104,000	CMF 2020-1 5.183% 16/1/2057	116,924	0.00	GBP 2,273,505	Lanebrook Mortgage Transaction 2020-1 4.664% 12/6/2057	2,596,808	0.09
GBP 105,000	Dignity Finance 4.696% 31/12/2049	76,459	0.00	GBP 630,000	Lanebrook Mortgage Transaction 2020-1 5.414% 12/6/2057	714,076	0.02
GBP 267,000	Dowson 2022-2 6.633% 20/8/2029	307,184	0.01	GBP 370,000	Lanebrook Mortgage Transaction 2020-1 5.814% 12/6/2057	417,411	0.01
GBP 800,000	Eastern Power Networks 6.25% 12/11/2036	1,006,198	0.03	GBP 267,000	Lanebrook Mortgage Transaction 2021-1 4.784% 20/7/2058	296,260	0.01
GBP 1,265,000	Economic Master Issuer 3.988% 25/6/2074	1,445,151	0.05	GBP 158,000	Lanebrook Mortgage Transaction 2021-1 5.084% 20/7/2058	170,663	0.01
GBP 920,000	Economic Master Issuer 4.233% 25/6/2073	1,043,524	0.04	GBP 103,000	Lanebrook Mortgage Transaction 2021-1 5.484% 20/7/2058	109,986	0.00
GBP 269,167	Economic Master Issuer 2020-1 4.403% 25/6/2072	307,527	0.01	GBP 300,000	Lloyds Bank 5.125% 7/3/2025	343,258	0.01
GBP 236,329	Elvet Mortgages 2020-1 4.521% 22/3/2065	271,417	0.01	GBP 583,384	London Wall Mortgage Capital 4.695% 15/5/2051	657,472	0.02
GBP 1,374,000	Finsbury Square 4.604% 16/12/2067	1,526,573	0.05	GBP 945,908	Mortimer BTL 2021-1 4.36% 23/6/2053	1,066,173	0.04
GBP 844,000	Finsbury Square 4.854% 16/12/2067	921,269	0.03	GBP 110,000	Mortimer BTL 2021-1 5.11% 23/6/2053	120,435	0.00
GBP 161,641	Finsbury Square 2019-3 4.614% 16/12/2069	184,743	0.01	EUR 2,840,000	National Grid 0.553% 18/9/2029	2,246,604	0.08
GBP 182,999	Finsbury Square 2019-3 5.604% 16/12/2069	209,052	0.01	EUR 4,825,000	National Grid 2.949% 30/3/2030	4,419,796	0.15
GBP 256,905	Finsbury Square 2020-1 4.404% 16/3/2070	293,199	0.01	EUR 5,775,000	National Grid 4.275% 16/1/2035	5,559,102	0.19
GBP 144,973	Finsbury Square 2020-1 4.954% 16/3/2070	164,707	0.01	EUR 500,000	National Westminster Bank 0.5% 15/5/2024	481,095	0.02
GBP 253,549	Finsbury Square 2020-2 4.904% 16/6/2070	289,799	0.01	EUR 853,000	Nationwide Building Society 2.25% 25/6/2029	790,217	0.03
GBP 239,035	Friary No 7 4.518% 21/10/2070	273,724	0.01	EUR 316,000	Nationwide Building Society 2.25% 16/5/2037	268,246	0.01
GBP 965,000	Funding V 4.683% 15/10/2025	1,100,817	0.04	GBP 891,000	Newday Funding Master Issuer - Series 2021-1 4.903% 15/3/2029	1,011,404	0.03
GBP 487,000	Funding V 5.133% 15/10/2025	550,735	0.02	GBP 524,000	Newday Funding Master Issuer - Series 2021-1 5.483% 15/3/2029	590,495	0.02
GBP 116,000	Funding V 5.633% 15/10/2025	129,732	0.01	GBP 307,000	Newday Funding Master Issuer - Series 2021-3 5.283% 15/11/2029	343,118	0.01
GBP 999,961	Gemgarto 2021-1 4.194% 16/12/2067	1,133,725	0.04	EUR 44,841	Newgate Funding 2.264% 1/12/2050	40,909	0.00
GBP 669,000	Gemgarto 2021-1 4.704% 16/12/2067	753,605	0.03	GBP 842,911	Oat Hill NO 2 4.783% 27/5/2046	959,810	0.03
GBP 218,000	Gemgarto 2021-1 4.904% 16/12/2067	241,172	0.01	GBP 29,106	Orbita Funding 2020-1 4.513% 17/3/2027	33,262	0.00
GBP 219,650	Gemgarto 2021-1 8.604% 16/12/2067	250,651	0.01	GBP 623,093	Paragon Mortgages No 25 4.715% 15/5/2050	711,446	0.02
GBP 368,600	Greene King Finance 3.593% 15/3/2035	349,502	0.01	GBP 180,000	Paragon Mortgages No 25 5.015% 15/5/2050	205,498	0.01
GBP 3,174,000	Holmes Master Issuer 4.507% 15/10/2072	3,631,424	0.12	GBP 140,000	Paragon Mortgages No 25 5.365% 15/5/2050	159,260	0.01
GBP 712,049	Hops Hill No 1 4.883% 27/5/2054	811,168	0.03				
GBP 155,991	Hops Hill No 1 5.533% 27/5/2054	176,922	0.01				
GBP 199,992	Hops Hill No 1 5.783% 27/5/2054	224,796	0.01				
GBP 99,998	Hops Hill No 1 6.283% 27/5/2054	111,395	0.00				
GBP 1,259,998	Hops Hill No2 5.233% 27/11/2054	1,439,705	0.05				
EUR 6,175,000	HSBC 3.019% 15/6/2027	5,878,137	0.20				
EUR 8,600,000	HSBC 6.364% 16/11/2032	8,842,090	0.30				

The notes on pages 986 to 999 form an integral part of these financial statements.

# Euro Bond Fund continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
GBP 75,024	Paragon Mortgages No 26 4.995% 15/5/2045	85,699	0.00	GBP 381,999	Tower Bridge Funding 2021-1 5.348% 21/7/2064	433,780	0.02
GBP 748,003	Parkmore Point RMBS 2022-1 5.362% 25/7/2045	841,764	0.03	GBP 364,999	Tower Bridge Funding 2021-1 5.698% 21/7/2064	413,345	0.01
GBP 807,531	Precise Mortgage Funding 2019-1B 4.764% 12/12/2055	922,799	0.03	GBP 252,000	Tower Bridge Funding 2021-1 5.998% 21/7/2064	283,089	0.01
GBP 110,000	Precise Mortgage Funding 2020-1B 5.383% 16/10/2056	124,349	0.00	GBP 540,791	Tower Bridge Funding 2021-2 4.726% 20/11/2063	613,206	0.02
GBP 100,000	Precise Mortgage Funding 2020-1B 5.633% 16/10/2056	111,618	0.00	GBP 252,999	Tower Bridge Funding 2021-2 5.046% 20/11/2063	283,463	0.01
GBP 100,000	Precise Mortgage Funding 2020-1B 5.883% 16/10/2056	111,056	0.00	GBP 140,000	Tower Bridge Funding 2021-2 5.446% 20/11/2063	155,270	0.01
GBP 410,000	Residential Mortgage 32 5.849% 20/6/2070	464,173	0.02	GBP 168,999	Tower Bridge Funding 2021-2 5.746% 20/11/2063	179,564	0.01
GBP 531,442	RMAC NO 2 4.653% 12/6/2046	606,185	0.02	GBP 331,000	Tower Bridge Funding 2022-1 4.649% 20/12/2063	365,366	0.01
GBP 150,000	RMAC NO 2 5.133% 12/6/2046	171,491	0.01	GBP 195,000	Tower Bridge Funding 2022-1 4.899% 20/12/2063	210,156	0.01
GBP 190,000	RMAC NO 2 5.533% 12/6/2046	216,564	0.01	GBP 1,902,000	Tower Bridge Funding 2023-1 4.928% 20/10/2064	2,185,243	0.07
GBP 1,110,000	Sage AR Funding No 1 5.195% 17/11/2030	1,228,730	0.04	GBP 149,000	Tower Bridge Funding 2023-1 5.628% 20/10/2064	170,078	0.01
GBP 385,000	Sage AR Funding No 1 5.895% 17/11/2030	422,886	0.01	GBP 114,000	Tower Bridge Funding 2023-1 6.578% 20/10/2064	129,986	0.00
GBP 535,000	Sage AR Funding No 1 6.095% 17/11/2030	569,646	0.02	GBP 128,000	Tower Bridge Funding 2023-1 7.728% 20/10/2064	146,354	0.01
EUR 150,000	Santander UK 0.05% 12/1/2027	130,316	0.00	GBP 483,030	Turbo Finance 9 4.763% 20/8/2028	552,596	0.02
EUR 3,950,000	Santander UK 0.1% 12/5/2024	3,782,026	0.13	GBP 1,250,000	Turbo Finance 9 5.583% 20/8/2028	1,426,924	0.05
EUR 10,975,000	Santander UK 0.603% 13/9/2029	8,747,679	0.30	GBP 300,000	Twin Bridges 2018-1 4.933% 12/9/2050	342,240	0.01
EUR 22,200,000	Santander UK 3.53% 25/8/2028	21,019,985	0.71	GBP 641,000	Twin Bridges 2018-1 5.433% 12/9/2050	733,239	0.03
GBP 1,197,581	Silk Road Finance Number Six 4.51% 21/9/2067	1,368,949	0.05	GBP 345,000	Twin Bridges 2018-1 5.733% 12/9/2050	394,427	0.01
GBP 600,000	Silverstone Master Issuer 4.318% 21/1/2070	685,023	0.02	GBP 1,145,000	Twin Bridges 2020-1 5.564% 12/12/2054	1,312,162	0.04
GBP 222,300	Silverstone Master Issuer 4.598% 21/1/2070	254,195	0.01	GBP 390,000	Twin Bridges 2020-1 5.814% 12/12/2054	442,909	0.02
EUR 1,713,000	Sky 2.5% 15/9/2026	1,633,550	0.06	GBP 225,000	Twin Bridges 2020-1 6.564% 12/12/2054	255,332	0.01
EUR 4,100,000	SSE 1.75% 16/4/2030	3,525,741	0.12	GBP 788,518	Twin Bridges 2021-1 4.414% 12/3/2055	894,992	0.03
EUR 4,386,000	SSE 4% 21/4/2171	3,999,308	0.14	GBP 1,155,000	Twin Bridges 2021-1 4.964% 12/3/2055	1,303,070	0.04
GBP 394,307	Tesco Property Finance 1 7.623% 13/7/2039	499,842	0.02	GBP 436,000	Twin Bridges 2021-1 5.164% 12/3/2055	479,920	0.02
GBP 805,921	Tesco Property Finance 3 5.744% 13/4/2040	891,440	0.03	GBP 220,000	Twin Bridges 2021-1 5.664% 12/3/2055	238,607	0.01
GBP 492,664	Tesco Property Finance 4 5.801% 13/10/2040	548,065	0.02	GBP 618,000	Twin Bridges 2021-2 4.464% 12/9/2055	681,318	0.02
EUR 8,775,000	Thames Water Utilities Finance 4.375% 18/1/2031	8,576,262	0.29	GBP 176,000	Twin Bridges 2021-2 4.714% 12/9/2055	190,025	0.01
GBP 157,000	Together Asset Backed Securitisation 2021-1st1 4.739% 12/7/2063	174,420	0.01	GBP 187,000	Twin Bridges 2021-2 5.064% 12/9/2055	191,424	0.01
GBP 107,000	Together Asset Backed Securitisation 2021-1st1 5.039% 12/7/2063	116,394	0.00	GBP 90,135	Twin Bridges 2021-2 6.464% 12/9/2055	102,278	0.00
GBP 884,200	Tower Bridge Funding 2020-1 5.019% 20/9/2063	1,013,848	0.03	GBP 318,218	Unique Pub Finance 7.395% 28/3/2024	368,151	0.01
GBP 560,000	Tower Bridge Funding 2020-1 5.749% 20/9/2063	641,591	0.02				
GBP 145,000	Tower Bridge Funding 2020-1 6.099% 20/9/2063	165,432	0.01				
GBP 115,000	Tower Bridge Funding 2020-1 7.099% 20/9/2063	132,560	0.00				

The notes on pages 986 to 999 form an integral part of these financial statements.

# Euro Bond Fund continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets		
EUR 4,470,000	WPP Finance 2016 1.375% 20/3/2025*	4,225,044	0.14	EUR 2,675,000	JPMorgan Chase 1.963% 23/3/2030	2,319,987	0.08		
EUR 125,000	Yorkshire Building Society 0.01% 13/10/2027	105,294	0.00	EUR 10,690,000	Morgan Stanley 0.637% 26/7/2024*	10,568,882	0.36		
		203,938,240	6.92	EUR 300,000	Morgan Stanley 2.103% 8/5/2026	286,275	0.01		
<b>United States</b>				EUR 7,400,000	Morgan Stanley 5.148% 25/1/2034	7,592,474	0.26		
EUR 438,000	Air Products and Chemicals 0.8% 5/5/2032	329,315	0.01	EUR 7,660,000	National Grid North America 0.75% 8/8/2023	7,575,702	0.26		
EUR 1,506,000	American Tower 0.875% 21/5/2029	1,201,570	0.04	EUR 2,215,000	US Bancorp 0.85% 7/6/2024	2,131,716	0.07		
EUR 844,000	American Tower 0.95% 5/10/2030	649,251	0.02	EUR 7,825,000	Verizon Communications 0.375% 22/3/2029	6,263,446	0.21		
EUR 501,000	American Tower 1% 15/1/2032	367,555	0.01	EUR 2,282,000	Verizon Communications 0.875% 19/3/2032	1,710,031	0.06		
EUR 1,780,000	AT&T 2.6% 19/5/2038	1,389,112	0.05	EUR 8,975,000	Verizon Communications 4.75% 31/10/2034	9,256,905	0.31		
EUR 5,710,000	Bank of America 1.379% 7/2/2025	5,564,886	0.19			92,948,189	3.15		
EUR 4,610,000	Booking 0.1% 8/3/2025	4,271,787	0.14	<b>Total Bonds</b>		<b>2,711,024,525</b>	<b>92.00</b>		
EUR 5,200,000	Citigroup 1.25% 6/7/2026	4,848,775	0.16	<b>Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market</b>				<b>2,880,608,844</b>	<b>97.75</b>
EUR 5,200,000	Citigroup 1.5% 24/7/2026	4,867,724	0.17	<b>Total Portfolio</b>		<b>2,880,608,844</b>	<b>97.75</b>		
EUR 914,000	Comcast 0% 14/9/2026	800,010	0.03	<b>Other Net Assets</b>		<b>66,273,030</b>	<b>2.25</b>		
EUR 4,361,000	Eli Lilly 1.375% 14/9/2061	2,147,204	0.07	<b>Total Net Assets (EUR)</b>		<b>2,946,881,874</b>	<b>100.00</b>		
EUR 6,990,000	Fidelity National Information Services 0.625% 3/12/2025	6,378,515	0.22						
EUR 9,800,000	Goldman Sachs 0.875% 9/5/2029	7,897,918	0.27						
EUR 4,725,000	International Business Machines 3.75% 6/2/2035	4,529,149	0.15						

\* All or a portion of this security represents a security on loan.

## Open Forward Foreign Exchange Contracts as at 28 February 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ Maturity(depreciation) EUR
BRL	13,050,000	USD	2,389,672	Bank of America	15/3/2023	100,863
BRL	13,490,000	USD	2,474,802	Barclays	15/3/2023	99,982
CNH	16,840,000	USD	2,440,861	Morgan Stanley	15/3/2023	(14,737)
CNH	16,220,000	USD	2,407,520	JP Morgan	15/3/2023	(67,289)
EUR	6,740,000	USD	7,125,798	Deutsche Bank	15/3/2023	46,516
EUR	5,870	NZD	10,000	Bank of America	18/4/2023	76
EUR	4,701,995	NZD	8,010,000	State Street	18/4/2023	61,374
EUR	427,345	SEK	4,820,000	HSBC Bank	18/4/2023	(7,463)
EUR	54,827,375	USD	59,620,000	Royal Bank of Canada	18/4/2023	(1,062,977)
EUR	404,056	USD	440,000	Bank of America	18/4/2023	(8,419)
EUR	77,017,033	GBP	68,730,000	Barclays	18/4/2023	(1,264,078)
EUR	578,835	USD	630,000	HSBC Bank	18/4/2023	(11,754)
EUR	2,079,805	USD	2,270,000	Morgan Stanley	18/4/2023	(48,191)
EUR	67,433	GBP	60,000	Standard Chartered Bank	18/4/2023	(904)
EUR	6,617,746	NOK	71,200,000	JP Morgan	15/3/2023	133,359
EUR	1,440,893	USD	1,570,000	BNY Mellon	18/4/2023	(30,892)
EUR	2,280,430	NOK	24,400,000	Morgan Stanley	15/3/2023	58,252
EUR	4,605,786	GBP	4,060,000	State Street	15/3/2023	(24,802)
EUR	9,130,000	USD	9,966,911	JP Morgan	15/3/2023	(232,231)

## Open Forward Foreign Exchange Contracts as at 28 February 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ Maturity(depreciation) EUR
EUR	2,328,827	NOK	25,300,000	UBS	15/3/2023	24,684
EUR	2,273,794	NOK	24,600,000	Bank of America	15/3/2023	33,402
EUR	564,080	HUF	216,429,091	RBS	16/3/2023	(6,274)
EUR	1,815,358	HUF	696,570,909	Citigroup	16/3/2023	(20,312)
GBP	4,060,000	EUR	4,614,632	Deutsche Bank	15/3/2023	15,955
HUF	753,954,297	EUR	1,867,305	JP Morgan	16/3/2023	119,587
HUF	159,045,703	EUR	394,355	HSBC Bank	16/3/2023	24,777
JPY	566,546,282	USD	4,313,916	Barclays	15/3/2023	(148,473)
JPY	68,453,718	USD	521,454	Morgan Stanley	15/3/2023	(18,146)
MXN	48,500,000	USD	2,442,118	JP Morgan	15/3/2023	185,653
NOK	73,100,000	EUR	6,802,639	Bank of America	15/3/2023	(145,213)
NOK	72,400,000	EUR	6,750,389	Deutsche Bank	15/3/2023	(156,715)
NOK	74,700,000	USD	7,334,812	Bank of America	15/3/2023	(86,676)
NOK	49,400,000	USD	4,766,854	Deutsche Bank	15/3/2023	21,344
NZD	3,940,000	USD	2,473,891	Bank of America	15/3/2023	(36,555)
SEK	4,990,000	EUR	448,680	Morgan Stanley	18/4/2023	1,464
USD	5,096,075	BRL	26,540,000	BNP Paribas	15/3/2023	16,705
USD	4,894,047	JPY	635,000,000	Morgan Stanley	15/3/2023	221,736
USD	4,866,219	ZAR	84,500,000	UBS	15/3/2023	252,902
USD	6,600,000	EUR	6,032,096	UBS	18/4/2023	155,028

The notes on pages 986 to 999 form an integral part of these financial statements.

# Euro Bond Fund continued

## Open Forward Foreign Exchange Contracts as at 28 February 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity(depreciation) date	Unrealised appreciation/(depreciation) EUR
USD	2,550,701	MXN	48,500,000	Barclays	15/3/2023	(83,658)
USD	17,160,386	EUR	15,870,000	Deutsche Bank	15/3/2023	249,287
USD	230,000	EUR	210,130	Deutsche Bank	18/4/2023	5,482
USD	9,000,000	EUR	8,228,308	RBS	18/4/2023	208,679
				Standard		
USD	23,234,000	EUR	21,618,127	Chartered Bank	18/4/2023	162,424
USD	7,317,024	NZD	11,500,000	Morgan Stanley	15/3/2023	197,132
USD	2,578,821	NOK	26,200,000	Deutsche Bank	15/3/2023	36,259
USD	15,200,000	EUR	14,191,368	Citigroup	18/4/2023	57,765
USD	2,342,504	ZAR	43,100,000	Citigroup	15/3/2023	(2,094)
ZAR	32,398,109	USD	1,868,683	State Street	15/3/2023	(99,716)
ZAR	9,901,891	USD	571,452	Barclays	15/3/2023	(30,780)
ZAR	43,000,000	USD	2,495,166	UBS	15/3/2023	(146,416)
ZAR	42,300,000	USD	2,367,528	Morgan Stanley	15/3/2023	(62,293)
Net unrealised depreciation						(1,326,371)
<b>CHF Hedged Share Class</b>						
CHF	2,124,256	EUR	2,149,309	BNY Mellon	15/3/2023	(12,870)
EUR	39,022	CHF	38,466	BNY Mellon	15/3/2023	336
Net unrealised depreciation						(12,534)

## Open Forward Foreign Exchange Contracts as at 28 February 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity(depreciation) date	Unrealised appreciation/(depreciation) EUR
<b>GBP Hedged Share Class</b>						
EUR	471,716	GBP	417,773	BNY Mellon	15/3/2023	(4,772)
GBP	20,668,189	EUR	23,301,398	BNY Mellon	15/3/2023	271,619
Net unrealised appreciation						266,847
<b>JPY Hedged Share Class</b>						
EUR	135	JPY	19,156	BNY Mellon	15/3/2023	3
JPY	994,444	EUR	7,072	BNY Mellon	15/3/2023	(220)
Net unrealised depreciation						(217)
<b>PLN Hedged Share Class</b>						
EUR	4,432	PLN	21,155	BNY Mellon	15/3/2023	(53)
PLN	1,551,034	EUR	325,620	BNY Mellon	15/3/2023	3,150
Net unrealised appreciation						3,097
<b>USD Hedged Share Class</b>						
EUR	10,732,767	USD	11,459,308	BNY Mellon	15/3/2023	(31,345)
USD	476,446,499	EUR	441,867,637	BNY Mellon	15/3/2023	5,678,156
Net unrealised appreciation						5,646,811
Total net unrealised appreciation						4,577,633

## Open Exchange Traded Futures Contracts as at 28 February 2023

Number of contracts	Currency	Contract/Description	Expiration date	Unrealised appreciation/(depreciation) EUR
379	EUR	Euro BOBL	March 2023	(812,696)
15	EUR	Euro BOBL	March 2023	(32,860)
615	EUR	Euro Bund	March 2023	(2,056,827)
21	EUR	Euro Bund	March 2023	(88,120)
384	EUR	Euro BUXL	March 2023	(3,612,626)
2	EUR	Euro BUXL	March 2023	(12,320)
(117)	EUR	Euro Schatz	March 2023	111,939
16	EUR	Euro Schatz	March 2023	(12,372)
657	EUR	Euro-BTP	March 2023	(2,767,224)
(13)	EUR	Euro-OAT	March 2023	72,718
373	EUR	Euro-OAT	March 2023	(1,916,684)
1,728	EUR	Short-Term Euro-BTP	March 2023	(2,856,160)
(21)	JPY	Japanese 10 Year Bond (OSE)	March 2023	109,642
67	USD	US Treasury 10 Year Note (CBT)	June 2023	(33,618)
2	USD	US Treasury 10 Year Note (CBT)	June 2023	(1,004)
(73)	USD	US Ultra 10 Year Note	June 2023	61,604
(72)	USD	US Ultra Bond (CBT)	June 2023	149,996
(1)	USD	US Ultra Bond (CBT)	June 2023	2,083
(7)	GBP	Long Gilt	June 2023	7,190
(44)	USD	US Treasury 2 Year Note (CBT)	June 2023	22,621
Total				(13,664,718)

## Swaps as at 28 February 2023

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/(depreciation) EUR	Market Value EUR
CDS	EUR 66,320,000	Fund receives default protection on ITRAXX.EUR.38.V1; and pays Fixed 1%	Bank of America	20/12/2027	19,415	(597,735)

The notes on pages 986 to 999 form an integral part of these financial statements.

# Euro Bond Fund continued

## Swaps as at 28 February 2023

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) EUR	Market Value EUR
CDS	EUR 2,968,000	Fund receives default protection on Credit Suisse; and pays Fixed 1%	BNP Paribas	20/12/2027	46,961	286,773
CDS	EUR 447,000	Fund receives default protection on Credit Suisse; and pays Fixed 1%	Goldman Sachs	20/12/2027	6,312	43,190
CDS	EUR 13,585,000	Fund receives default protection on Credit Suisse; and pays Fixed 1%	JP Morgan	20/12/2027	85,232	1,312,606
IFS	EUR 12,500,000	Fund receives default protection CPTFEMU + 0bps; and pays Fixed 3.0595%	Goldman Sachs	16/9/2027	121,114	121,114
IFS	EUR 18,135,000	Fund receives default protection CPTFEMU + 0bps; and pays Fixed 2.555%	Goldman Sachs	16/10/2027	539,766	539,766
IFS	EUR 14,870,000	Fund receives default protection CPTFEMU + 0bps; and pays Fixed 2.72%	Goldman Sachs	16/10/2027	325,161	325,161
IFS	EUR 16,760,000	Fund receives default protection CPTFEMU + 0bps; and pays Fixed 2.7%	Goldman Sachs	16/12/2027	161,771	161,771
IFS	EUR 12,620,000	Fund provides default protection CPTFEMU + 0bps; and receives Fixed 2.654%	Goldman Sachs	16/9/2032	(262,373)	(262,373)
IFS	EUR 19,065,000	Fund provides default protection CPTFEMU + 0bps; and receives Fixed 2.415%	Goldman Sachs	16/10/2032	(742,061)	(742,061)
IFS	EUR 15,030,000	Fund provides default protection CPTFEMU + 0bps; and receives Fixed 2.5475%	Goldman Sachs	16/10/2032	(399,701)	(399,701)
IFS	EUR 14,380,000	Fund provides default protection CPTFEMU + 0bps; and receives Fixed 2.50481%	Goldman Sachs	16/12/2032	(252,593)	(252,593)
IRS	KRW 15,792,971,800	Fund receives Fixed 1.63%; and pays Floating KRW KORIBOR 3 Month	Bank of America	21/9/2023	(142,064)	(142,064)
IRS	KRW 38,994,981,250	Fund receives Floating KRW KORIBOR 3 Month; and pays Fixed 1.59%	Bank of America	21/9/2023	(356,902)	(356,902)
IRS	EUR 7,780,000	Fund receives Floating EURIBOR 6 Month; and pays Fixed 2.1965%	Bank of America	15/8/2048	956,083	956,083
IRS	KRW 32,495,808,750	Fund receives Fixed 1.632%; and pays Floating KRW KORIBOR 3 Month	BNP Paribas	21/9/2023	(292,057)	(292,057)
IRS	EUR 8,160,000	Fund receives Fixed 0.6245%; and pays Floating EURIBOR 6 Month	Goldman Sachs	10/2/2029	(1,185,318)	(1,185,318)
IRS	EUR 6,000,000	Fund receives Fixed 0.547%; and pays Floating EURIBOR 6 Month	Goldman Sachs	9/3/2029	(907,955)	(907,955)
IRS	EUR 8,500,000	Fund receives Fixed 1.566%; and pays Floating EURIBOR 6 Month	Goldman Sachs	29/4/2032	(1,133,238)	(1,133,238)
IRS	EUR 37,590,000	Fund receives Fixed 2.618%; and pays Floating EURIBOR 1 Day	Goldman Sachs	9/2/2033	(447,076)	(434,139)
IRS	USD 42,620,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.01946%	Goldman Sachs	9/2/2033	425,414	449,041
IRS	EUR 16,600,000	Fund receives Floating EURIBOR 6 Month; and pays Fixed 2.898%	Goldman Sachs	16/2/2033	532,924	532,924
IRS	EUR 6,669,600	Fund receives Floating EURIBOR 6 Month; and pays Fixed 2.72691%	Goldman Sachs	4/11/2042	342,570	362,678
IRS	EUR 170,000	Fund receives Floating EURIBOR 6 Month; and pays Fixed 2.1539%	Goldman Sachs	15/8/2048	22,164	22,164
IRS	EUR 15,640,000	Fund receives Floating EURIBOR 6 Month; and pays Fixed 2.3321%	Goldman Sachs	15/8/2048	1,539,110	1,539,110
IRS	EUR 7,800,000	Fund receives Floating EURIBOR 6 Month; and pays Fixed 2.62744%	Goldman Sachs	15/8/2048	367,924	367,924
IRS	EUR 8,795,000	Fund receives Floating EURIBOR 6 Month; and pays Fixed 2.193%	Goldman Sachs	4/10/2052	975,510	975,510

# Euro Bond Fund continued

## Swaps as at 28 February 2023

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) EUR	Market Value EUR
IRS	EUR 6,755,000	Fund receives Floating EURIBOR 6 Month; and pays Fixed 2.2705%	Goldman Sachs	4/3/2053	646,766	646,766
IRS	KRW 16,702,858,200	Fund receives Fixed 1.6425%; and pays Floating KRW KORIBOR 3 Month	HSBC Bank	21/9/2023	(149,429)	(149,428)
Total					843,430	1,787,017

CDS: Credit Default Swaps

IFS: Inflation Rate Swaps

IRS: Interest Rate Swaps

## Written Swaptions as at 28 February 2023

Nominal Value	Description	Counterparty	Expiration date	Unrealised depreciation EUR	Market Value EUR
GBP (51,090,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 4.75% Fixed annually from 25/8/2024; and pays Floating GBP SONIA annually from 25/8/2024	Citibank	25/8/2023	(122,290)	(343,562)
Total				(122,290)	(343,562)

The notes on pages 986 to 999 form an integral part of these financial statements.

# Euro Corporate Bond Fund

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
<b>Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market</b>				EUR 2,700,000	Orsted 5.25% 8/12/3022 <sup>*</sup>	2,676,240	0.10
						19,826,409	0.72
<b>FUNDS</b>				<b>Estonia</b>			
	<b>Ireland</b>			EUR 4,168,000	Elering 0.875% 3/5/2023	4,145,930	0.15
1,231,818	BlackRock ICS Euro Liquid Environmentally Aware Fund <sup>†</sup>	121,721,255	4.43	EUR 9,700,000	Luminor Bank 5% 29/8/2024	9,689,815	0.35
135,128	iShares EUR Corp Bond 1-5yr UCITS ETF <sup>†</sup>	13,704,682	0.50			13,835,745	0.50
350,380	iShares Ultrashort Bond UCITS ETF <sup>†</sup>	35,020,481	1.28	<b>Finland</b>			
Total Funds		170,446,418	6.21	EUR 4,713,000	OP Corporate Bank 0.375% 16/6/2028	3,840,883	0.14
				EUR 300,000	OP Corporate Bank 0.625% 27/7/2027	255,657	0.01
				EUR 12,764,000	OP Corporate Bank 1.625% 9/6/2030	11,714,161	0.43
<b>BONDS</b>						15,810,701	0.58
				<b>France</b>			
	<b>Australia</b>			EUR 100,000	AXA 4.25% 10/3/2043	92,305	0.00
EUR 6,000,000	APA Infrastructure 2% 15/7/2030	5,067,930	0.18	EUR 4,300,000	Banque Federative du Credit Mutuel 0.01% 7/3/2025	3,968,019	0.14
				EUR 3,400,000	Banque Federative du Credit Mutuel 1% 23/5/2025	3,184,620	0.12
	<b>Austria</b>			EUR 15,700,000	Banque Federative du Credit Mutuel 1.25% 26/5/2027	14,029,259	0.51
EUR 12,400,000	BAWAG 2.375% 26/3/2029	11,878,456	0.43	EUR 700,000	Banque Federative du Credit Mutuel 3.625% 14/9/2032	672,056	0.02
EUR 2,800,000	BAWAG PSK Bank fuer Arbeit und Wirtschaft und Oesterreichische Postsparkasse 2% 25/8/2032	2,436,351	0.09	EUR 29,700,000	Banque Federative du Credit Mutuel 5.125% 13/1/2033	29,082,537	1.06
EUR 6,500,000	BAWAG PSK Bank fuer Arbeit und Wirtschaft und Oesterreichische Postsparkasse 4.125% 18/1/2027	6,470,718	0.24	EUR 1,000,000	BNP Paribas 0.375% 14/10/2027	867,880	0.03
EUR 2,600,000	Kommunalkredit Austria 0.25% 14/5/2024	2,440,945	0.09	EUR 11,700,000	BNP Paribas 0.5% 15/7/2025	11,125,998	0.41
EUR 6,600,000	Raiffeisen Bank International 4.75% 26/1/2027	6,469,617	0.23	EUR 300,000	BNP Paribas 0.5% 19/2/2028	255,630	0.01
		29,696,087	1.08	EUR 6,900,000	BNP Paribas 0.5% 30/5/2028	5,858,756	0.21
				EUR 18,700,000	BNP Paribas 0.875% 11/7/2030	14,859,488	0.54
	<b>Belgium</b>			EUR 39,400,000	BNP Paribas 2.5% 31/3/2032	35,049,058	1.28
EUR 17,000,000	Argenta Spaarbank 1.375% 8/2/2029	14,428,750	0.52	EUR 300,000	BNP Paribas 2.75% 25/7/2028	278,030	0.01
EUR 3,200,000	Argenta Spaarbank 5.375% 29/11/2027	3,239,776	0.12	EUR 19,900,000	Bouygues 5.375% 30/6/2042	20,869,428	0.76
EUR 7,300,000	Belfius Bank 1.25% 6/4/2034	5,712,250	0.21	EUR 10,900,000	BPCE 0.5% 15/9/2027 <sup>*</sup>	9,446,158	0.34
EUR 4,694,000	Euroclear Bank 0.125% 7/7/2025	4,321,062	0.16	EUR 500,000	BPCE 0.5% 14/1/2028	426,882	0.02
EUR 6,800,000	FLUVIUS System Operator 0.25% 2/12/2030	5,156,757	0.19	EUR 8,400,000	BPCE 2.125% 13/10/2046	6,038,634	0.22
EUR 9,300,000	Fluxys Belgium 1.75% 5/10/2027	8,173,073	0.29	EUR 24,600,000	BPCE 4% 29/11/2032	24,028,296	0.88
EUR 16,100,000	KBC 0.125% 10/9/2026 <sup>*</sup>	14,530,250	0.53	EUR 3,400,000	BPCE 4.625% 2/3/2030	3,381,436	0.12
EUR 13,200,000	KBC 0.75% 21/1/2028	11,490,600	0.42	EUR 6,100,000	BPCE 5.125% 25/1/2035	5,900,378	0.22
EUR 200,000	KBC 4.25% 24/10/2025	178,600	0.01	EUR 8,600,000	BPCE SFH 3% 17/10/2029	8,352,363	0.30
EUR 100,000	KBC 4.875% 25/4/2033	98,043	0.00	EUR 5,400,000	BPCE SFH 3.125% 20/1/2033	5,208,003	0.19
		67,329,161	2.45	EUR 10,700,000	Cie de Saint-Gobain 1.625% 10/8/2025 <sup>*</sup>	10,158,366	0.37
				EUR 8,400,000	Cie de Saint-Gobain 2.125% 10/6/2028 <sup>*</sup>	7,691,838	0.28
	<b>Canada</b>			EUR 8,200,000	Coentreprise de Transport d'Electricite 0.875% 29/9/2024	7,801,906	0.29
EUR 200,000	Royal Bank of Canada 0.125% 23/7/2024	190,288	0.01	EUR 4,000,000	Coentreprise de Transport d'Electricite 2.125% 29/7/2032 <sup>*</sup>	3,379,492	0.12
				EUR 4,800,000	Credit Agricole 1.625% 5/6/2030 <sup>*</sup>	4,428,790	0.16
	<b>Denmark</b>			EUR 8,400,000	Credit Agricole 4% 12/10/2026	8,334,354	0.30
EUR 5,625,000	Danske Bank 0.75% 9/6/2029 <sup>*</sup>	4,602,656	0.16	EUR 100,000	Credit Agricole Assurances 4.75% 27/9/2048	97,349	0.00
EUR 9,039,000	Danske Bank 1% 15/5/2031	7,929,463	0.29				
EUR 5,100,000	Danske Bank 1.5% 2/9/2030	4,618,050	0.17				

<sup>\*</sup>Investment in connected party fund, see further information in Note 10.  
<sup>†</sup>All or a portion of this security represents a security on loan.

# Euro Corporate Bond Fund continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
EUR 11,600,000	Credit Mutuel Arkea 1.125% 23/5/2029*	9,662,999	0.35	EUR 12,700,000	Bayerische Landesbank 1.375% 22/11/2032	10,260,173	0.37
EUR 7,600,000	Credit Mutuel Arkea 3.375% 19/9/2027	7,338,446	0.27	EUR 8,900,000	Bertelsmann 3.5% 29/5/2029	8,644,926	0.32
EUR 13,000,000	Credit Mutuel Home Loan SFH 3.125% 22/6/2027	12,774,190	0.47	EUR 70,000,000	Bundesrepublik Deutschland Bundesanleihe 1.7% 15/8/2032*	64,636,950	2.35
EUR 3,700,000	Electricite de France 1% 29/11/2033	2,602,285	0.10	EUR 300,000	Commerzbank 1.25% 23/10/2023	295,695	0.01
EUR 3,400,000	Electricite de France 2% 9/12/2049	1,985,215	0.07	EUR 2,300,000	Commerzbank 1.375% 29/12/2031*	1,919,925	0.07
EUR 400,000	Electricite de France 3.375% 15/9/2171	308,000	0.01	EUR 10,600,000	Commerzbank 5.125% 18/1/2030	10,565,391	0.38
EUR 9,100,000	Electricite de France 4.625% 25/1/2043	8,529,976	0.31	EUR 10,856,000	Deutsche Bahn Finance 1.125% 29/5/2051	5,902,854	0.21
EUR 2,200,000	Engie 1.875% 19/9/2033	1,754,279	0.06	EUR 3,600,000	Deutsche Bank 1.75% 19/11/2030	2,859,531	0.10
EUR 12,000,000	Engie 4% 11/1/2035	11,673,300	0.43	EUR 7,000,000	Deutsche Bank 4% 24/6/2032	6,310,150	0.23
EUR 6,000,000	Engie 4.25% 11/1/2043	5,794,920	0.21	EUR 19,300,000	Deutsche Bank 5% 5/9/2030	18,750,915	0.68
EUR 29,987,418	French Republic Government Bond OAT 0.75% 25/5/2052	15,396,365	0.56	EUR 10,000,000	Deutsche Pfandbriefbank 0.1% 2/2/2026*	8,756,600	0.32
EUR 12,841,000	French Republic Government Bond OAT 3% 25/5/2054	11,682,100	0.43	EUR 2,800,000	Deutsche Pfandbriefbank 0.125% 5/9/2024	2,629,424	0.10
EUR 5,000,000	Groupe des Assurances du Credit Mutuel SADIR 1.85% 21/4/2042	3,675,356	0.13	EUR 4,200,000	Deutsche Pfandbriefbank 0.25% 17/1/2025	3,876,621	0.14
EUR 5,000,000	La Banque Postale 1% 9/2/2028	4,326,116	0.16	EUR 5,800,000	Deutsche Pfandbriefbank 4.375% 28/8/2026*	5,728,805	0.21
EUR 31,300,000	La Banque Postale 4.375% 17/1/2030	30,556,625	1.12	EUR 3,500,000	Eurogrid 0.741% 21/4/2033*	2,556,698	0.09
EUR 6,800,000	La Poste 1.375% 21/4/2032	5,406,143	0.20	EUR 5,400,000	Eurogrid 1.113% 15/5/2032*	4,237,774	0.15
EUR 5,200,000	Orange 2.375% 15/4/2171	4,917,380	0.18	EUR 4,500,000	Eurogrid 1.875% 10/6/2025*	4,315,365	0.16
EUR 800,000	RTE Reseau de Transport d'Electricite SADIR 0.625% 8/7/2032	601,052	0.02	EUR 9,100,000	Evonik Industries 0.625% 18/9/2025*	8,364,629	0.31
EUR 8,700,000	Societe Generale 2.748% 13/1/2025	8,725,709	0.32	EUR 11,000,000	Fraport Frankfurt Airport Services Worldwide 1.875% 31/3/2028*	9,620,545	0.35
EUR 8,300,000	Societe Generale 4.25% 6/12/2030	8,015,725	0.29	EUR 4,000,000	Fraport Frankfurt Airport Services Worldwide 2.125% 9/7/2027*	3,614,600	0.13
EUR 10,800,000	Teleperformance 3.75% 24/6/2029*	10,296,101	0.38	EUR 1,664,000	Fresenius 1.125% 28/1/2033*	1,179,593	0.04
EUR 4,000,000	Terega 0.875% 17/9/2030	3,081,620	0.11	EUR 16,600,000	Fresenius 5% 28/11/2029	16,572,278	0.60
EUR 13,300,000	Thales 0% 26/3/2026	11,834,514	0.43	EUR 7,600,000	Hamburg Commercial Bank 0.5% 22/9/2026*	6,741,580	0.25
EUR 11,088,000	TotalEnergies 1.625% 25/1/2172	9,167,004	0.33	EUR 8,200,000	Hamburg Commercial Bank 0.75% 23/11/2023*	8,018,985	0.29
EUR 800,000	Valeo 1% 3/8/2028	639,760	0.02	EUR 8,700,000	Hannover Rueck 5.875% 26/8/2043	9,031,035	0.33
EUR 12,000,000	Veolia Environnement 2.25% 20/4/2171	10,857,000	0.40	EUR 6,023,000	HeidelbergCement 2.25% 3/6/2024*	5,900,275	0.21
		446,469,489	16.27	EUR 4,275,000	HeidelbergCement 3.75% 31/5/2032	3,990,648	0.15
	<b>Germany</b>			EUR 6,700,000	Landesbank Hessen-Thueringen Girozentrale 4% 4/2/2030*	6,495,717	0.24
EUR 8,600,000	Allianz 2.121% 8/7/2050	7,049,354	0.26		Landesbank Hessen-Thueringen Girozentrale 4.5% 15/9/2032*	11,005,390	0.40
EUR 3,000,000	Allianz 2.6% 30/10/2031	2,038,800	0.07	EUR 11,600,000	RWE 2.75% 24/5/2030	9,224,212	0.34
EUR 5,300,000	Allianz 4.252% 5/7/2052	4,937,480	0.18	EUR 10,110,000	RWE 4.125% 13/2/2035	4,914,793	0.18
EUR 8,600,000	Allianz 4.597% 7/9/2038	8,401,340	0.31	EUR 5,100,000	Vantage Towers 0% 31/3/2025	3,575,436	0.13
EUR 200,000	Allianz 4.75% 24/10/2023	198,850	0.01	EUR 3,700,000	Vantage Towers 0.375% 31/3/2027	9,796,315	0.36
EUR 18,000,000	Bayer 2.375% 12/11/2079	16,623,972	0.61				
EUR 10,000,000	Bayer 5.375% 25/3/2082*	9,106,500	0.33				
EUR 300,000	Bayerische Landesbank 1% 23/9/2031*	251,960	0.01				

\*All or a portion of this security represents a security on loan.

The notes on pages 986 to 999 form an integral part of these financial statements.



# Euro Corporate Bond Fund continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
EUR 15,700,000	Vantage Towers 0.75% 31/3/2030*	14,466,168	0.53	EUR 9,000,000	FCA Bank 4.25% 24/3/2024	9,002,530	0.33
EUR 5,700,000	Volkswagen Bank 1.25% 10/6/2024	5,497,137	0.20	EUR 13,735,000	Hera 0.25% 3/12/2030	10,214,514	0.37
EUR 7,910,000	Volkswagen Financial Services 1.5% 1/10/2024	7,605,030	0.28	EUR 10,100,000	Intesa Sanpaolo 5.25% 13/1/2030*	10,351,823	0.38
EUR 8,717,000	Volkswagen Leasing 0.375% 20/7/2026	7,638,664	0.28	EUR 6,055,000	Iren 0.25% 17/1/2031*	4,401,834	0.16
EUR 3,361,000	Volkswagen Leasing 1.375% 20/1/2025	3,199,200	0.11	EUR 7,400,000	Italgas 0.875% 24/4/2030	5,876,340	0.22
EUR 10,900,000	Vonovia 1% 16/6/2033	7,427,040	0.27	EUR 5,395,000	Italgas 1% 11/12/2031	4,127,057	0.15
EUR 3,400,000	Vonovia 5% 23/11/2030*	3,414,994	0.12	EUR 2,569,000	Snam 0.75% 17/6/2030	1,998,154	0.07
		378,150,317	13.77			121,523,712	4.43
<b>Hungary</b>				<b>Japan</b>			
EUR 11,600,000	Erste Bank Hungary 1.25% 4/2/2026	10,502,872	0.38	EUR 5,206,000	Nissan Motor 3.201% 17/9/2028*	4,638,286	0.17
				USD 18,320,000	Nissan Motor 4.81% 17/9/2030*	14,891,276	0.54
				EUR 13,700,000	Sumitomo Mitsui Trust Bank 0.01% 15/10/2027	11,482,614	0.42
<b>Iceland</b>				EUR 700,000	Takeda Pharmaceutical 1% 9/7/2029	579,881	0.02
EUR 5,000,000	Arion Banki HF 0.375% 14/7/2025	4,413,525	0.16	EUR 3,068,000	Takeda Pharmaceutical 1.375% 9/7/2032*	2,394,030	0.09
<b>Ireland</b>				EUR 11,300,000	Takeda Pharmaceutical 2.25% 21/11/2026	10,653,780	0.39
EUR 684,000	AIB 3.625% 4/7/2026	669,567	0.02			44,639,867	1.63
EUR 18,700,000	AIB 5.75% 16/2/2029	19,256,045	0.70	<b>Jersey</b>			
	Bank of Ireland 1.875% 5/6/2026	25,008,106	0.91	EUR 259,000	Aptiv 1.5% 10/3/2025	246,306	0.01
EUR 26,600,000	Eaton Capital 0.128% 8/3/2026	447,856	0.02	EUR 5,400,000	Glencore Finance Europe 1.875% 13/9/2023	5,346,459	0.20
EUR 12,413,000	GAS Networks Ireland 0.125% 4/12/2024	11,576,736	0.42			5,592,765	0.21
EUR 2,933,000	GAS Networks Ireland 1.375% 5/12/2026	2,678,812	0.10	<b>Luxembourg</b>			
EUR 6,565,000	Glencore Capital Finance 0.75% 1/3/2029	5,150,998	0.19	EUR 5,457,000	Becton Dickinson Euro Finance 0.334% 13/8/2028	4,484,590	0.16
EUR 5,000,000	Glencore Capital Finance 1.125% 10/3/2028	4,180,422	0.15	EUR 2,500,000	Becton Dickinson Euro Finance 1.336% 13/8/2041	1,502,025	0.06
EUR 15,401,000	Glencore Capital Finance 1.25% 1/3/2033	10,785,397	0.39	EUR 9,002,000	DH Europe Finance II 0.75% 18/9/2031	6,878,586	0.25
GBP 6,911,000	Zurich Finance Ireland Designated Activity 5.125% 23/11/2052	7,156,512	0.26	EUR 7,071,000	GELF Bond Issuer I 1.125% 18/7/2029	5,531,467	0.20
		86,910,451	3.16	EUR 7,143,000	GELF Bond Issuer I 1.625% 20/10/2026*	6,321,662	0.23
<b>Italy</b>				EUR 18,824,000	Holcim Finance Luxembourg 0.625% 19/1/2033	12,970,489	0.47
EUR 3,495,000	A2A 1% 16/7/2029	2,841,225	0.10	EUR 13,249,000	Holcim Finance Luxembourg 1.5% 6/4/2025	12,629,623	0.46
EUR 5,625,000	A2A 4.375% 3/2/2034*	5,533,425	0.20	EUR 5,234,000	Medtronic Global 1.125% 7/3/2027	4,709,187	0.17
EUR 6,785,000	ACEA 0.5% 6/4/2029*	5,477,333	0.20	EUR 4,000,000	Medtronic Global 1.625% 15/10/2050	2,280,343	0.08
EUR 700,000	ACEA 1% 24/10/2026*	628,488	0.02	EUR 7,075,000	Medtronic Global 1.75% 2/7/2049	4,229,995	0.16
EUR 11,668,000	ASTM 1.5% 25/1/2030	9,205,002	0.33	EUR 5,125,000	Medtronic Global 2.625% 15/10/2025	4,981,193	0.18
EUR 10,871,000	ASTM 1.625% 8/2/2028*	9,349,127	0.34	EUR 500,000	Repsol Europe Finance 0.875% 6/7/2033	361,865	0.01
EUR 4,404,000	ASTM 2.375% 25/11/2033*	3,325,570	0.12		Segro Capital 1.875% 23/3/2030	3,370,836	0.12
EUR 6,800,000	Autostrade per l'Italia 4.75% 24/1/2031	6,532,352	0.24	EUR 4,021,000	SELP Finance 0.875% 27/5/2029*	3,577,052	0.13
EUR 834,000	Enel 2.25% 12/10/2026	719,285	0.03	EUR 4,600,000	SELP Finance 1.5% 20/11/2025	10,842,206	0.40
EUR 6,175,000	Enel 6.625% 16/4/2031	6,167,281	0.23	EUR 5,175,000	SELP Finance 3.75% 10/8/2027	4,915,939	0.18
EUR 9,800,000	Eni 0.375% 14/6/2028	8,105,825	0.29				
EUR 1,000,000	Eni 1.625% 17/5/2028*	884,857	0.03				
EUR 3,100,000	Eni 2% 18/5/2031*	2,629,389	0.10				
EUR 7,455,000	Eni 2% 11/5/2171	6,297,611	0.23				
EUR 3,588,000	Eni 2.625% 13/1/2172	3,307,016	0.12				
EUR 4,766,000	FCA Bank 0% 16/4/2024	4,547,674	0.17				

\* All or a portion of this security represents a security on loan.

The notes on pages 986 to 999 form an integral part of these financial statements.

# Euro Corporate Bond Fund continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
EUR 15,471,000	SES 2.875% 27/8/2171	13,125,596	0.48	EUR 116,000	RELX Finance 0.5% 10/3/2028	98,627	0.01
EUR 5,500,000	Traton Finance Luxembourg 1.25% 24/3/2033*	4,045,030	0.15	EUR 2,500,000	Telefonica Europe 3% 4/12/2171	2,483,875	0.09
EUR 9,800,000	Traton Finance Luxembourg 4.125% 22/11/2025	9,730,126	0.35	EUR 3,100,000	Telefonica Europe 7.125% 23/8/2028	3,187,265	0.12
		116,487,810	4.24	EUR 7,675,000	TenneT 0.5% 9/6/2031	5,979,094	0.22
	<b>Netherlands</b>			EUR 4,775,000	TenneT 0.875% 16/6/2035*	3,446,253	0.13
EUR 11,600,000	ABN AMRO Bank 4.5% 21/11/2034	11,416,662	0.42	EUR 10,000,000	TenneT 4.5% 28/10/2034	10,535,800	0.38
EUR 3,600,000	Achmea Bank 3% 31/1/2030	3,492,468	0.13	EUR 8,450,000	Teva Pharmaceutical Finance Netherlands II 3.75% 9/5/2027	7,551,490	0.28
EUR 4,452,000	BP Capital Markets 1.467% 21/9/2041	2,755,031	0.10	EUR 6,275,000	Teva Pharmaceutical Finance Netherlands II 4.375% 9/5/2030	5,287,331	0.19
EUR 2,550,000	Coca-Cola HBC Finance 2.75% 23/9/2025*	2,480,653	0.09	EUR 5,000,000	Thermo Fisher Scientific Finance I 1.625% 18/10/2041	3,332,179	0.12
EUR 6,000,000	de Volksbank 0.01% 16/9/2024	5,647,668	0.20	EUR 790,000	Universal Music 3.75% 30/6/2032	760,296	0.03
EUR 3,000,000	de Volksbank 1.75% 22/10/2030	2,722,050	0.10	EUR 2,000,000	Volkswagen International Finance 3.5% 20/3/2030*	1,659,240	0.06
EUR 500,000	Digital Dutch Finco 0.625% 15/7/2025	452,007	0.02	EUR 5,800,000	Volkswagen International Finance 3.5% 17/6/2171	5,420,390	0.20
EUR 100,000	EDP Finance 1.625% 26/1/2026	94,168	0.00	EUR 5,000,000	Volkswagen International Finance 3.748% 28/12/2171	4,369,250	0.16
EUR 2,075,000	EDP Finance 3.875% 11/3/2030*	2,045,784	0.07	EUR 6,600,000	Volkswagen International Finance 3.875% 14/6/2171	5,890,529	0.21
EUR 8,270,000	ELM for Firmenich International 3.75% 3/9/2171*	7,934,652	0.29	EUR 1,900,000	Volkswagen International Finance 4.375% 15/5/2030*	1,873,976	0.07
EUR 13,550,000	EnBW International Finance 4% 24/1/2035	13,057,051	0.48	EUR 12,000,000	Volkswagen International Finance 4.625% 24/3/2171	11,401,534	0.41
EUR 3,100,000	EnBW International Finance 4.049% 22/11/2029	3,108,246	0.11	EUR 4,200,000	Volkswagen International Finance 4.625% 27/6/2171	3,828,528	0.14
EUR 5,000,000	Enel Finance International 0% 17/6/2024	4,755,725	0.17	EUR 3,025,000	Wolters Kluwer 3% 23/9/2026	2,947,832	0.11
EUR 8,375,000	Enel Finance International 0% 28/5/2026	7,368,451	0.27			248,826,359	9.07
EUR 10,813,000	Enel Finance International 0.875% 28/9/2034	7,205,243	0.26		<b>New Zealand</b>		
EUR 2,488,000	Enel Finance International 1.125% 17/10/2034	1,718,611	0.06	EUR 11,353,000	Chorus 0.875% 5/12/2026*	10,032,078	0.37
USD 12,960,000	Enel Finance International 7.5% 14/10/2032	13,143,172	0.48	EUR 21,738,000	Chorus 1.125% 18/10/2023	21,356,281	0.78
EUR 7,000,000	Iberdrola International 1.874% 28/4/2171	6,265,000	0.23	EUR 6,010,000	Chorus 3.625% 7/9/2029	5,804,188	0.21
EUR 4,900,000	Iberdrola International 2.625% 26/3/2171*	4,815,475	0.18			37,192,547	1.36
EUR 2,400,000	Iberdrola International 3.25% 12/2/2172	2,320,800	0.09		<b>Norway</b>		
EUR 6,700,000	ING Groep 0.1% 3/9/2025	6,279,382	0.23	EUR 4,161,000	DNB Bank 0.375% 18/1/2028	3,627,352	0.13
EUR 20,700,000	ING Groep 0.25% 18/2/2029*	16,723,641	0.61	EUR 2,090,000	DNB Bank 1.125% 20/3/2028	2,092,090	0.08
EUR 11,400,000	ING Groep 0.25% 1/2/2030	8,826,528	0.32	EUR 568,000	DNB Bank 1.625% 31/5/2026	537,328	0.02
EUR 5,800,000	ING Groep 1.75% 16/2/2031	4,812,375	0.17	EUR 17,347,000	DNB Bank 3.125% 21/9/2027	16,848,274	0.61
EUR 12,800,000	ING Groep 5.25% 14/11/2033*	13,209,600	0.48	EUR 5,550,000	DNB Bank 3.625% 16/2/2027*	5,457,814	0.20
EUR 5,457,000	Koninklijke Ahold Delhaize 1.125% 19/3/2026*	5,035,801	0.18			28,562,858	1.04
EUR 1,400,000	Naturgy Finance 2.374% 23/2/2172	1,221,150	0.04		<b>Portugal</b>		
EUR 6,626,000	Nederlandse Gasunie 1% 11/5/2026	6,057,816	0.22	EUR 7,700,000	EDP - Energias de Portugal 1.5% 14/3/2082	6,427,575	0.23
EUR 4,000,000	Redexis Gas Finance 1.875% 28/5/2025	3,807,660	0.14	EUR 1,922,426	TAGUS - Sociedade de Titularizacao de Creditos SA/Volta VII 0.7% 12/2/2024	1,885,702	0.07
						8,313,277	0.30
					<b>Singapore</b>		
				EUR 1,236,000	DBS 1.5% 11/4/2028	1,231,365	0.05
					<b>South Korea</b>		
				USD 2,950,000	Woori Bank 4.875% 26/1/2028	2,756,020	0.10

\*All or a portion of this security represents a security on loan.

The notes on pages 986 to 999 form an integral part of these financial statements.

# Euro Corporate Bond Fund continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
<b>Spain</b>				EUR 26,000,000	Barclays 5.262% 29/1/2034	26,081,900	0.95
EUR 6,400,000	Banco de Sabadell 3.5% 28/8/2026	6,348,211	0.23	EUR 15,173,000	BAT International Finance 0.875% 13/10/2023	14,888,430	0.54
EUR 6,100,000	Banco Santander 0.125% 4/6/2030	4,719,326	0.17	EUR 11,088,000	BAT International Finance 2.25% 16/1/2030	9,005,928	0.33
EUR 7,200,000	Banco Santander 3.25% 14/2/2028	7,061,583	0.26	EUR 3,100,000	BP Capital Markets 1.231% 8/5/2031	2,469,708	0.09
EUR 4,500,000	Banco Santander 3.375% 11/1/2030*	4,414,263	0.16	EUR 3,641,000	BP Capital Markets 1.953% 3/3/2025	3,505,718	0.13
EUR 4,400,000	Banco Santander 3.625% 21/12/2171	3,147,320	0.11	EUR 1,000,000	BP Capital Markets 2.822% 7/4/2032	891,985	0.03
EUR 800,000	CaixaBank 0.375% 18/11/2026	713,136	0.03	EUR 8,391,000	BP Capital Markets 3.625% 22/6/2171	7,359,500	0.27
EUR 900,000	CaixaBank 0.75% 9/7/2026	801,697	0.03	EUR 15,000,000	British American Tobacco 3% 27/12/2171	12,293,250	0.45
EUR 4,900,000	CaixaBank 5.375% 14/11/2030	5,021,986	0.18	EUR 1,691,000	British Telecommunications 1% 23/6/2024*	1,626,725	0.06
EUR 2,034,000	NorteGas Energia Distribucion 2.065% 28/9/2027*	1,866,571	0.07	EUR 4,004,000	British Telecommunications 1% 21/11/2024*	3,806,303	0.14
EUR 200,000	Santander Consumer Finance 0.375% 27/6/2024	190,782	0.01	EUR 17,625,000	Cadent Finance 0.625% 19/3/2030	13,653,559	0.50
EUR 300,000	Santander Consumer Finance 1% 27/2/2024*	291,810	0.01	EUR 5,855,000	Chanel Ceres 0.5% 31/7/2026*	5,162,061	0.19
		34,576,685	1.26	EUR 17,275,000	Chanel Ceres 1% 31/7/2031	13,306,328	0.48
<b>Sweden</b>				EUR 4,898,000	Channel Link Enterprises Finance 2.706% 30/6/2050	4,360,175	0.16
EUR 321,000	Lansforsakringar Bank 0.125% 19/2/2025	295,641	0.01	EUR 200,000	GlaxoSmithKline Capital 1.375% 12/9/2029	173,502	0.00
EUR 4,016,000	Skandinaviska Enskilda Banken 1.375% 31/10/2028	3,931,664	0.14	EUR 2,862,000	HSBC 0.641% 24/9/2029	2,321,797	0.09
EUR 8,400,000	Svenska Handelsbanken 0.5% 18/2/2030	6,536,704	0.24	EUR 25,297,000	HSBC 3.019% 15/6/2027	24,080,847	0.88
EUR 4,700,000	Svenska Handelsbanken 1.375% 23/2/2029	3,994,255	0.15	EUR 18,525,000	HSBC 6.364% 16/11/2032	19,046,479	0.69
EUR 9,014,000	Swedbank 0.25% 2/11/2026	7,891,712	0.29	EUR 8,567,000	Investec Bank 0.5% 17/2/2027	7,259,205	0.27
EUR 14,015,000	Swedbank 0.3% 20/5/2027	12,263,125	0.45	EUR 6,431,000	National Grid 0.163% 20/1/2028	5,308,985	0.19
EUR 9,020,000	Swedbank 1.3% 17/2/2027*	7,995,809	0.29	EUR 4,671,000	National Grid 0.553% 18/9/2029	3,695,031	0.13
EUR 14,013,000	Swedbank 1.5% 18/9/2028*	13,809,811	0.50	EUR 4,445,000	National Grid 2.949% 30/3/2030	4,071,709	0.15
EUR 3,373,000	Swedbank 3.625% 23/8/2032	3,126,771	0.11	EUR 11,225,000	National Grid 4.275% 16/1/2035	10,805,353	0.39
EUR 12,275,000	Volvo Treasury 2.125% 1/9/2024	11,956,709	0.44	EUR 2,100,000	National Grid Electricity Distribution East Midlands 3.53% 20/9/2028	2,026,703	0.07
		71,802,201	2.62	EUR 8,128,000	National Grid Electricity Transmission 0.823% 7/7/2032	6,029,554	0.22
<b>Switzerland</b>				EUR 4,205,000	Nationwide Building Society 0.25% 14/9/2028	3,380,746	0.12
EUR 8,710,000	Credit Suisse 0.25% 1/9/2028	6,417,049	0.23	EUR 722,000	Nationwide Building Society 2% 25/7/2029	689,185	0.03
EUR 21,908,000	Credit Suisse 0.65% 14/1/2028	16,740,231	0.61	EUR 14,373,000	Nationwide Building Society 3.25% 5/9/2029*	13,530,311	0.49
EUR 13,985,000	Credit Suisse 2.875% 2/4/2032	10,234,223	0.37	EUR 400,000	NatWest Markets 0.125% 12/11/2025	358,275	0.01
EUR 8,145,000	Credit Suisse 7.75% 1/3/2029	8,095,234	0.30	EUR 251,708	Paragon Mortgages No 12 3.134% 15/11/2038	228,822	0.01
EUR 9,859,000	UBS 0.25% 29/1/2026	9,151,617	0.33	EUR 22,175,000	Santander UK 0.603% 13/9/2029	17,674,695	0.64
EUR 5,972,000	UBS 0.25% 3/11/2026	5,362,378	0.20	EUR 11,554,000	Santander UK 3.53% 25/8/2028	10,939,861	0.40
EUR 10,351,000	UBS 0.25% 5/11/2028	8,588,480	0.31	EUR 4,386,000	SSE 1.75% 16/4/2030	3,771,682	0.14
EUR 12,488,000	UBS 1.25% 17/4/2025	12,085,387	0.44	EUR 9,625,000	SSE 2.875% 1/8/2029*	9,030,464	0.33
EUR 12,979,000	UBS 2.75% 15/6/2027*	12,326,875	0.45	EUR 8,055,000	SSE 4% 21/4/2171*	7,344,831	0.27
EUR 8,555,000	UBS 3.125% 15/6/2030*	7,942,975	0.29	USD 315,000	Standard Chartered 1.214% 23/3/2025	280,966	0.01
USD 10,964,000	UBS 4.988% 5/8/2033*	9,596,256	0.35				
		106,540,705	3.88				
<b>United Kingdom</b>							
EUR 7,650,000	Anglo American Capital 4.75% 21/9/2032	7,554,222	0.28				
EUR 13,819,000	Barclays 0.75% 9/6/2025	13,207,186	0.48				
EUR 259,000	Barclays 1.375% 24/1/2026	244,172	0.01				

\* All or a portion of this security represents a security on loan.

# Euro Corporate Bond Fund continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
EUR 11,203,000	Tesco Corporate Treasury Services 0.375% 27/7/2029	8,710,613	0.32	EUR 28,040,000	Goldman Sachs 0.875% 9/5/2029	22,597,716	0.82
GBP 3,498,000	Tesco Corporate Treasury Services 2.75% 27/4/2030	3,352,573	0.12	EUR 551,000	International Business Machines 0.65% 11/2/2032	411,122	0.01
GBP 228,955	Tesco Property Finance 3 5.744% 13/4/2040	253,250	0.01	EUR 2,000,000	International Business Machines 1.25% 9/2/2034*	1,496,824	0.05
EUR 15,600,000	Thames Water Utilities Finance 4.375% 18/1/2031	15,278,640	0.56	EUR 9,075,000	International Business Machines 3.75% 6/2/2035	8,698,841	0.32
		319,061,229	11.63		JPMorgan Chase 1.963% 23/3/2030	20,172,182	0.74
	<b>United States</b>			EUR 23,259,000	Kraft Heinz Foods 2.25% 25/5/2028*	2,542,496	0.09
EUR 1,674,000	Air Products and Chemicals 0.8% 5/5/2032	1,258,614	0.05	EUR 2,793,000	Linde 1.625% 1/12/2025*	2,005,223	0.07
EUR 18,065,000	Altria 3.125% 15/6/2031	15,079,405	0.55	EUR 2,100,000	Morgan Stanley 0.637% 26/7/2024	31,139,150	1.13
EUR 3,084,000	American Tower 0.875% 21/5/2029	2,460,585	0.09	EUR 31,496,000	Morgan Stanley 5.148% 25/1/2034	13,132,928	0.48
EUR 11,941,000	American Tower 0.95% 5/10/2030	9,185,674	0.33	EUR 12,800,000	MPT Operating Partnership / MPT Finance 0.993% 15/10/2026	7,380,450	0.27
EUR 1,191,000	American Tower 1% 15/1/2032	873,769	0.03	EUR 10,000,000	Prologis Euro Finance 0.5% 16/2/2032	4,190,030	0.15
EUR 3,000,000	American Tower 1.95% 22/5/2026*	2,778,368	0.10	EUR 5,843,000	RELX Capital 1.3% 12/5/2025	13,995,623	0.51
EUR 16,127,000	Bank of America 2.824% 27/4/2033	14,130,363	0.52	EUR 14,793,000	SLM Student Loan Trust 2003-7 2.596% 15/12/2033	64,878	0.00
EUR 205,000	BAT Capital 1.125% 16/11/2023	200,989	0.01	EUR 69,428	Thermo Fisher Scientific 1.875% 1/10/2049	1,220,971	0.04
EUR 3,519,000	Becton Dickinson 0.034% 13/8/2025	3,194,249	0.12	EUR 1,997,000	Verizon Communications 0.375% 22/3/2029	4,374,407	0.16
EUR 10,691,000	Booking 0.1% 8/3/2025	9,906,655	0.36	EUR 5,465,000	Verizon Communications 0.875% 19/3/2032*	1,201,967	0.04
EUR 4,700,000	Booking 4.25% 15/5/2029	4,717,926	0.17	EUR 1,604,000	Verizon Communications 4.25% 31/10/2030	3,808,856	0.14
EUR 21,800,000	Citigroup 1.25% 6/7/2026	20,327,559	0.74	EUR 3,800,000	Verizon Communications 4.75% 31/10/2034	15,007,016	0.55
EUR 6,500,000	Citigroup 1.5% 24/7/2026	6,084,655	0.22	EUR 14,550,000	Wells Fargo 0.625% 14/8/2030	3,816,980	0.14
EUR 1,450,000	Coca-Cola 0.125% 9/3/2029	1,170,041	0.04			295,906,531	10.78
EUR 4,268,000	Comcast 0% 14/9/2026	3,735,716	0.14	<b>Total Bonds</b>		2,521,216,906	91.86
EUR 21,065,000	Eli Lilly 1.375% 14/9/2061	10,371,669	0.38	<b>Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market</b>		2,691,663,324	98.07
EUR 200,000	Fidelity National Information Services 0.625% 3/12/2025	182,504	0.01	<b>Total Portfolio</b>		2,691,663,324	98.07
EUR 8,213,000	Fidelity National Information Services 1% 3/12/2028	6,913,498	0.25	<b>Other Net Assets</b>		53,022,981	1.93
EUR 5,932,000	Fidelity National Information Services 1.1% 15/7/2024	5,703,593	0.21	<b>Total Net Assets (EUR)</b>		2,744,686,305	100.00
EUR 2,300,000	Fidelity National Information Services 1.5% 21/5/2027	2,063,790	0.08				
EUR 14,305,000	General Motors Financial 0.65% 7/9/2028*	11,496,732	0.42				
EUR 5,000,000	General Motors Financial 0.85% 26/2/2026*	4,507,634	0.16				
EUR 1,898,000	General Motors Financial 1.694% 26/3/2025*	1,807,376	0.07				
EUR 500,000	Goldman Sachs 0.01% 30/4/2024	497,507	0.02				

\*All or a portion of this security represents a security on loan.

## Open Forward Foreign Exchange Contracts as at 28 February 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ Maturity(depreciation) EUR
CNH	15,690,000	USD	2,274,175	Morgan Stanley	15/3/2023	(13,730)

## Open Forward Foreign Exchange Contracts as at 28 February 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ Maturity(depreciation) EUR
CNH	15,810,000	USD	2,346,664	JP Morgan	15/3/2023	(65,589)

The notes on pages 986 to 999 form an integral part of these financial statements.

# Euro Corporate Bond Fund continued

## Open Forward Foreign Exchange Contracts as at 28 February 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity(depreciation) date	Unrealised appreciation/(depreciation) EUR
EUR	6,240,000	USD	6,597,178	Deutsche Bank	15/3/2023	43,065
				Standard		
EUR	1,948,655	NZD	3,320,000	Chartered Bank	18/4/2023	25,202
				Royal Bank of Canada	18/4/2023	(928,723)
EUR	47,902,683	USD	52,090,000	Barclays	18/4/2023	(356,252)
EUR	21,705,513	GBP	19,370,000	HSBC Bank	18/4/2023	(17,009)
EUR	742,320	USD	810,000	JP Morgan	15/3/2023	123,434
EUR	6,106,920	NOK	65,700,000	Morgan Stanley	15/3/2023	53,716
EUR	2,102,855	NOK	22,500,000	Morgan Stanley	18/4/2023	(11,721)
EUR	578,868	USD	630,000	State Street	15/3/2023	(23,091)
EUR	4,288,145	GBP	3,780,000	JP Morgan	15/3/2023	(222,565)
EUR	8,750,000	USD	9,552,077	Bank of America	15/3/2023	32,316
EUR	2,199,850	NOK	23,800,000	UBS	15/3/2023	23,805
EUR	2,245,983	NOK	24,400,000	Citigroup	16/3/2023	(19,333)
EUR	1,727,871	HUF	663,001,226	RBS	16/3/2023	(5,972)
EUR	536,896	HUF	205,998,774	Deutsche Bank	15/3/2023	14,855
GBP	3,780,000	EUR	4,296,382	UBS	18/4/2023	70,397
GBP	9,200,000	EUR	10,408,088	JP Morgan	16/3/2023	113,823
HUF	717,619,150	EUR	1,777,314	HSBC Bank	16/3/2023	23,583
HUF	151,380,850	EUR	375,350	Morgan Stanley	15/3/2023	(16,717)
JPY	63,063,662	USD	480,395	Barclays	15/3/2023	(136,783)
JPY	521,936,338	USD	3,974,238	JP Morgan	15/3/2023	173,021
MXN	45,200,000	USD	2,275,953	Bank of America	15/3/2023	(134,288)
NOK	67,600,000	EUR	6,290,812	Deutsche Bank	15/3/2023	(148,699)
NOK	68,800,000	EUR	6,414,512	Bank of America	15/3/2023	(83,776)
NOK	72,200,000	USD	7,089,336	Deutsche Bank	15/3/2023	18,882
NOK	43,700,000	USD	4,216,832	Bank of America	15/3/2023	(34,885)
NZD	3,760,000	USD	2,360,870	Morgan Stanley	15/3/2023	204,277
USD	4,508,689	JPY	585,000,000	UBS	15/3/2023	236,264
USD	4,581,936	ZAR	79,600,000	Barclays	15/3/2023	(77,965)
USD	2,377,148	MXN	45,200,000	Deutsche Bank	15/3/2023	233,070
USD	16,206,286	EUR	14,990,000			

## Open Forward Foreign Exchange Contracts as at 28 February 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity(depreciation) date	Unrealised appreciation/(depreciation) EUR
				Standard		
USD	5,000,000	EUR	4,652,261	Chartered Bank	18/4/2023	34,954
USD	7,068,882	NZD	11,110,000	Morgan Stanley	15/3/2023	190,447
USD	2,470,550	NOK	25,100,000	Deutsche Bank	15/3/2023	34,737
USD	2,266,414	ZAR	41,700,000	Citigroup	15/3/2023	(2,026)
ZAR	30,176,962	USD	1,740,570	State Street	15/3/2023	(92,879)
ZAR	9,223,038	USD	532,274	Barclays	15/3/2023	(28,669)
ZAR	39,300,000	USD	2,280,466	UBS	15/3/2023	(133,818)
ZAR	42,600,000	USD	2,384,319	Morgan Stanley	15/3/2023	(62,734)
Net unrealised depreciation						(967,376)
<b>CHF Hedged Share Class</b>						
CHF	1,484,857	EUR	1,502,369	BNY Mellon	15/3/2023	(8,996)
EUR	110,533	CHF	109,070	BNY Mellon	15/3/2023	838
Net unrealised depreciation						(8,158)
<b>GBP Hedged Share Class</b>						
EUR	11,077	GBP	9,821	BNY Mellon	15/3/2023	(125)
GBP	743,725	EUR	838,464	BNY Mellon	15/3/2023	9,789
Net unrealised appreciation						9,664
<b>JPY Hedged Share Class</b>						
EUR	424,969	JPY	60,664,749	BNY Mellon	15/3/2023	6,958
JPY	4,701,763,355	EUR	33,436,904	BNY Mellon	15/3/2023	(1,038,782)
Net unrealised depreciation						(1,031,824)
<b>SEK Hedged Share Class</b>						
EUR	1,067,274	SEK	11,880,200	BNY Mellon	15/3/2023	(4,585)
SEK	607,560,592	EUR	54,337,539	BNY Mellon	15/3/2023	478,024
Net unrealised appreciation						473,439
<b>USD Hedged Share Class</b>						
EUR	4,443,832	USD	4,744,952	BNY Mellon	15/3/2023	(13,261)
USD	12,111,301	EUR	11,232,256	BNY Mellon	15/3/2023	144,387
Net unrealised appreciation						131,126
Total net unrealised depreciation						(1,393,129)

## Open Exchange Traded Futures Contracts as at 28 February 2023

Number of contracts	Currency	Contract/Description	Expiration date	Unrealised appreciation/(depreciation) EUR
(1,151)	EUR	Euro BOBL	March 2023	2,596,274
(57)	EUR	Euro Bund	March 2023	81,805
116	EUR	Euro BUXL	March 2023	(1,236,391)
52	EUR	Euro Schatz	March 2023	(56,167)
(149)	EUR	Euro-BTP	March 2023	151,980
(173)	EUR	Euro-OAT	March 2023	1,578,380
(38)	JPY	Japanese 10 Year Bond (OSE)	March 2023	89,605
298	GBP	3 Month SONIA	June 2023	64,178
(261)	USD	US Treasury 10 Year Note (CBT)	June 2023	126,989
(225)	USD	US Ultra 10 Year Note	June 2023	189,875
(53)	USD	US Ultra Bond (CBT)	June 2023	110,413
(62)	GBP	Long Gilt	June 2023	62,161
219	USD	US Treasury 2 Year Note (CBT)	June 2023	(112,194)
(46)	USD	US Treasury 5 Year Note (CBT)	June 2023	20,919
Total				3,667,827

The notes on pages 986 to 999 form an integral part of these financial statements.

# Euro Corporate Bond Fund continued

## Swaps as at 28 February 2023

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) EUR	Market Value EUR
CDS	EUR 135,000,000	Fund receives default protection on ITRAXX.EUR.38.V1; and pays Fixed 1%	Bank of America	20/12/2027	155,471	(1,216,740)
CDS	EUR 5,600,000	Fund receives default protection on Credit Suisse; and pays Fixed 1%	Barclays	20/12/2023	(71,293)	65,750
CDS	EUR 2,503,000	Fund receives default protection on Credit Suisse; and pays Fixed 1%	BNP Paribas	20/12/2027	39,603	241,844
CDS	EUR 511,000	Fund receives default protection on Credit Suisse; and pays Fixed 1%	Goldman Sachs	20/12/2027	7,216	49,374
CDS	EUR 51,980,000	Fund receives default protection on ITRAXX.FINSR.38.V1; and pays Fixed 1%	Goldman Sachs	20/12/2027	(22,023)	(266,663)
CDS	EUR 308,320,000	Fund receives default protection on ITRAXX.FINSUB.38.V1; and pays Fixed 1%	Goldman Sachs	20/12/2027	(1,743,574)	7,132,348
CDS	EUR 3,486,000	Fund receives default protection on ING; and pays Fixed 1%	JP Morgan	20/12/2026	27,411	(1,357)
CDS	EUR 1,615,385	Fund receives default protection on ING; and pays Fixed 1%	JP Morgan	20/12/2026	5,104	(629)
CDS	EUR 8,374,250	Fund receives default protection on Credit Suisse; and pays Fixed 1%	JP Morgan	20/6/2027	472,367	728,134
CDS	EUR 5,289,250	Fund receives default protection on Credit Suisse; and pays Fixed 1%	JP Morgan	20/6/2027	299,316	459,896
CDS	EUR 9,340,445	Fund receives default protection on Telefonica; and pays Fixed 1%	JP Morgan	20/6/2027	(59,174)	(38,898)
CDS	EUR 11,986,000	Fund receives default protection on Credit Suisse; and pays Fixed 1%	JP Morgan	20/12/2027	75,200	1,158,107
CDS	EUR 6,000,000	Fund receives default protection on British American Tobacco; and pays Fixed 1%	Morgan Stanley	20/6/2027	2,909	27,884
IFS	EUR 5,070,000	Fund receives default protection CPTFEMU + 0bps; and pays Fixed 3.0595%	Goldman Sachs	16/9/2027	49,124	49,124
IFS	EUR 8,245,000	Fund receives default protection CPTFEMU + 0bps; and pays Fixed 2.555%	Goldman Sachs	16/10/2027	245,402	245,402
IFS	EUR 6,510,000	Fund receives default protection CPTFEMU + 0bps; and pays Fixed 2.72%	Goldman Sachs	16/10/2027	142,354	142,354
IFS	EUR 9,680,000	Fund receives default protection CPTFEMU + 0bps; and pays Fixed 2.7%	Goldman Sachs	16/12/2027	93,434	93,434
IFS	EUR 5,140,000	Fund provides default protection CPTFEMU + 0bps; and receives Fixed 2.654%	Goldman Sachs	16/9/2032	(106,862)	(106,862)
IFS	EUR 8,635,000	Fund provides default protection CPTFEMU + 0bps; and receives Fixed 2.415%	Goldman Sachs	16/10/2032	(336,097)	(336,097)
IFS	EUR 6,580,000	Fund provides default protection CPTFEMU + 0bps; and receives Fixed 2.5475%	Goldman Sachs	16/10/2032	(174,986)	(174,986)
IFS	EUR 8,630,000	Fund provides default protection CPTFEMU + 0bps; and receives Fixed 2.50481%	Goldman Sachs	16/12/2032	(151,591)	(151,591)
IRS	EUR 81,074,053	Fund receives Fixed 0.4775%; and pays Floating EURIBOR 6 Month	Goldman Sachs	9/10/2026	(8,206,764)	(8,206,764)
IRS	EUR 81,074,053	Fund receives Fixed 0.54056%; and pays Floating EURIBOR 6 Month	Goldman Sachs	9/10/2026	(8,036,119)	(8,036,119)
IRS	EUR 79,863,993	Fund receives Fixed 0.6383%; and pays Floating EURIBOR 6 Month	Goldman Sachs	9/10/2026	(7,655,633)	(7,655,633)
IRS	EUR 25,879,294	Fund receives Fixed 0.6655%; and pays Floating EURIBOR 6 Month	Goldman Sachs	16/2/2027	(2,677,059)	(2,677,059)
IRS	EUR 7,115,689	Fund receives Fixed 1.799%; and pays Floating EURIBOR 6 Month	Goldman Sachs	16/4/2027	(446,681)	(446,681)
IRS	EUR 27,334,700	Fund receives Fixed 0.868%; and pays Floating EURIBOR 6 Month	Goldman Sachs	10/7/2028	(3,303,907)	(3,303,907)
IRS	EUR 15,267,430	Fund receives Fixed 0.8545%; and pays Floating EURIBOR 6 Month	Goldman Sachs	13/12/2028	(1,964,336)	(1,964,336)
IRS	EUR 27,864,000	Fund receives Fixed 0.7996%; and pays Floating EURIBOR 6 Month	Goldman Sachs	23/2/2032	(5,348,124)	(5,343,115)
IRS	EUR 56,000,000	Fund receives Fixed 2.4985%; and pays Floating EURIBOR 6 Month	Goldman Sachs	6/9/2032	(3,574,617)	(3,574,617)

The notes on pages 986 to 999 form an integral part of these financial statements.

# Euro Corporate Bond Fund continued

## Swaps as at 28 February 2023

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) EUR	Market Value EUR
IRS	USD 2,500,000	Fund receives Fixed 0.9775%; and pays Floating USD SOFR 1 Day	Goldman Sachs	20/10/2050	(1,001,737)	(1,001,738)
IRS	USD 2,500,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 0.9038%	Goldman Sachs	20/10/2050	1,010,306	1,010,306
IRS	EUR 9,940,000	Fund receives Floating EURIBOR 6 Month; and pays Fixed 0.79722%	Goldman Sachs	23/2/2052	3,822,483	3,805,672
IRS	EUR 22,000,000	Fund receives Floating EURIBOR 6 Month; and pays Fixed 2.19%	Goldman Sachs	6/9/2052	2,482,471	2,482,471
IRS	EUR 23,947,373	Fund receives Floating EURIBOR 6 Month; and pays Fixed 2.113%	Goldman Sachs	19/1/2053	3,010,577	3,010,577
IRS	EUR 8,221,782	Fund receives Floating EURIBOR 6 Month; and pays Fixed 2.14%	Goldman Sachs	19/1/2053	989,871	989,871
IRS	EUR 9,000,000	Fund receives Floating EURIBOR 6 Month; and pays Fixed 2.607%	Goldman Sachs	27/2/2053	261,524	261,524
Total					(31,688,434)	(22,549,720)

CDS: Credit Default Swap

IFS: Inflation Rate Swaps

IRS: Interest Rate Swaps

## Written Swaptions as at 28 February 2023

Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) EUR	Market Value EUR
GBP (24,800,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 4.75% Fixed annually from 25/8/2024; and pays Floating GBP SONIA annually from 25/8/2024	Citibank	25/8/2023	(59,362)	(166,771)
EUR (150,000,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 1.37% Fixed annually from 12/4/2024; and pays Floating EURIBOR 6 Month semi-annually from 12/10/2023	Goldman Sachs	6/4/2023	(10,993,352)	(13,910,851)
EUR (150,000,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating EURIBOR 6 Month semi-annually from 12/10/2023; and pays 1.37% Fixed annually from 12/4/2024	Goldman Sachs	6/4/2023	2,917,304	(197)
Total				(8,135,410)	(14,077,819)

# Euro Reserve Fund

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
<b>Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market</b>							
<b>FUNDS</b>							
<b>Ireland</b>							
57,329	BlackRock ICS Euro Liquid Environmentally Aware Fund <sup>†</sup>	5,664,906	4.63				
Total Funds		5,664,906	4.63				
<b>COMMERCIAL PAPER</b>							
<b>Finland</b>							
EUR 1,000,000	OP Corporate Bank 0% 6/3/2023	999,531	0.82				
EUR 2,000,000	OP Corporate Bank 0% 9/3/2023	1,998,661	1.63				
EUR 2,000,000	OP Corporate Bank 0% 9/6/2023	1,984,073	1.62				
		4,982,265	4.07				
<b>France</b>							
EUR 4,000,000	Antalis 0% 23/3/2023	3,992,759	3.26				
EUR 1,000,000	Banque Fédérative du Crédit Mutuel 0% 20/4/2023	1,000,010	0.82				
EUR 1,000,000	Banque Fédérative du Crédit Mutuel 0% 5/5/2023	994,901	0.81				
EUR 2,000,000	Banque Fédérative du Crédit Mutuel 0% 2/1/2024	2,000,423	1.64				
EUR 2,000,000	BPCE 0% 15/8/2023	1,969,951	1.61				
EUR 2,000,000	BPCE 0% 2/1/2024	2,000,926	1.64				
EUR 4,000,000	Credit Agricole Consumer Finance 0% 3/3/2023	3,998,865	3.27				
EUR 2,000,000	FS Societe Generale Ossiam ETF 0% 31/7/2023	2,000,262	1.64				
		17,958,097	14.69				
<b>Germany</b>							
EUR 2,000,000	SAP 0% 28/4/2023	1,990,983	1.63				
<b>Ireland</b>							
EUR 3,000,000	Matchpoint Finance 0% 28/3/2023	2,993,955	2.45				
<b>Luxembourg</b>							
EUR 1,000,000	Albion Capital 0% 22/5/2023	993,434	0.81				
<b>Sweden</b>							
EUR 2,000,000	Svenska Handelsbanken 0% 3/7/2023	1,979,611	1.62				
<b>United Kingdom</b>							
EUR 1,000,000	Barclays Bank 0% 1/3/2023	999,858	0.82				
EUR 1,000,000	Barclays Bank 0% 7/8/2023	1,000,296	0.82				
EUR 1,000,000	Barclays Bank 0% 6/11/2023	1,000,707	0.82				
EUR 2,000,000	Barclays Bank 0% 10/11/2023	1,951,319	1.59				
EUR 2,000,000	NTT Finance UK 0% 24/3/2023	1,996,380	1.63				
EUR 1,000,000	NTT Finance UK 0% 24/3/2023	998,190	0.82				
EUR 1,000,000	Standard Chartered Bank 0% 1/3/2023	999,858	0.82				
		8,946,608	7.32				
				<b>United States</b>			
EUR 2,000,000	Colgate-Palmolive 0% 2/3/2023	1,999,608	1.63				
EUR 1,000,000	Sunderland Receivables 0% 17/3/2023	998,642	0.82				
		2,998,250	2.45				
Total Commercial Paper		42,843,203	35.04				
				<b>CERTIFICATES OF DEPOSIT</b>			
				<b>Australia</b>			
EUR 2,000,000	National Australia Bank 0% 7/6/2023	1,984,526	1.62				
				<b>Canada</b>			
EUR 1,000,000	Toronto Dominion Bank 0% 2/6/2023	1,000,268	0.82				
EUR 2,000,000	Toronto Dominion Bank 0% 14/7/2023	2,000,110	1.63				
EUR 1,000,000	Toronto Dominion Bank 0% 21/7/2023	999,985	0.82				
EUR 1,000,000	Toronto Dominion Bank 2.5% 25/5/2023	999,403	0.82				
		4,999,766	4.09				
				<b>Finland</b>			
EUR 1,500,000	Nordea Bank (London Branch) 0% 3/7/2023	1,484,996	1.22				
				<b>France</b>			
EUR 1,000,000	BNP Paribas 0% 6/3/2023	999,504	0.82				
				<b>Japan</b>			
EUR 1,000,000	Mitsubishi UFJ Trust and Banking 0% 14/4/2023	996,679	0.82				
EUR 1,000,000	Mitsubishi UFJ Trust and Banking 0% 26/4/2023	995,689	0.81				
EUR 2,000,000	Mizuho Corporate Bank 0% 6/3/2023	1,999,040	1.63				
EUR 500,000	Mizuho Corporate Bank 0% 24/3/2023	499,144	0.41				
EUR 1,000,000	Mizuho Corporate Bank 0% 5/4/2023	997,436	0.82				
EUR 1,000,000	Mizuho International 0% 3/3/2023	999,725	0.82				
EUR 1,000,000	Mizuho International 0% 9/5/2023	994,823	0.81				
EUR 1,000,000	MUFG Bank 0% 10/3/2023	999,220	0.82				
EUR 1,000,000	MUFG Bank 0% 17/3/2023	998,724	0.82				
EUR 2,000,000	Sumitomo Mitsui Banking 0% 20/3/2023	1,997,094	1.63				
EUR 2,000,000	Sumitomo Mitsui Banking 0% 21/3/2023	1,996,956	1.63				
EUR 1,000,000	Sumitomo Mitsui Banking 0% 24/3/2023	998,271	0.82				
EUR 500,000	Sumitomo Mitsui Banking 0% 13/4/2023	498,380	0.41				
EUR 1,000,000	Sumitomo Mitsui Banking 0% 10/5/2023	994,482	0.81				
		15,965,663	13.06				
				<b>South Korea</b>			
EUR 1,500,000	KEB Hana Bank (London Branch) 0% 17/4/2023	1,494,593	1.22				

<sup>†</sup>Investment in connected party fund, see further information in Note 10.

The notes on pages 986 to 999 form an integral part of these financial statements.



# Euro Reserve Fund continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
<b>United Kingdom</b>				<b>Other Transferable Securities</b>			
EUR 1,000,000	Standard Chartered Bank 0% 1/6/2023	992,507	0.81	<b>COMMERCIAL PAPER</b>			
EUR 1,500,000	Standard Chartered Bank 0% 4/8/2023	1,499,858	1.23	<b>France</b>			
		2,492,365	2.04	EUR 1,000,000	BPCE 0% 24/1/2024**	1,000,000	0.82
Total Certificates of Deposit				Total Commercial Paper			
Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market				Total Other Transferable Securities			
				Total Portfolio			
				Other Net Assets			
				Total Net Assets (EUR)			

\*\*Security subject to a fair value adjustment as detailed in Note 2(j).

# Euro Short Duration Bond Fund

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
<b>Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market</b>				EUR 20,000,000	Royal Bank of Canada 0.125% 26/4/2027	17,312,115	0.40
				EUR 25,300,000	Toronto-Dominion Bank/The 0.864% 24/3/2027	22,588,473	0.52
						127,208,395	2.94
<b>FUNDS</b>				<b>Cayman Islands</b>			
<b>Ireland</b>				GBP 900,000	Trafford Centre Finance 4.832% 28/7/2035	790,852	0.02
2,846,837	BlackRock ICS Euro Liquid Environmentally Aware Fund <sup>†</sup>	281,308,214	6.49				
Total Funds							
				<b>China</b>			
				EUR 20,725,000	China Development Bank 0% 27/10/2023	20,180,658	0.46
<b>BONDS</b>				<b>Cyprus</b>			
<b>Australia</b>				EUR 9,425,000	Cyprus Government International Bond 0% 9/2/2026 <sup>*</sup>	8,412,614	0.19
EUR 24,400,000	Commonwealth Bank of Australia 0.75% 28/2/2028	21,129,058	0.49	EUR 49,000,000	Cyprus Government International Bond 0.625% 3/12/2024	46,635,505	1.08
EUR 43,416,000	National Australia Bank 0.625% 16/3/2027	38,309,193	0.88	EUR 7,538,000	Cyprus Government International Bond 3.75% 26/7/2023	7,573,617	0.17
EUR 2,540,000	Westpac Banking 0.5% 16/1/2025	2,386,674	0.06			62,621,736	1.44
				<b>Denmark</b>			
				EUR 19,500,000	Danske Bank 1% 15/5/2031	17,106,375	0.39
				<b>Finland</b>			
				EUR 11,075,000	CRH Finland Services 0.875% 5/11/2023	10,870,057	0.25
				EUR 20,000,000	Finland Government Bond 0% 15/9/2024 <sup>*</sup>	19,045,616	0.44
				EUR 16,000,000	Finland Government Bond 0.875% 15/9/2025 <sup>*</sup>	15,124,880	0.35
				EUR 8,800,000	OP Corporate Bank 1.625% 9/6/2030	8,076,200	0.19
						53,116,753	1.23
<b>Belgium</b>				<b>France</b>			
EUR 19,100,000	Argenta Spaarbank 1% 6/2/2024	18,542,662	0.43	EUR 12,600,000	Arkea Home Loans SFH 3% 30/3/2027	12,316,122	0.28
EUR 7,100,000	Argenta Spaarbank 5.375% 29/11/2027 <sup>*</sup>	7,188,253	0.16	EUR 1,300,000	Banque Federative du Credit Mutuel 3.875% 16/6/2032	1,219,185	0.03
EUR 6,250,000	Euroclear Bank 0.125% 7/7/2025	5,753,438	0.13	EUR 9,400,000	BNP Paribas 0.5% 4/6/2026	8,661,544	0.20
EUR 5,600,000	KBC 0.125% 10/9/2026	5,054,000	0.12	EUR 13,400,000	BNP Paribas 2.5% 31/3/2032	11,920,238	0.28
EUR 10,500,000	KBC 4.875% 25/4/2033	10,294,511	0.24	EUR 16,200,000	BPCE 0.25% 15/1/2026	14,561,613	0.34
EUR 800,000	KBC Bank 0% 3/12/2025	724,160	0.02	EUR 6,200,000	BPCE 4.625% 2/3/2030	6,166,148	0.14
EUR 33,000,000	Kingdom of Belgium Government Bond 0.8% 22/6/2025	31,293,529	0.72	EUR 36,900,000	Bpifrance SACA 0.125% 25/11/2023	35,989,308	0.83
				EUR 49,600,000	Caisse Centrale du Credit Immobilier de France 0% 17/1/2024	48,057,192	1.11
				EUR 16,400,000	Cie de Financement Foncier 0.05% 16/4/2024 <sup>*</sup>	15,765,484	0.36
<b>Canada</b>				EUR 10,400,000	Cie de Saint-Gobain 0.625% 15/3/2024	10,074,540	0.23
EUR 30,900,000	Bank of Montreal 1% 5/4/2026	28,406,833	0.66	EUR 6,800,000	Cie de Saint-Gobain 1.75% 3/4/2023	6,792,690	0.16
EUR 24,200,000	Bank of Nova Scotia/The 0.01% 15/12/2027	20,353,168	0.47	EUR 2,100,000	Coentreprise de Transport d'Electricite 1.5% 29/7/2028	1,840,354	0.04
EUR 7,100,000	Bank of Nova Scotia/The 0.45% 16/3/2026	6,417,122	0.15	EUR 14,400,000	Credit Agricole 1.625% 5/6/2030	13,278,280	0.31
EUR 26,600,000	Canadian Imperial Bank of Commerce 0.375% 10/3/2026	24,003,042	0.55				
EUR 9,300,000	Federation des Caisses Desjardins du Quebec 0.25% 8/2/2027	8,127,642	0.19				

<sup>†</sup>Investment in connected party fund, see further information in Note 10.  
<sup>\*</sup>All or a portion of this security represents a security on loan.

The notes on pages 986 to 999 form an integral part of these financial statements.

# Euro Short Duration Bond Fund continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
EUR 8,900,000	Credit Agricole 4% 12/10/2026	8,830,446	0.20	EUR 9,884,000	TotalEnergies 2.625% 26/2/2172	9,326,847	0.21
EUR 25,400,000	Credit Mutuel Home Loan SFH 0.25% 30/4/2024*	24,425,402	0.56	EUR 12,600,000	Veolia Environnement 2.25% 20/4/2171	11,399,850	0.26
EUR 502,898	FCT Autonoria 2019 3.253% 25/9/2035	502,073	0.01			648,261,239	14.95
EUR 68,010	FCT Autonoria 2019 3.603% 25/9/2035	67,614	0.00		<b>Germany</b>		
EUR 45,409	FCT Autonoria 2019 4.003% 25/9/2035	44,596	0.00	EUR 29,400,000	Bayer 2.375% 12/11/2079	27,152,488	0.63
EUR 67,908	FCT Autonoria 2019 5.103% 25/9/2035	66,952	0.00	EUR 7,100,000	Bertelsmann 3.5% 29/5/2029	6,896,514	0.16
EUR 68,010	FCT Autonoria 2019 6.103% 25/9/2035	66,286	0.00	EUR 153,566,000	Bundesobligation 0% 18/10/2024*	145,905,231	3.37
EUR 110,315	FCT E-Carat 10 3.106% 20/12/2028	110,333	0.00	EUR 133,450,000	Bundesobligation 0% 11/4/2025*	125,105,482	2.89
EUR 27,579	FCT E-Carat 10 3.506% 20/12/2028	27,500	0.00	EUR 125,810,810	Bundesrepublik Deutschland Bundesanleihe 0.5% 15/2/2025*	119,620,132	2.76
EUR 13,789	FCT E-Carat 10 3.906% 20/12/2028	13,767	0.00	EUR 80,000,000	Bundesschatzanweisungen 0.4% 13/9/2024*	76,686,800	1.77
EUR 27,579	FCT E-Carat 10 4.756% 20/12/2028	27,460	0.00	EUR 187,000,000	Bundesschatzanweisungen 2.2% 12/12/2024*	183,908,150	4.24
EUR 282,986	FCT Noria 2018-1 3.264% 25/6/2038	282,832	0.01	EUR 4,000,000	Commerzbank 1.375% 29/12/2031*	3,339,000	0.08
EUR 110,734	FCT Noria 2018-1 3.514% 25/6/2038	109,872	0.00	EUR 7,400,000	Commerzbank 5.125% 18/1/2030	7,375,839	0.17
EUR 123,038	FCT Noria 2018-1 4.664% 25/6/2038	120,738	0.00	EUR 4,400,000	Deutsche Bank 5% 5/9/2030	4,274,820	0.10
EUR 1,556,070	FCT Noria 2021 3.503% 25/10/2049	1,522,814	0.04	EUR 14,500,000	Deutsche Pfandbriefbank 0.1% 2/2/2026*	12,697,070	0.29
EUR 666,887	FCT Noria 2021 3.903% 25/10/2049	645,583	0.02	EUR 8,100,000	Deutsche Pfandbriefbank 0.125% 5/9/2024	7,606,548	0.18
EUR 300,000	FCT Pixel 2021 4.443% 25/2/2038	289,448	0.01	EUR 24,900,000	Deutsche Pfandbriefbank 0.25% 17/1/2025	22,982,824	0.53
EUR 171,750,000	French Republic Government Bond OAT 0% 25/2/2025*	161,170,200	3.72	EUR 5,200,000	Deutsche Pfandbriefbank 0.25% 27/10/2025	4,653,558	0.11
EUR 14,265,000	French Republic Government Bond OAT 0.5% 25/5/2026	13,130,585	0.30	EUR 37,775,000	Fraport Frankfurt Airport Services Worldwide 1.625% 9/7/2024	36,489,517	0.84
EUR 106,415,000	French Republic Government Bond OAT 1% 25/11/2025*	100,531,049	2.32	EUR 9,500,000	Hamburg Commercial Bank 0.5% 22/9/2026	8,426,975	0.19
EUR 37,570,000	French Republic Government Bond OAT 1.75% 25/11/2024*	36,636,323	0.85	EUR 5,400,000	Landesbank Hessen-Thueringen Girozentrale 4% 4/2/2030	5,235,354	0.12
EUR 40,000,000	French Republic Government Bond OAT 2.25% 25/5/2024*	39,507,380	0.91	EUR 61,187	Red & Black Auto Germany 6 UG 3.802% 15/10/2028	60,998	0.00
EUR 2,542,144	Harmony French Home Loans FCT 2020-2 3.393% 27/8/2061	2,558,850	0.06	EUR 61,187	Red & Black Auto Germany 6 UG 4.652% 15/10/2028	60,953	0.00
EUR 2,100,000	Harmony French Home Loans FCT 2020-2 4.043% 27/8/2061	2,083,120	0.05	EUR 386,561	Red & Black Auto Germany 8 UG 3.152% 15/9/2030	384,355	0.01
EUR 7,939,576	Harmony French Home Loans FCT 2021-1 3.393% 27/5/2061	7,985,066	0.18	EUR 386,561	Red & Black Auto Germany 8 UG 3.352% 15/9/2030	378,989	0.01
EUR 600,000	Harmony French Home Loans FCT 2021-1 3.643% 27/5/2061	583,543	0.01	EUR 96,640	Red & Black Auto Germany 8 UG 3.752% 15/9/2030	93,417	0.00
EUR 25,400,000	La Banque Postale 1% 9/2/2028	21,976,671	0.51	EUR 16,801,000	Volkswagen Leasing 0.375% 20/7/2026	14,722,632	0.34
EUR 3,072,000	TotalEnergies 1.625% 25/1/2172	2,539,776	0.06	EUR 18,700,000	Vonovia 0.375% 16/6/2027	15,687,493	0.36
EUR 15,661,000	TotalEnergies 1.75% 4/4/2171	15,035,565	0.35	EUR 5,700,000	Vonovia 1.375% 28/1/2026	5,252,465	0.12
						834,997,604	19.27
					<b>Iceland</b>		
				EUR 29,550,000	Iceland Government International Bond 0.1% 20/6/2024	28,038,518	0.65

\*All or a portion of this security represents a security on loan.

# Euro Short Duration Bond Fund continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
<b>International</b>				GBP 8,111,744	Taurus 2019-2 UK 5.265% 17/11/2029	9,141,621	0.21
EUR 21,700,000	European Union 0.8% 4/7/2025	20,448,018	0.47	GBP 2,567,308	Taurus 2019-2 UK 5.865% 17/11/2029	2,886,105	0.07
EUR 22,843,279	European Union 3% 4/3/2053	20,514,770	0.47	GBP 2,077,618	Taurus 2019-2 UK 6.165% 17/11/2029	2,318,427	0.05
EUR 20,011,000	European Union 3.375% 4/11/2042	19,402,198	0.45	GBP 2,117,448	Taurus 2021-1 UK 4.795% 17/5/2031	2,344,690	0.05
		60,364,986	1.39	GBP 855,715	Taurus 2021-1 UK 5.245% 17/5/2031	929,198	0.02
<b>Ireland</b>				GBP 536,063	Taurus 2021-1 UK 5.595% 17/5/2031	571,847	0.01
GBP 5,738,856	Agora UK 2021 5.052% 22/7/2031	6,243,845	0.14	GBP 483,449	Taurus 2021-1 UK 6.545% 17/5/2031	513,936	0.01
EUR 12,675,000	AIB 3.625% 4/7/2026	12,405,593	0.29	GBP 3,328,428	Taurus 2021-4 UK 4.895% 17/8/2031	3,715,454	0.09
GBP 1,142,299	Atom Mortgage 5.752% 22/7/2031	1,176,349	0.03	GBP 410,222	Taurus 2021-4 UK 6.045% 17/8/2031	434,052	0.01
EUR 150,000	Avoca CLO XIV 6.984% 12/1/2031	134,201	0.01			135,989,770	3.14
EUR 150,000	Avoca CLO XIV 8.634% 12/1/2031	128,180	0.00	<b>Italy</b>			
EUR 12,625,000	Bank of Ireland 1.875% 5/6/2026	11,868,194	0.27	EUR 236,996	Asset-Backed European Securitisation Transaction Seventeen 3.652% 15/4/2032	236,534	0.01
EUR 8,023,681	Haus European Loan Conduit No 39 3.118% 28/7/2051	7,627,669	0.18	EUR 91,152	Asset-Backed European Securitisation Transaction Seventeen 4.202% 15/4/2032	90,033	0.00
EUR 1,038,700	Haus European Loan Conduit No 39 3.568% 28/7/2051	933,433	0.02	EUR 87,506	Asset-Backed European Securitisation Transaction Seventeen 5.252% 15/4/2032	87,585	0.00
EUR 840,757	Haus European Loan Conduit No 39 3.868% 28/7/2051	723,175	0.02	EUR 36,461	Asset-Backed European Securitisation Transaction Seventeen 6.252% 15/4/2032	36,176	0.00
EUR 31,000,000	Ireland Government Bond 3.4% 18/3/2024	31,093,349	0.72	EUR 341,111	AutoFlorence 1 3.414% 25/12/2042	339,166	0.01
EUR 15,000,000	Ireland Government Bond 5.4% 13/3/2025	15,665,587	0.36	EUR 810,379	Autoflorence 2 3.146% 24/12/2044	789,601	0.02
EUR 1,331,397	Last Mile Logistics Pan Euro Finance 4.082% 17/8/2033	1,235,536	0.03	EUR 373,605	Autoflorence 2 3.546% 24/12/2044	356,775	0.01
EUR 795,304	Last Mile Logistics Pan Euro Finance 4.582% 17/8/2033	718,836	0.02	EUR 200,339	Autoflorence 2 4.746% 24/12/2044	193,018	0.01
EUR 6,169,730	Last Mile PE 2021 3.582% 17/8/2031	6,033,765	0.14	EUR 23,600,000	Banca Monte dei Paschi di Siena 0.875% 8/10/2027	20,808,356	0.48
EUR 1,987,583	Last Mile PE 2021 3.732% 17/8/2031	1,894,800	0.04	EUR 143,000	Brignole 2021 2.799% 24/7/2036	140,519	0.00
EUR 938,803	Last Mile PE 2021 3.882% 17/8/2031	886,995	0.02	EUR 100,000	Brignole 2021 3.599% 24/7/2036	96,499	0.00
EUR 1,060,777	Last Mile PE 2021 4.282% 17/8/2031	986,063	0.02	EUR 814,966	Cassia 2022-1 6.154% 22/5/2034	737,544	0.02
EUR 7,892,288	Pearl Finance 2020 4.082% 17/11/2032	7,806,341	0.18	EUR 6,875,000	Enel 6.375% 16/4/2028	6,883,594	0.16
EUR 1,128,144	Pearl Finance 2020 4.582% 17/11/2032	1,086,503	0.03	EUR 8,730,000	Eni 2.625% 13/1/2172	8,046,335	0.18
EUR 1,354,717	Pearl Finance 2020 5.182% 17/11/2032	1,308,657	0.03	EUR 17,600,000	Intesa Sanpaolo 0.5% 5/3/2024	17,041,464	0.39
EUR 538,350	River Green Finance 2020 3.443% 22/1/2032	511,890	0.01	EUR 10,150,000	Intesa Sanpaolo 1% 4/7/2024	9,750,750	0.23
EUR 324,950	River Green Finance 2020 3.793% 22/1/2032	308,931	0.01	EUR 47,000,000	Italy Buoni Poliennali Del Tesoro 0% 29/11/2023*	45,857,305	1.06
EUR 871,808	SCF Rahoituspalvelut IX 3.383% 25/10/2030	865,295	0.02	EUR 26,000,000	Italy Buoni Poliennali Del Tesoro 0% 15/8/2024*	24,665,878	0.57
EUR 1,053,095	Taurus 2019-1 FR 3.412% 2/2/2031	1,046,360	0.02	EUR 37,000,000	Italy Buoni Poliennali Del Tesoro 0% 15/12/2024*	34,671,758	0.80
EUR 236,113	Taurus 2019-1 FR 3.962% 2/2/2031	230,259	0.01				
EUR 220,781	Taurus 2019-1 FR 4.462% 2/2/2031	214,634	0.00				

\*All or a portion of this security represents a security on loan.

The notes on pages 986 to 999 form an integral part of these financial statements.

# Euro Short Duration Bond Fund continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
EUR 29,000,000	Italy Buoni Poliennali Del Tesoro 1.2% 15/8/2025	27,272,451	0.63	EUR 1,432,037	Dutch Property Finance 2020-2 3.258% 28/1/2058	1,428,654	0.03
EUR 14,500,000	Italy Buoni Poliennali Del Tesoro 1.85% 1/7/2025	13,912,692	0.32	EUR 290,000	Dutch Property Finance 2020-2 3.818% 28/1/2058	285,277	0.01
EUR 3,648,000	Koromo Italy 0% 26/2/2035	3,652,557	0.08	EUR 9,404,983	Dutch Property Finance 2021-1 3.118% 28/7/2058	9,383,117	0.22
EUR 3,012,338	Progetto Quinto 2.664% 27/10/2036	2,994,398	0.07	EUR 739,000	Dutch Property Finance 2021-1 3.568% 28/7/2058	723,923	0.02
EUR 599,000	Red & Black Auto Italy 5.279% 28/12/2031	571,040	0.01	EUR 820,000	Dutch Property Finance 2021-2 3.268% 28/4/2059	795,811	0.02
EUR 4,375,000	Snam 0% 15/8/2025	3,976,481	0.09	EUR 504,000	Dutch Property Finance 2021-2 3.518% 28/4/2059	478,257	0.01
		223,208,509	5.15	EUR 3,337,000	Dutch Property Finance 2023-1 3.426% 28/4/2064	3,323,444	0.08
	<b>Latvia</b>			EUR 9,650,000	EnBW International Finance 3.5% 24/7/2028	9,390,560	0.22
EUR 775,000	Latvia Government International Bond 3.5% 17/1/2028	765,921	0.02	EUR 4,075,000	EnBW International Finance 3.625% 22/11/2026	4,035,534	0.09
	<b>Luxembourg</b>			EUR 21,700,000	Enel Finance International 0% 28/5/2026	19,091,985	0.44
EUR 18,800,000	Becton Dickinson Euro Finance 0.632% 4/6/2023	18,676,578	0.43	EUR 22,100,000	Iberdrola International 1.874% 28/4/2171	19,779,500	0.46
EUR 4,767,000	BL Consumer Credit 2021 3.153% 25/9/2038	4,780,406	0.11	EUR 8,100,000	Iberdrola International 3.25% 12/2/2172	7,832,700	0.18
EUR 528,000	BL Consumer Credit 2021 3.503% 25/9/2038	519,792	0.01	EUR 24,300,000	ING Groep 0.1% 3/9/2025	22,799,475	0.53
EUR 681,000	BL Consumer Credit 2021 4.053% 25/9/2038	660,386	0.02	EUR 6,000,000	ING Groep 0.25% 18/2/2029	4,841,084	0.11
EUR 355,000	BL Consumer Credit 2021 5.253% 25/9/2038	338,903	0.01	EUR 6,800,000	ING Groep 0.375% 29/9/2028	5,624,771	0.13
EUR 4,900,000	Bumper De 2.972% 23/8/2032	4,910,841	0.11	EUR 21,200,000	ING Groep 2.5% 15/2/2029*	20,631,824	0.47
EUR 900,000	FACT Master 3.356% 20/7/2028	890,685	0.02	EUR 407,000	Jubilee Place 3.428% 17/1/2059	391,839	0.01
EUR 2,812,976	Germany Compartment Consumer 2020-1 3.525% 14/11/2034	2,800,790	0.07	EUR 201,000	Jubilee Place 3.928% 17/1/2059	191,673	0.00
EUR 1,022,901	Germany Compartment Consumer 2020-1 4.125% 14/11/2034	1,008,549	0.02	EUR 710,455	Jubilee Place 2020-1 3.328% 17/10/2057	711,161	0.01
EUR 562,595	Germany Compartment Consumer 2020-1 4.875% 14/11/2034	552,325	0.01	EUR 3,914,023	Jubilee Place 2021-1 3.158% 17/7/2058	3,894,644	0.09
EUR 20,000,000	Holcim Finance Luxembourg 1.5% 6/4/2025	19,065,020	0.44	EUR 187,200	Magoi 2019 2.964% 27/7/2039	185,571	0.01
EUR 5,375,000	Medtronic Global 2.625% 15/10/2025	5,224,177	0.12	EUR 62,344	Magoi 2019 3.364% 27/7/2039	61,411	0.00
EUR 8,750,000	Segro Capital 1.25% 23/3/2026	7,960,225	0.18	EUR 31,250	Magoi 2019 3.764% 27/7/2039	30,388	0.00
EUR 6,300,000	Traton Finance Luxembourg 4.125% 22/11/2025	6,255,081	0.15	EUR 31,250	Magoi 2019 4.564% 27/7/2039	30,395	0.00
		73,643,758	1.70	EUR 6,000,000	Netherlands Government Bond 0% 15/1/2024*	5,834,100	0.13
	<b>Mongolia</b>			EUR 25,000,000	Netherlands Government Bond 0.25% 15/7/2025*	23,371,541	0.54
EUR 26,558,000	Montenegro Government International Bond 2.875% 16/12/2027	21,075,698	0.49	EUR 9,625,000	RELX Finance 0% 18/3/2024	9,270,318	0.21
	<b>Netherlands</b>			EUR 3,822,956	Silver Arrow Athlon NL 2021-1 3.103% 26/4/2031	3,830,836	0.09
EUR 10,900,000	ABN AMRO Bank 5.125% 22/2/2033 <sup>†</sup>	10,774,650	0.25	EUR 1,100,000	Telefonica Europe 3% 4/12/2171	1,092,905	0.03
EUR 5,350,000	Coca-Cola HBC Finance 2.75% 23/9/2025*	5,204,507	0.12	EUR 7,232,000	Volkswagen International Finance 5.125% 4/9/2171*	7,232,362	0.17
EUR 10,800,000	de Volksbank 0.01% 16/9/2024	10,165,803	0.23			252,560,587	5.83
EUR 22,200,000	de Volksbank 0.75% 25/6/2023	22,023,732	0.51		<b>New Zealand</b>		
EUR 14,700,000	de Volksbank 1.75% 22/10/2030	13,338,043	0.31	EUR 15,075,000	ANZ New Zealand Int'l 0.5% 17/1/2024	14,660,739	0.34
EUR 4,515,030	Domi 2021-1 2.676% 15/6/2053	4,478,792	0.10	EUR 5,550,000	Chorus 1.125% 18/10/2023	5,452,542	0.13

\*All or a portion of this security represents a security on loan.

# Euro Short Duration Bond Fund continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
NZD 48,896,000	New Zealand Government Inflation Linked Bond 2% 20/9/2025	35,619,224	0.82	EUR 71,572	Autonoria Spain 2019 4.253% 27/12/2035	69,856	0.00
	New Zealand Government Inflation Linked Bond 2.5% 20/9/2040	9,082,217	0.21	EUR 71,715	Autonoria Spain 2019 5.253% 27/12/2035	69,648	0.00
NZD 13,339,000				EUR 71,715	Autonoria Spain 2019 6.403% 27/12/2035	69,105	0.00
		64,814,722	1.50	EUR 2,693,270	Autonoria Spain 2021 FT 3.053% 31/1/2039	2,700,043	0.06
	<b>Norway</b>			EUR 1,930,221	Autonoria Spain 2021 FT 3.203% 31/1/2039	1,907,637	0.05
EUR 14,825,000	DNB Bank 0.05% 14/11/2023	14,476,316	0.33	EUR 1,688,943	Autonoria Spain 2021 FT 3.453% 31/1/2039	1,651,533	0.04
EUR 4,500,000	DNB Bank 0.375% 18/1/2028	3,922,875	0.09	EUR 643,407	Autonoria Spain 2021 FT 3.953% 31/1/2039	618,388	0.02
EUR 16,600,000	DNB Bank 1.625% 31/5/2026	15,703,600	0.36	EUR 402,129	Autonoria Spain 2021 FT 5.053% 31/1/2039	384,176	0.01
EUR 16,275,000	Sbanken Boligkreditt 0.375% 26/4/2023	16,217,224	0.38	EUR 160,852	Autonoria Spain 2021 FT 6.303% 31/1/2039	152,164	0.00
		50,320,015	1.16	EUR 58,200,000	Banco Santander 0.01% 27/2/2025*	53,965,368	1.25
	<b>Poland</b>			EUR 2,711,918	BBVA Consumer Auto 2020-1 FTA 3.092% 20/1/2036	2,718,193	0.06
EUR 8,375,000	Republic of Poland Government International Bond 3.875% 14/2/2033	8,095,862	0.19	EUR 3,000,000	CaixaBank 0.75% 9/7/2026*	2,672,322	0.06
EUR 2,725,000	Republic of Poland Government International Bond 4.25% 14/2/2043	2,626,491	0.06	EUR 860,197	FT Santander Consumer Spain Auto 2020-1 2.747% 21/3/2033	861,500	0.02
		10,722,353	0.25	EUR 430,098	FT Santander Consumer Spain Auto 2020-1 2.997% 21/3/2033	420,993	0.01
	<b>Portugal</b>			EUR 286,732	FT Santander Consumer Spain Auto 2020-1 3.5% 21/3/2033	269,439	0.01
EUR 132,362	Ares Lusitani-STC / Pelican Finance 2 4.264% 25/1/2035	127,736	0.00	EUR 143,366	FT Santander Consumer Spain Auto 2020-1 3.997% 21/3/2033	138,703	0.00
EUR 860,353	Ares Lusitani-STC / Pelican Finance 2 6.264% 25/1/2035	820,394	0.02	EUR 16,800,000	Santander Consumer Finance 0.375% 27/6/2024	16,025,688	0.37
EUR 7,200,000	Banco BPI 0.25% 22/3/2024	6,943,572	0.16	EUR 8,100,000	Santander Consumer Finance 1% 27/2/2024*	7,878,870	0.18
EUR 798,900	TAGUS - Sociedade de Titularizacao de Creditos SA/Ulisses Finance No. 2 5.233% 23/9/2038	750,538	0.02	EUR 62,580,000	Spain Government Bond 0% 31/5/2025	58,067,356	1.34
EUR 178,076	TAGUS - Sociedade de Titularizacao de Creditos SA/Viriato Finance No 1 3.379% 28/10/2040	173,144	0.00			150,995,659	3.49
EUR 623,267	TAGUS - Sociedade de Titularizacao de Creditos SA/Viriato Finance No 1 3.979% 28/10/2040	593,994	0.01		<b>Sweden</b>		
EUR 6,408,087	TAGUS - Sociedade de Titularizacao de Creditos SA/Volta VII 0.7% 12/2/2024	6,285,675	0.15	EUR 10,000,000	Lansforsakringar Bank 0.875% 25/9/2023	9,846,550	0.23
		15,695,053	0.36	EUR 20,675,000	Skandinaviska Enskilda Banken 0.05% 1/7/2024	19,685,805	0.45
	<b>Singapore</b>			EUR 11,800,000	Stadshypotek 0.125% 5/10/2026	10,421,809	0.24
EUR 10,000,000	DBS 1.5% 11/4/2028	9,962,500	0.23	EUR 26,461,000	Swedbank 0.3% 20/5/2027	23,153,375	0.54
	<b>Slovakia</b>			EUR 10,250,000	Swedbank 1.3% 17/2/2027	9,086,830	0.21
EUR 15,155,000	Slovakia Government Bond 4% 23/2/2043	14,572,442	0.34	EUR 12,259,000	Swedbank 1.5% 18/9/2028	12,081,244	0.28
EUR 11,700,000	Vseobecna Uverova Banka 0.01% 23/6/2025	10,676,940	0.25	EUR 4,825,000	Volvo Treasury 1.625% 18/9/2025	4,562,954	0.10
EUR 10,100,000	Vseobecna Uverova Banka 0.25% 26/3/2024	9,710,645	0.22	EUR 12,300,000	Volvo Treasury 2.125% 1/9/2024	11,981,061	0.28
		34,960,027	0.81			100,819,628	2.33
	<b>Spain</b>				<b>Switzerland</b>		
EUR 215,145	Autonoria Spain 2019 3.353% 27/12/2035	213,271	0.01	EUR 9,840,000	Credit Suisse 0.25% 1/9/2028	7,249,571	0.17
EUR 143,430	Autonoria Spain 2019 3.753% 27/12/2035	141,406	0.00	EUR 9,000,000	Credit Suisse 2.125% 31/5/2024	8,650,170	0.20
				EUR 18,625,000	Credit Suisse 3.25% 2/4/2026	16,990,656	0.39

\*All or a portion of this security represents a security on loan.

The notes on pages 986 to 999 form an integral part of these financial statements.

# Euro Short Duration Bond Fund continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
EUR 15,000,000	Credit Suisse 3.288% 16/1/2026	13,561,275	0.31	GBP 1,600,000	Dowson 2021-2 5.133% 20/10/2028	1,819,012	0.04
EUR 39,625,000	UBS 0.25% 24/2/2028*	32,615,140	0.75	GBP 1,300,000	Dowson 2021-2 5.533% 20/10/2028	1,457,301	0.03
EUR 11,100,000	UBS 2.75% 15/6/2027	10,542,285	0.25	GBP 1,977,000	Dowson 2022-1 5.683% 20/1/2029	2,257,196	0.05
EUR 1,317,000	Zuercher Kantonalbank 2.02% 13/4/2028	1,199,622	0.03	GBP 293,000	Dowson 2022-1 6.183% 20/1/2029	327,450	0.01
		90,808,719	2.10	GBP 153,000	Dowson 2022-1 6.633% 20/1/2029	167,733	0.01
	<b>United Kingdom</b>			GBP 1,856,408	E-Carat 12 4.303% 18/8/2029	2,117,621	0.05
GBP 563,970	Albion NO 4 4.625% 17/8/2062	645,034	0.02	GBP 2,262,000	Economic Master Issuer 3.988% 25/6/2074	2,584,135	0.06
GBP 2,285,903	Atlas Funding 2021-1 4.762% 25/7/2058	2,608,661	0.06	GBP 5,316,000	Economic Master Issuer 4.233% 25/6/2073	6,029,753	0.14
GBP 306,000	Atlas Funding 2021-1 5.362% 25/7/2058	347,828	0.01	GBP 665,833	Economic Master Issuer 2020-1 4.403% 25/6/2072	760,724	0.02
GBP 100,000	Atlas Funding 2021-1 5.562% 25/7/2058	113,240	0.00	GBP 1,243,372	Elvet Mortgages 2020-1 4.521% 22/3/2065	1,427,979	0.03
GBP 555,000	Azure Finance NO 2 6.933% 20/7/2030	636,755	0.02	GBP 2,590,811	Elvet Mortgages 2021-1 4.222% 22/10/2063	2,946,693	0.07
EUR 13,255,000	Barclays 0.75% 9/6/2025	12,668,156	0.29	GBP 7,805,620	Finsbury Square 4.254% 16/12/2067	8,828,566	0.20
GBP 1,226,000	Barley Hill NO 2 5.333% 27/8/2058	1,359,345	0.03	GBP 3,573,000	Finsbury Square 4.604% 16/12/2067	3,969,756	0.09
GBP 199,000	Barley Hill NO 2 5.633% 27/8/2058	216,518	0.01	GBP 1,045,000	Finsbury Square 4.854% 16/12/2067	1,140,671	0.03
EUR 18,545,000	BAT International Finance 0.875% 13/10/2023	18,197,189	0.42	GBP 274,999	Finsbury Square 2019-3 5.604% 16/12/2069	314,149	0.01
GBP 3,240,810	Brants Bridge 2022-1 4.814% 12/12/2064	3,688,825	0.09	GBP 1,047,083	Finsbury Square 2020-1 4.404% 16/3/2070	1,195,008	0.03
GBP 1,411,742	Brass No 10 4.143% 16/4/2069	1,606,590	0.04	GBP 209,961	Finsbury Square 2020-1 4.954% 16/3/2070	238,542	0.01
GBP 2,280,303	Brass No 11 4.695% 16/11/2070	2,624,070	0.06	GBP 646,987	Finsbury Square 2020-2 4.904% 16/6/2070	739,486	0.02
GBP 773,811	Brass NO 8 4.665% 16/11/2066	885,840	0.02	GBP 370,000	Finsbury Square 2021-2 5.004% 16/12/2071	400,921	0.01
EUR 16,375,000	British Telecommunications 0.875% 26/9/2023*	16,142,721	0.37	GBP 200,000	Finsbury Square 2021-2 5.304% 16/12/2071	209,484	0.00
GBP 1,643,024	Canada Square Funding 2021-2 4.41% 17/6/2058	1,859,191	0.04	GBP 676,653	Friary No 7 4.518% 21/10/2070	774,850	0.02
GBP 382,000	Canada Square Funding 2021-2 4.83% 17/6/2058	419,394	0.01	GBP 5,359,000	Funding V 4.683% 15/10/2025	6,113,245	0.14
GBP 102,000	Canada Square Funding 2021-2 5.23% 17/6/2058	111,908	0.00	GBP 487,000	Funding V 5.133% 15/10/2025	550,735	0.01
GBP 318,000	Canada Square Funding 6 5.267% 17/1/2059	343,849	0.01	GBP 115,000	Funding V 5.633% 15/10/2025	128,613	0.00
GBP 178,000	Canada Square Funding 6 5.667% 17/1/2059	187,066	0.00	GBP 3,703,557	Gemgarto 2021-1 4.194% 16/12/2067	4,198,983	0.10
GBP 400,000	Canary Wharf Finance II 5.346% 22/10/2037	374,314	0.01	GBP 669,000	Gemgarto 2021-1 4.704% 16/12/2067	753,605	0.02
GBP 4,476,000	Canary Wharf Finance II 6.071% 22/10/2037	4,137,489	0.10	GBP 218,000	Gemgarto 2021-1 4.904% 16/12/2067	241,172	0.01
EUR 19,250,000	Chanel Ceres 0.5% 31/7/2026	16,971,762	0.39	GBP 319,196	Gemgarto 2021-1 8.604% 16/12/2067	364,246	0.01
EUR 3,375,000	Channel Link Enterprises Finance 2.706% 30/6/2050	3,004,408	0.07	GBP 1,151,875	Greene King Finance 3.593% 15/3/2035	1,092,195	0.03
GBP 2,350,000	Channel Link Enterprises Finance 3.043% 30/6/2050	2,258,776	0.05	GBP 1,228,202	Greene King Finance 4.064% 15/3/2035	1,190,568	0.03
GBP 1,649,674	CMF 2020-1 4.533% 16/1/2057	1,883,154	0.04	GBP 741,000	Harben Finance 4.855% 28/9/2055	798,358	0.02
GBP 220,000	CMF 2020-1 4.933% 16/1/2057	249,220	0.01	GBP 441,000	Harben Finance 5.205% 28/9/2055	450,627	0.01
GBP 105,000	CMF 2020-1 5.183% 16/1/2057	118,049	0.00				
GBP 602,528	Dignity Finance 3.546% 31/12/2034	622,000	0.01				
GBP 190,000	Dignity Finance 4.696% 31/12/2049	138,354	0.00				

\*All or a portion of this security represents a security on loan.

# Euro Short Duration Bond Fund continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
GBP 2,774,000	Holmes Master Issuer 4.507% 15/10/2072	3,173,777	0.07	GBP 677,000	Newday Funding Master Issuer - Series 2021-3 5.283% 15/11/2029	756,648	0.02
GBP 2,644,986	Hops Hill No 1 4.883% 27/5/2054	3,013,176	0.07	EUR 179,363	Newgate Funding 2.264% 1/12/2050	163,638	0.00
GBP 345,980	Hops Hill No 1 5.533% 27/5/2054	392,404	0.01	EUR 17,800,000	NGG Finance 1.625% 5/12/2079	16,744,460	0.38
GBP 199,992	Hops Hill No 1 5.783% 27/5/2054	224,796	0.01	GBP 3,609,094	Oat Hill NO 2 4.783% 27/5/2046	4,109,622	0.10
GBP 99,998	Hops Hill No 1 6.283% 27/5/2054	111,395	0.00	GBP 1,648,918	Paragon Mortgages No 25 4.715% 15/5/2050	1,882,730	0.04
GBP 6,151,348	Hops Hill No2 5.233% 27/11/2054	7,028,682	0.16	GBP 640,000	Paragon Mortgages No 25 5.015% 15/5/2050	730,658	0.02
EUR 15,775,000	HSBC 3.019% 15/6/2027	15,016,617	0.35	GBP 520,000	Paragon Mortgages No 25 5.365% 15/5/2050	591,535	0.01
EUR 8,950,000	HSBC 6.364% 16/11/2032	9,201,942	0.21	GBP 323,819	Paragon Mortgages No 26 4.995% 15/5/2045	369,892	0.01
GBP 8,046,932	Jupiter Mortgage NO 1 4.634% 20/7/2060	9,146,426	0.21	GBP 1,124,233	Parkmore Point RMBS 2022-1 5.362% 25/7/2045	1,265,155	0.03
GBP 879,000	Lanark Master Issuer 4.515% 22/12/2069	1,005,167	0.02	GBP 2,990,655	Precise Mortgage Funding 2019-1B 4.764% 12/12/2055	3,417,543	0.08
GBP 2,571,458	Lanebrook Mortgage Transaction 2020-1 4.664% 12/6/2057	2,937,130	0.07	GBP 115,000	Precise Mortgage Funding 2020-1B 5.383% 16/10/2056	130,001	0.00
GBP 630,000	Lanebrook Mortgage Transaction 2020-1 5.414% 12/6/2057	714,076	0.02	GBP 100,000	Precise Mortgage Funding 2020-1B 5.633% 16/10/2056	111,618	0.00
GBP 370,000	Lanebrook Mortgage Transaction 2020-1 5.814% 12/6/2057	417,411	0.01	GBP 100,000	Precise Mortgage Funding 2020-1B 5.883% 16/10/2056	111,056	0.00
GBP 266,000	Lanebrook Mortgage Transaction 2021-1 4.784% 20/7/2058	295,151	0.01	GBP 3,148,085	Premiertel 6.175% 8/5/2032	3,382,643	0.08
GBP 158,000	Lanebrook Mortgage Transaction 2021-1 5.084% 20/7/2058	170,663	0.00	GBP 3,117,365	Residential Mortgage 32 4.899% 20/6/2070	3,565,607	0.08
GBP 103,000	Lanebrook Mortgage Transaction 2021-1 5.484% 20/7/2058	109,986	0.00	GBP 525,000	Residential Mortgage 32 5.849% 20/6/2070	594,368	0.01
GBP 3,218,372	London Wall Mortgage Capital 4.695% 15/5/2051	3,627,095	0.08	EUR 1,561,450	RMAC No 1 2.24% 12/6/2044	1,455,535	0.03
GBP 805,000	Mitchells & Butlers Finance 5.956% 15/6/2036	742,712	0.02	GBP 2,739,173	RMAC NO 2 4.653% 12/6/2046	3,124,414	0.07
GBP 2,000,000	Mitchells & Butlers Finance 6.469% 15/9/2032	2,076,297	0.05	GBP 405,000	RMAC NO 2 5.133% 12/6/2046	463,026	0.01
GBP 5,232,777	Mortimer BTL 2021-1 4.36% 23/6/2053	5,898,086	0.14	GBP 420,000	RMAC NO 2 5.533% 12/6/2046	478,721	0.01
GBP 334,000	Mortimer BTL 2021-1 4.76% 23/6/2053	369,755	0.01	GBP 3,345,000	Sage AR Funding No 1 5.195% 17/11/2030	3,702,795	0.09
GBP 108,000	Mortimer BTL 2021-1 5.11% 23/6/2053	118,245	0.00	GBP 915,000	Sage AR Funding No 1 5.895% 17/11/2030	1,005,041	0.02
EUR 9,225,000	National Grid 3.875% 16/1/2029	9,022,050	0.21	GBP 535,000	Sage AR Funding No 1 6.095% 17/11/2030	569,646	0.01
EUR 3,495,000	Nationwide Building Society 2% 25/7/2029	3,336,154	0.08	EUR 8,875,000	Santander UK 0.1% 12/5/2024	8,497,591	0.20
EUR 4,391,000	NatWest 0.75% 15/11/2025	4,130,647	0.09	EUR 6,900,000	Santander UK 0.603% 13/9/2029	5,499,679	0.13
EUR 5,759,000	NatWest 1.75% 2/3/2026	5,440,355	0.12	EUR 4,500,000	Santander UK 3.53% 25/8/2028	4,260,808	0.10
GBP 3,121,000	Newday Funding Master Issuer - Series 2021-1 4.903% 15/3/2029	3,542,751	0.08	GBP 122,000	Satus 2021-1 5.833% 17/8/2028	133,718	0.00
GBP 775,000	Newday Funding Master Issuer - Series 2021-1 5.483% 15/3/2029	873,347	0.02	GBP 247,000	Satus 2021-1 7.133% 17/8/2028	266,864	0.01
				GBP 4,870,162	Silk Road Finance Number Six 4.51% 21/9/2067	5,567,060	0.13
				GBP 2,400,000	Silverstone Master Issuer 4.318% 21/1/2070	2,740,091	0.06
				GBP 2,021,760	Silverstone Master Issuer 4.373% 21/1/2070	2,309,171	0.05
				EUR 10,292,000	SSE 4% 21/4/2171	9,384,606	0.22
				USD 6,055,000	Standard Chartered 1.214% 23/3/2025	5,400,794	0.12

The notes on pages 986 to 999 form an integral part of these financial statements.



# Euro Short Duration Bond Fund continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
GBP 1,192,183	Stanlington No 2 4.514% 12/6/2045	1,351,540	0.03	GBP 2,186,000	Twin Bridges 2018-1 5.433% 12/9/2050	2,500,562	0.06
GBP 2,261,000	Stanlington No 2 5.064% 12/6/2045	2,488,238	0.06	GBP 1,265,000	Twin Bridges 2018-1 5.733% 12/9/2050	1,446,231	0.03
GBP 920,050	Tesco Property Finance 1 7.623% 13/7/2039	1,166,299	0.03	GBP 1,248,673	Twin Bridges 2020-1 4.814% 12/12/2054	1,432,173	0.03
GBP 1,827,060	Tesco Property Finance 3 5.744% 13/4/2040	2,020,934	0.05	GBP 1,145,000	Twin Bridges 2020-1 5.564% 12/12/2054	1,312,162	0.03
GBP 1,031,807	Tesco Property Finance 4 5.801% 13/10/2040	1,147,834	0.03	GBP 390,000	Twin Bridges 2020-1 5.814% 12/12/2054	442,909	0.01
EUR 13,325,000	Thames Water Utilities Finance 4% 18/4/2027	13,162,835	0.30	GBP 225,000	Twin Bridges 2020-1 6.564% 12/12/2054	255,332	0.01
GBP 157,000	Together Asset Backed Securitisation 2021-1st1 4.739% 12/7/2063	174,420	0.00	GBP 8,233,107	Twin Bridges 2021-1 4.414% 12/3/2055	9,344,820	0.22
GBP 107,000	Together Asset Backed Securitisation 2021-1st1 5.039% 12/7/2063	116,394	0.00	GBP 1,310,000	Twin Bridges 2021-1 4.964% 12/3/2055	1,477,941	0.03
GBP 1,033,356	Tower Bridge Funding 2020-1 5.019% 20/9/2063	1,184,874	0.03	GBP 436,000	Twin Bridges 2021-1 5.164% 12/3/2055	479,920	0.01
GBP 1,060,000	Tower Bridge Funding 2020-1 5.749% 20/9/2063	1,214,440	0.03	GBP 220,000	Twin Bridges 2021-1 5.664% 12/3/2055	238,607	0.01
GBP 145,000	Tower Bridge Funding 2020-1 6.099% 20/9/2063	165,432	0.00	GBP 986,000	Twin Bridges 2021-2 4.464% 12/9/2055	1,087,022	0.03
GBP 120,000	Tower Bridge Funding 2020-1 7.099% 20/9/2063	138,324	0.00	GBP 435,000	Twin Bridges 2021-2 4.714% 12/9/2055	469,665	0.01
GBP 7,129,055	Tower Bridge Funding 2021-1 4.748% 21/7/2064	8,129,285	0.19	GBP 187,000	Twin Bridges 2021-2 5.064% 12/9/2055	191,424	0.00
GBP 381,999	Tower Bridge Funding 2021-1 5.348% 21/7/2064	433,780	0.01	GBP 90,135	Twin Bridges 2021-2 6.464% 12/9/2055	102,278	0.00
GBP 364,999	Tower Bridge Funding 2021-1 5.698% 21/7/2064	413,345	0.01	GBP 2,097,000	Twin Bridges 2022-1 4.564% 1/12/2055	2,289,595	0.05
GBP 253,000	Tower Bridge Funding 2021-1 5.998% 21/7/2064	284,213	0.01	GBP 586,374	Unique Pub Finance 5.659% 30/6/2027	666,461	0.01
GBP 3,063,167	Tower Bridge Funding 2021-2 4.726% 20/11/2063	3,473,343	0.08	GBP 1,226,334	Unique Pub Finance 7.395% 28/3/2024	1,418,765	0.03
GBP 252,999	Tower Bridge Funding 2021-2 5.046% 20/11/2063	283,463	0.01			407,017,443	9.39
GBP 140,999	Tower Bridge Funding 2021-2 5.446% 20/11/2063	156,379	0.00		<b>United States</b>		
GBP 168,999	Tower Bridge Funding 2021-2 5.746% 20/11/2063	179,564	0.00	EUR 5,854,000	American Tower 0.45% 15/1/2027	5,019,571	0.12
GBP 378,000	Tower Bridge Funding 2022-1 4.649% 20/12/2063	417,246	0.01	EUR 26,275,000	Bank of America 3.081% 22/9/2026	26,304,428	0.61
GBP 264,000	Tower Bridge Funding 2022-1 4.899% 20/12/2063	284,518	0.01	EUR 11,790,000	BAT Capital 1.125% 16/11/2023	11,559,329	0.27
GBP 2,684,000	Tower Bridge Funding 2023-1 4.928% 20/10/2064	3,083,698	0.07	EUR 8,800,000	Becton Dickinson 0.034% 13/8/2025*	7,987,892	0.18
GBP 225,000	Tower Bridge Funding 2023-1 5.628% 20/10/2064	256,829	0.01	USD 20,300,000	Enel Finance America 7.1% 14/10/2027	19,982,744	0.46
GBP 172,000	Tower Bridge Funding 2023-1 6.578% 20/10/2064	196,119	0.00	EUR 12,083,000	Fidelity National Information Services 0.625% 3/12/2025	11,025,979	0.25
GBP 193,000	Tower Bridge Funding 2023-1 7.728% 20/10/2064	220,674	0.01	EUR 12,500,000	Goldman Sachs 0.01% 30/4/2024	12,437,687	0.29
GBP 1,549,412	Turbo Finance 9 4.763% 20/8/2028	1,772,557	0.04				
GBP 1,590,000	Turbo Finance 9 5.583% 20/8/2028	1,815,048	0.04				
GBP 1,050,000	Twin Bridges 2018-1 4.933% 12/9/2050	1,197,841	0.03				

\* All or a portion of this security represents a security on loan.

# Euro Short Duration Bond Fund continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (EUR)	% of Net Assets
EUR 6,000,000	Goldman Sachs 1.375% 15/5/2024	5,849,400	0.13
EUR 8,700,000	National Grid North America 0.75% 8/8/2023	8,604,256	0.20
		108,771,286	2.51
Total Bonds		3,803,775,994	87.79
Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market		4,085,084,208	94.28
Total Portfolio		4,085,084,208	94.28
Other Net Assets		248,058,273	5.72
Total Net Assets (EUR)		4,333,142,481	100.00

## Open Forward Foreign Exchange Contracts as at 28 February 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ depreciation (EUR)
BRL	20,480,000	USD	3,750,229	Bank of America	15/3/2023	158,289
BRL	20,360,000	USD	3,735,135	Barclays	15/3/2023	150,899
CNH	26,420,000	USD	3,829,427	Morgan Stanley	15/3/2023	(23,120)
CNH	23,880,000	USD	3,544,487	JP Morgan	15/3/2023	(99,067)
EUR	10,390,000	USD	10,984,724	Deutsche Bank	15/3/2023	71,706
EUR	46,644,474	NZD	79,470,000	Chartered Bank	18/4/2023	603,257
EUR	87,859,902	USD	95,540,000	Royal Bank of Canada	18/4/2023	(1,703,403)
EUR	280,647,692	GBP	250,450,000	Barclays	18/4/2023	(4,606,260)
EUR	4,856,636	USD	5,320,000	HSBC Bank	18/4/2023	(130,561)
EUR	3,214,321	GBP	2,860,000	BNY Mellon	18/4/2023	(43,121)
EUR	10,303,585	NOK	110,900,000	JP Morgan	15/3/2023	203,606
EUR	2,211,817	USD	2,410,000	BNY Mellon	18/4/2023	(47,421)
EUR	404,575	GBP	360,000	Bank of America	18/4/2023	(5,453)
EUR	3,523,451	NOK	37,700,000	Morgan Stanley	15/3/2023	90,004
EUR	6,829,268	GBP	6,020,000	State Street	15/3/2023	(36,775)
EUR	13,250,000	USD	14,464,574	JP Morgan	15/3/2023	(337,027)
EUR	3,470,228	NOK	37,700,000	UBS	15/3/2023	36,781
EUR	3,272,045	NOK	35,400,000	Bank of America	15/3/2023	48,066
EUR	857,550	HUF	329,029,111	RBS	16/3/2023	(9,538)
EUR	2,759,821	HUF	1,058,970,889	Citigroup	16/3/2023	(30,879)
EUR	4,065,414	GBP	3,590,000	HSBC Bank	18/4/2023	(23,473)
GBP	6,020,000	EUR	6,842,386	Deutsche Bank	15/3/2023	23,658
GBP	5,500,000	EUR	6,222,226	UBS	18/4/2023	42,085
GBP	8,000,000	EUR	8,994,915	State Street	18/4/2023	116,810
HUF	1,146,208,723	EUR	2,838,795	JP Morgan	16/3/2023	181,803
HUF	241,791,277	EUR	599,523	HSBC Bank	16/3/2023	37,668
JPY	104,567,095	USD	796,552	Morgan Stanley	15/3/2023	(27,718)
JPY	865,432,905	USD	6,589,761	Barclays	15/3/2023	(226,802)
MXN	76,200,000	USD	3,836,894	JP Morgan	15/3/2023	291,686
NOK	111,700,000	EUR	10,394,730	Bank of America	15/3/2023	(221,892)
NOK	110,000,000	EUR	10,255,731	Deutsche Bank	15/3/2023	(237,717)
NOK	109,500,000	USD	10,751,833	Bank of America	15/3/2023	(127,056)

## Open Forward Foreign Exchange Contracts as at 28 February 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ depreciation (EUR)
NOK	72,000,000	USD	6,947,641	Deutsche Bank	15/3/2023	31,109
NZD	5,860,000	USD	3,679,441	Bank of America	15/3/2023	(54,368)
USD	7,840,694	BRL	40,840,000	BNP Paribas	15/3/2023	24,585
USD	7,475,946	JPY	970,000,000	Morgan Stanley	15/3/2023	338,715
USD	7,212,213	ZAR	125,200,000	UBS	15/3/2023	376,730
USD	8,000,000	EUR	7,311,632	UBS	18/4/2023	187,912
USD	4,007,493	MXN	76,200,000	Barclays	15/3/2023	(131,437)
USD	25,569,227	EUR	23,640,000	Deutsche Bank	15/3/2023	377,974
USD	9,800,000	EUR	8,959,713	RBS	18/4/2023	227,228
USD	30,500,000	EUR	28,378,793	Chartered Bank	18/4/2023	213,219
USD	10,727,394	NZD	16,860,000	Morgan Stanley	15/3/2023	289,013
USD	3,828,861	NOK	38,900,000	Deutsche Bank	15/3/2023	53,835
USD	25,277,000	EUR	23,599,685	Citigroup	18/4/2023	96,062
USD	3,434,948	ZAR	63,200,000	Citigroup	15/3/2023	(3,070)
ZAR	50,856,606	USD	2,933,347	State Street	15/3/2023	(156,528)
ZAR	15,543,394	USD	897,031	Barclays	15/3/2023	(48,316)
ZAR	60,900,000	USD	3,533,852	UBS	15/3/2023	(207,367)
ZAR	61,100,000	USD	3,419,762	Morgan Stanley	15/3/2023	(89,978)
Net unrealised depreciation						(4,355,647)
<b>CHF Hedged Share Class</b>						
CHF	26,265,683	EUR	26,575,741	BNY Mellon	15/3/2023	(159,414)
EUR	375,225	CHF	370,474	BNY Mellon	15/3/2023	2,626
Net unrealised depreciation						(156,788)
<b>GBP Hedged Share Class</b>						
EUR	69,945	GBP	61,551	BNY Mellon	15/3/2023	(256)
GBP	11,266,601	EUR	12,701,876	BNY Mellon	15/3/2023	148,199
Net unrealised appreciation						147,943
<b>USD Hedged Share Class</b>						
EUR	930,700	USD	994,599	BNY Mellon	15/3/2023	(3,562)
USD	61,500,634	EUR	57,036,326	BNY Mellon	15/3/2023	733,750
Net unrealised appreciation						730,188
Total net unrealised depreciation						(3,634,304)

The notes on pages 986 to 999 form an integral part of these financial statements.

# Euro Short Duration Bond Fund continued

## Open Exchange Traded Futures Contracts as at 28 February 2023

Number of contracts	Currency	Contract/Description	Expiration date	Unrealised appreciation/(depreciation) EUR
(1,906)	EUR	Euro BOBL	March 2023	4,965,704
325	EUR	Euro Bund	March 2023	(598,369)
(58)	EUR	Euro BUXL	March 2023	233,160
9,831	EUR	Euro Schatz	March 2023	(10,992,965)
(230)	EUR	Euro-BTP	March 2023	326,750
3,303	EUR	Short-Term Euro-BTP	March 2023	(5,283,960)
(30)	JPY	Japanese 10 Year Bond (OSE)	March 2023	162,363
118	USD	US Treasury 10 Year Note (CBT)	June 2023	(59,208)
(105)	USD	US Ultra Bond (CBT)	June 2023	218,744
17	GBP	Long Gilt	June 2023	(17,232)
(72)	USD	US Treasury 2 Year Note (CBT)	June 2023	37,017
(114)	USD	US Treasury 5 Year Note (CBT)	June 2023	51,839
Total				(10,956,157)

## Swaps as at 28 February 2023

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/(depreciation) EUR	Market Value EUR
CDS	EUR 243,010,000	Fund receives default protection on ITRAXX.EUR.38.V1; and pays Fixed 1%	Bank of America	20/12/2027	107,518	(2,190,221)
CDS	EUR 7,000,000	Fund receives default protection on Credit Suisse; and pays Fixed 1%	Barclays	20/12/2023	(179,986)	82,187
CDS	EUR 9,730,000	Fund receives default protection on Credit Suisse; and pays Fixed 1%	BNP Paribas	20/12/2023	(33,202)	114,241
CDS	EUR 5,000,000	Fund receives default protection on Credit Suisse; and pays Fixed 1%	Goldman Sachs	20/12/2023	(128,990)	58,705
CDS	EUR 8,000,000	Fund receives default protection on Credit Suisse; and pays Fixed 1%	Goldman Sachs	20/12/2023	(182,261)	93,928
CDS	EUR 8,270,000	Fund receives default protection on Credit Suisse; and pays Fixed 1%	Goldman Sachs	20/12/2023	(45,760)	97,099
CDS	EUR 30,000,000	Fund receives default protection on ITRAXX.FINSR.38.V1; and pays Fixed 1%	Goldman Sachs	20/12/2027	(16,597)	(153,903)
IFS	EUR 21,290,000	Fund receives default protection CPTFEMU + 0bps; and pays Fixed 3.0595%	Goldman Sachs	16/9/2027	206,282	206,282
IFS	EUR 30,245,000	Fund receives default protection CPTFEMU + 0bps; and pays Fixed 2.555%	Goldman Sachs	16/10/2027	900,205	900,205
IFS	EUR 25,000,000	Fund receives default protection CPTFEMU + 0bps; and pays Fixed 2.72%	Goldman Sachs	16/10/2027	546,674	546,674
IFS	EUR 19,230,000	Fund receives default protection CPTFEMU + 0bps; and pays Fixed 2.7%	Goldman Sachs	16/12/2027	185,612	185,612
IFS	EUR 21,540,000	Fund provides default protection CPTFEMU + 0bps; and receives Fixed 2.654%	Goldman Sachs	16/9/2032	(447,823)	(447,823)
IFS	EUR 31,760,000	Fund provides default protection CPTFEMU + 0bps; and receives Fixed 2.415%	Goldman Sachs	16/10/2032	(1,236,185)	(1,236,185)
IFS	EUR 25,280,000	Fund provides default protection CPTFEMU + 0bps; and receives Fixed 2.5475%	Goldman Sachs	16/10/2032	(672,285)	(672,285)
IFS	EUR 15,250,000	Fund provides default protection CPTFEMU + 0bps; and receives Fixed 2.50481%	Goldman Sachs	16/12/2032	(267,875)	(267,875)
IRS	KRW 32,145,065,200	Fund receives Fixed 1.63%; and pays Floating KRW KORIBOR 3 Month	Bank of America	21/9/2023	(289,157)	(289,157)
IRS	KRW 79,370,550,000	Fund receives Floating KRW KORIBOR 3 Month; and pays Fixed 1.59%	Bank of America	21/9/2023	(726,440)	(726,440)
IRS	KRW 66,142,140,000	Fund receives Fixed 1.632%; and pays Floating KRW KORIBOR 3 Month	BNP Paribas	21/9/2023	(594,455)	(594,455)
IRS	EUR 53,820,000	Fund receives Fixed 2.618%; and pays Floating EURIBOR 1 Day	Goldman Sachs	9/2/2033	(640,107)	(621,584)

# Euro Short Duration Bond Fund continued

## Swaps as at 28 February 2023

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) EUR	Market Value EUR
IRS	USD 61,030,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.01946%	Goldman Sachs	9/2/2033	609,174	643,008
IRS	EUR 9,510,000	Fund receives Floating EURIBOR 6 Month; and pays Fixed 2.72691%	Goldman Sachs	4/11/2042	488,461	517,133
IRS	EUR 10,000,000	Fund receives Floating EURIBOR 6 Month; and pays Fixed 2.2705%	Goldman Sachs	4/3/2053	957,463	957,463
IRS	KRW 33,997,044,800	Fund receives Fixed 1.6425%; and pays Floating KRW KORIBOR 3 Month	HSBC Bank	21/9/2023	(304,147)	(304,147)
Total					(1,763,881)	(3,101,538)

CDS: Credit Default Swap

IFS: Inflation Rate Swaps

IRS: Interest Rate Swaps

## Written Swaptions as at 28 February 2023

Nominal Value	Description	Counterparty	Expiration date	Unrealised depreciation EUR	Market Value EUR
GBP (76,455,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 4.75% Fixed annually from 25/8/2024; and pays Floating GBP SONIA annually from 25/8/2024	Citibank	25/8/2023	(183,004)	(514,132)
Total				(183,004)	(514,132)

The notes on pages 986 to 999 form an integral part of these financial statements.

# Euro-Markets Fund

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
<b>Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market</b>							
<b>FUNDS</b>							
<b>Ireland</b>				<b>Italy</b>			
25,599	BlackRock ICS Euro Liquid Environmentally Aware Fund <sup>†</sup>	2,529,542	0.19	1,695,590	FinecoBank Banca Fineco	27,705,940	2.05
<b>Total Funds</b>				338,324	Moncler	19,561,894	1.44
				1,284,209	UniCredit	25,119,128	1.85
				72,386,962 5.34			
				<b>Netherlands</b>			
				12,156	Adyen <sup>*</sup>	16,337,664	1.21
				301,094	Airbus <sup>*</sup>	37,353,722	2.75
				112,245	ASM International	36,513,298	2.69
				179,904	ASML	104,488,243	7.70
				160,730	BE Semiconductor Industries <sup>*</sup>	11,887,591	0.88
				108,565	Ferrari	26,468,147	1.95
				219,889	Heineken	21,219,288	1.56
				228,615	IMCD	34,166,512	2.52
				377,950	QIAGEN	16,452,164	1.21
				782,895	STMicroelectronics	35,512,117	2.62
				340,398,746 25.09			
				<b>Portugal</b>			
				4,460,690	EDP - Energias de Portugal	21,215,042	1.56
				<b>Spain</b>			
				5,569,487	CaixaBank	22,745,785	1.68
				<b>Sweden</b>			
				1,038,916	Beijer Ref <sup>†</sup>	15,148,942	1.12
				<b>Switzerland</b>			
				26,717	Sika	7,069,899	0.52
				<b>United Kingdom</b>			
				1,286,424	Allfunds	10,735,208	0.79
				517,005	RELX	14,691,152	1.09
				25,426,360 1.88			
				<b>Total Common Stocks (Shares)</b>			
				1,339,929,478 98.80			
				<b>Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market</b>			
				1,342,459,020 98.99			
				<b>Other Transferable Securities</b>			
				<b>RIGHTS</b>			
				<b>Sweden</b>			
				1,038,916	Beijer Ref (17/3/2023) <sup>**</sup>	1,612,388	0.12
				<b>Total Rights</b>			
				1,612,388 0.12			
				<b>Total Other Transferable Securities</b>			
				1,612,388 0.12			
				<b>Total Portfolio</b>			
				1,344,071,408 99.11			
				<b>Other Net Assets</b>			
				12,100,183 0.89			
				<b>Total Net Assets (EUR)</b>			
				1,356,171,591 100.00			
				<b>Ireland</b>			
194,513	Kingspan	11,896,415	0.88				
129,107	Linde <sup>*</sup>	42,069,516	3.10				
				53,965,931 3.98			

<sup>†</sup>Investment in connected party fund, see further information in Note 10.

<sup>\*</sup>All or a portion of this security represents a security on loan.

<sup>\*\*</sup>Security subject to a fair value adjustment as detailed in Note 2(j).

# Euro-Markets Fund continued

## Open Forward Foreign Exchange Contracts as at 28 February 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ Maturity(depreciation) EUR
<b>CHF Hedged Share Class</b>						
CHF	17,755,206	EUR	17,964,659	BNY Mellon	15/3/2023	(107,619)
EUR	945,222	CHF	934,301	BNY Mellon	15/3/2023	5,561
Net unrealised depreciation						(102,058)
<b>GBP Hedged Share Class</b>						
EUR	148,104	GBP	130,971	BNY Mellon	15/3/2023	(1,275)
GBP	2,928,164	EUR	3,301,847	BNY Mellon	15/3/2023	37,858
Net unrealised appreciation						36,583
<b>HKD Hedged Share Class</b>						
EUR	27,154	HKD	226,248	BNY Mellon	15/3/2023	60
HKD	4,926,611	EUR	583,658	BNY Mellon	15/3/2023	6,334
Net unrealised appreciation						6,394
<b>SGD Hedged Share Class</b>						
EUR	26,282	SGD	37,443	BNY Mellon	15/3/2023	167
SGD	828,490	EUR	581,372	BNY Mellon	15/3/2023	(3,533)
Net unrealised depreciation						(3,366)
<b>USD Hedged Share Class</b>						
EUR	3,220,889	USD	3,428,158	BNY Mellon	15/3/2023	715
USD	48,993,526	EUR	45,467,292	BNY Mellon	15/3/2023	554,317
Net unrealised appreciation						555,032
Total net unrealised appreciation						492,585

## Sector Breakdown as at 28 February 2023

	% of Net Assets
Industrial	23.33
Technology	19.68
Consumer Cyclical	18.94
Consumer Non-cyclical	15.27
Financials	10.92
Basic Materials	4.65
Energy	4.57
Utilities	1.56
Investment Funds	0.19
Other Net Assets	0.89
	100.00

The notes on pages 986 to 999 form an integral part of these financial statements.

# European Equity Income Fund

## Portfolio of Investments 28 February 2023

Holding Description		Market Value (EUR)	% of Net Assets	Holding Description		Market Value (EUR)	% of Net Assets
<b>Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market</b>							
<b>FUNDS</b>							
<b>Ireland</b>				<b>Ireland</b>			
102,293	BlackRock ICS Euro Liquid Environmentally Aware Fund <sup>†</sup>	10,108,054	0.57	63,989	Linde	20,850,816	1.19
<b>Total Funds</b>				<b>Total Funds</b>			
		10,108,054	0.57			131,590,674	7.52
<b>COMMON / PREFERRED STOCKS (SHARES)</b>							
<b>Belgium</b>				<b>Norway</b>			
334,071	Azelis	7,990,978	0.45	1,547,531	Gjensidige Forsikring	26,034,018	1.49
601,699	KBC	42,696,561	2.44	<b>Spain</b>			
		50,687,539	2.89	1,850,575	Industria de Diseno Textil <sup>†</sup>	53,648,169	3.06
<b>Denmark</b>				<b>Sweden</b>			
244,839	Carlsberg	32,605,540	1.86	667,705	Alfa Laval <sup>†</sup>	20,773,630	1.19
170,791	DSV	29,199,289	1.66	1,598,559	Epiroc	29,122,288	1.66
445,277	Novo Nordisk	59,519,490	3.40	2,773,013	Volvo <sup>†</sup>	52,182,227	2.98
2,145,035	Tryg	45,145,481	2.58			102,078,145	5.83
		166,469,800	9.50	<b>Switzerland</b>			
<b>Finland</b>				106,999	Lonza	60,865,441	3.48
6,174,292	Nordea Bank <sup>†</sup>	74,119,061	4.23	310,158	Nestle	33,328,561	1.90
1,022,697	Sampo <sup>†</sup>	47,197,466	2.69	183,244	Roche	50,166,233	2.86
		121,316,527	6.92	131,150	Sika <sup>†</sup>	34,705,138	1.98
<b>France</b>				113,246	Zurich Insurance	50,840,926	2.90
776,758	ALD	9,787,151	0.56			229,906,299	13.12
1,133,299	BNP Paribas <sup>†</sup>	75,432,382	4.31	<b>United Kingdom</b>			
600,716	Cie de Saint-Gobain <sup>†</sup>	33,790,275	1.93	457,262	AstraZeneca	56,586,963	3.23
1,610,815	Euroapi	24,709,902	1.41	7,665,319	BP	48,295,842	2.76
51,938	L'Oreal <sup>†</sup>	19,466,362	1.11	10,041,999	HSBC	72,587,192	4.14
68,325	LVMH Moet Hennessy Louis Vuitton	54,072,405	3.09	1,268,510	RELX	36,045,828	2.06
382,481	Sanofi	33,998,736	1.94	894,371	Shell	25,837,911	1.47
24,980	Sartorius Stedim Biotech	7,736,306	0.44			239,353,736	13.66
260,505	Schneider Electric	39,555,079	2.26	<b>Total Common / Preferred Stocks (Shares)</b>		1,730,684,373	98.79
280,817	Thales	37,109,967	2.12	<b>Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market</b>			
1,134,549	TotalEnergies	66,620,717	3.80			1,740,792,427	99.36
506,001	Vinci	54,597,508	3.11	<b>Total Portfolio</b>		1,740,792,427	99.36
		456,876,790	26.08	<b>Other Net Assets</b>		11,141,483	0.64
<b>Germany</b>				<b>Total Net Assets (EUR)</b>			
146,268	MTU Aero Engines	33,349,104	1.90			1,751,933,910	100.00
802,893	RWE	32,260,241	1.84				
22,761	Sartorius <sup>†</sup>	9,179,511	0.53				
		74,788,856	4.27				

<sup>†</sup>Investment in connected party fund, see further information in Note 10.  
<sup>†</sup>All or a portion of this security represents a security on loan.

# European Equity Income Fund continued

## Open Forward Foreign Exchange Contracts as at 28 February 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity(depreciation) date	Unrealised appreciation/ Maturity(depreciation) EUR
<b>AUD Hedged Share Class</b>						
AUD	52,845,105	EUR	34,227,743	BNY Mellon	15/3/2023	(734,072)
EUR	708,676	AUD	1,103,442	BNY Mellon	15/3/2023	9,304
Net unrealised depreciation						(724,768)
<b>CAD Hedged Share Class</b>						
CAD	6,406,878	EUR	4,433,154	BNY Mellon	15/3/2023	(5,037)
EUR	58,013	CAD	83,037	BNY Mellon	15/3/2023	622
Net unrealised depreciation						(4,415)
<b>CNH Hedged Share Class</b>						
CNY	11,741,566	EUR	1,607,329	BNY Mellon	15/3/2023	(18,981)
EUR	147,201	CNY	1,080,255	BNY Mellon	15/3/2023	1,069
Net unrealised depreciation						(17,912)
<b>GBP Hedged Share Class</b>						
EUR	966,190	GBP	855,290	BNY Mellon	15/3/2023	(9,305)
GBP	30,704,476	EUR	34,618,939	BNY Mellon	15/3/2023	400,922
Net unrealised appreciation						391,617
<b>HKD Hedged Share Class</b>						
EUR	1,201,727	HKD	10,012,460	BNY Mellon	15/3/2023	2,678
HKD	480,740,718	EUR	56,938,624	BNY Mellon	15/3/2023	632,976
Net unrealised appreciation						635,654
<b>NZD Hedged Share Class</b>						
EUR	163,457	NZD	278,308	BNY Mellon	15/3/2023	1,894
NZD	9,139,773	EUR	5,394,637	BNY Mellon	15/3/2023	(88,888)
Net unrealised depreciation						(86,994)
<b>SGD Hedged Share Class</b>						
EUR	4,370,248	SGD	6,231,116	BNY Mellon	15/3/2023	24,293
SGD	205,600,134	EUR	144,273,431	BNY Mellon	15/3/2023	(875,567)
Net unrealised depreciation						(851,274)

## Open Forward Foreign Exchange Contracts as at 28 February 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity(depreciation) date	Unrealised appreciation/ Maturity(depreciation) EUR
<b>USD Hedged Share Class</b>						
EUR	7,204,682	USD	7,684,211	BNY Mellon	15/3/2023	(13,348)
USD	247,611,452	EUR	229,705,335	BNY Mellon	15/3/2023	2,886,232
Net unrealised appreciation						2,872,884
Total net unrealised appreciation						2,214,792

## Sector Breakdown as at 28 February 2023

	% of Net Assets
Financials	30.20
Consumer Non-cyclical	24.25
Industrial	18.34
Consumer Cyclical	9.58
Energy	8.03
Technology	5.36
Utilities	1.84
Basic Materials	1.19
Investment Funds	0.57
Other Net Assets	0.64
	100.00

The notes on pages 986 to 999 form an integral part of these financial statements.



# European Focus Fund

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets			
<b>Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market</b>										
<b>FUNDS</b>										
<b>Ireland</b>										
28,036	BlackRock ICS Euro Liquid Environmentally Aware Fund <sup>†</sup>	2,770,329	0.83	5,184	Adyen <sup>*</sup>	6,967,296	2.08			
<b>Total Funds</b>				<b>64,785,382 19.31</b>						
<b>COMMON STOCKS (SHARES)</b>										
<b>Belgium</b>				<b>Spain</b>						
106,512	KBC	7,558,092	2.25	2,595,109	CaixaBank <sup>*</sup>	10,598,425	3.16			
<b>Denmark</b>				<b>Sweden</b>						
50,251	DSV	8,591,164	2.56	425,625	Atlas Copco	4,799,855	1.43			
14,453	Genmab	5,136,096	1.53	287,295	Epiroc	5,233,894	1.56			
148,455	Novo Nordisk	19,843,751	5.91	219,614	Hexagon	2,298,680	0.69			
61,269	Royal Unibrew <sup>*</sup>	4,045,888	1.21				12,332,429	3.68		
				<b>Switzerland</b>						
				27,928	Lonza <sup>*</sup>	15,886,598	4.73			
				39,882	Sika <sup>*</sup>	10,553,643	3.15			
				35,364	Straumann <sup>*</sup>	4,414,257	1.32			
							30,854,498	9.20		
				<b>United Kingdom</b>						
				384,041	Allfunds <sup>*</sup>	3,204,822	0.95			
				58,852	Ashtead Group <sup>*</sup>	3,680,472	1.10			
				32,529	LVMH Moet Hennessy Louis Vuitton	12,861,022	3.83			
				50,083	Pernod Ricard	3,406,557	1.02			
				24,030	Sartorius Stedim Biotech	9,227,206	2.75			
				46,821	Schneider Electric	12,974,521	3.87			
							26,318	Spirax-Sarco Engineering	3,503,478	1.04
							48,858,078	14.56		
							332,833,860	99.21		
				<b>Total Common Stocks (Shares)</b>						
				<b>Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market</b>						
							335,604,189	100.04		
				<b>Total Portfolio</b>						
							335,604,189	100.04		
				<b>Other Net Liabilities</b>						
							(133,064)	(0.04)		
				<b>Total Net Assets (EUR)</b>						
							335,471,125	100.00		

<sup>†</sup>Investment in connected party fund, see further information in Note 10.

<sup>\*</sup>All or a portion of this security represents a security on loan.

## Open Forward Foreign Exchange Contracts as at 28 February 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ Maturity(depreciation) EUR
<b>SGD Hedged Share Class</b>						
EUR	248	SGD	353	BNY Mellon	15/3/2023	2
SGD	11,037	EUR	7,745	BNY Mellon	15/3/2023	(47)
<b>Net unrealised depreciation</b>						<b>(45)</b>

## Open Forward Foreign Exchange Contracts as at 28 February 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ Maturity(depreciation) EUR
<b>USD Hedged Share Class</b>						
EUR	161,437	USD	171,448	BNY Mellon	15/3/2023	391
USD	5,546,994	EUR	5,146,476	BNY Mellon	15/3/2023	64,042
<b>Net unrealised appreciation</b>						<b>64,433</b>
<b>Total net unrealised appreciation</b>						<b>64,388</b>

The notes on pages 986 to 999 form an integral part of these financial statements.

# European Focus Fund continued

## Sector Breakdown as at 28 February 2023

	<b>% of Net Assets</b>
Consumer Non-cyclical	35.03
Consumer Cyclical	18.80
Industrial	17.58
Technology	12.46
Financials	10.41
Basic Materials	3.91
Communications	1.02
Investment Funds	0.83
Other Net Liabilities	(0.04)
	100.00

The notes on pages 986 to 999 form an integral part of these financial statements.

# European Fund

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets	
<b>Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market</b>								
<b>FUNDS</b>								
<b>Ireland</b>								
225,751	BlackRock ICS Euro Liquid Environmentally Aware Fund <sup>†</sup>	22,307,392	1.75	20,054	Adyen <sup>*</sup>	26,952,576	2.11	
<b>Total Funds</b>				<b>246,750,992 19.35</b>				
<b>COMMON STOCKS (SHARES)</b>								
<b>Belgium</b>				<b>Spain</b>				
400,636	KBC	28,429,131	2.23	9,588,604	CaixaBank	39,159,859	3.07	
<b>Denmark</b>				<b>Sweden</b>				
187,734	DSV	32,095,950	2.52	1,607,539	Atlas Copco	18,128,528	1.42	
54,694	Genmab	19,436,357	1.52	1,061,502	Epiroc	19,338,271	1.52	
554,617	Novo Nordisk	74,134,799	5.82	818,375	Hexagon	8,565,858	0.67	
231,866	Royal Unibrew	15,311,230	1.20				46,032,657	3.61
				<b>Switzerland</b>				
				103,101	Lonza	58,648,098	4.60	
				148,733	Sika	39,357,982	3.09	
				133,704	Straumann <sup>*</sup>	16,689,396	1.31	
							114,695,476	9.00
<b>Finland</b>				<b>United Kingdom</b>				
3,542,670	Nordea Bank	42,527,851	3.34	1,538,113	Allfunds	12,835,553	1.01	
<b>France</b>				222,314	Ashtead Group	13,903,020	1.09	
341,966	Cie de Saint-Gobain	19,235,587	1.51	388,774	AstraZeneca	48,111,454	3.77	
18,094	Hermes International	31,157,868	2.45	1,891,537	Auto Trader	12,813,580	1.00	
112,197	L'Oreal	42,051,436	3.30	16,349,397	JD Sports Fashion	33,696,225	2.64	
121,633	LVMH Moet Hennessy Louis Vuitton	96,260,356	7.55	1,673,568	RELX	47,555,907	3.73	
189,102	Pernod Ricard	37,451,651	2.94	96,417	Spirax-Sarco Engineering	12,835,126	1.01	
90,261	Sartorius Stedim Biotech	27,953,832	2.19				181,750,865	14.25
175,026	Schneider Electric	26,575,948	2.08				1,250,110,048	98.07
							1,272,417,440	99.82
<b>Germany</b>				<b>Total Common Stocks (Shares)</b>				
253,836	CTS Eventim	15,813,983	1.24				1,250,110,048	98.07
161,467	MTU Aero Engines	36,814,476	2.89	<b>Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market</b>				
							1,272,417,440	99.82
<b>Ireland</b>				<b>Total Portfolio</b>				
124,860	Kingspan	7,636,438	0.60				1,272,417,440	99.82
149,681	Linde	48,773,554	3.83	<b>Other Net Assets</b>				
							2,342,728	0.18
							1,274,760,168	100.00
<b>Italy</b>								
1,227,647	FincoBank Banca Fineco	20,059,752	1.58					

<sup>†</sup>Investment in connected party fund, see further information in Note 10.

<sup>\*</sup>All or a portion of this security represents a security on loan.

## Open Forward Foreign Exchange Contracts as at 28 February 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ depreciation (EUR)
<b>AUD Hedged Share Class</b>						
AUD	3,533,080	EUR	2,288,179	BNY Mellon	15/3/2023	(48,884)
EUR	97,592	AUD	151,989	BNY Mellon	15/3/2023	1,259
Net unrealised depreciation						(47,625)

## Open Forward Foreign Exchange Contracts as at 28 February 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ depreciation (EUR)
<b>CAD Hedged Share Class</b>						
CAD	1,586,995	EUR	1,098,181	BNY Mellon	15/3/2023	(1,329)
EUR	131,897	CAD	189,588	BNY Mellon	15/3/2023	864
Net unrealised depreciation						(465)

The notes on pages 986 to 999 form an integral part of these financial statements.

# European Fund continued

## Open Forward Foreign Exchange Contracts as at 28 February 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ Maturity(depreciation) EUR
<b>CNH Hedged Share Class</b>						
CNY	828,639	EUR	113,464	BNY Mellon	15/3/2023	(1,369)
EUR	3,525	CNY	25,848	BNY Mellon	15/3/2023	28
Net unrealised depreciation						(1,341)
<b>GBP Hedged Share Class</b>						
EUR	117,471	GBP	104,187	BNY Mellon	15/3/2023	(1,360)
GBP	2,511,279	EUR	2,831,786	BNY Mellon	15/3/2023	32,443
Net unrealised appreciation						31,083
<b>HKD Hedged Share Class</b>						
EUR	529,020	HKD	4,406,398	BNY Mellon	15/3/2023	1,329
HKD	107,873,288	EUR	12,779,180	BNY Mellon	15/3/2023	139,296
Net unrealised appreciation						140,625
<b>NZD Hedged Share Class</b>						
EUR	180,471	NZD	308,599	BNY Mellon	15/3/2023	1,324
NZD	1,494,525	EUR	882,259	BNY Mellon	15/3/2023	(14,669)
Net unrealised depreciation						(13,345)
<b>SGD Hedged Share Class</b>						
EUR	236,985	SGD	337,552	BNY Mellon	15/3/2023	1,556
SGD	11,240,346	EUR	7,887,376	BNY Mellon	15/3/2023	(47,684)
Net unrealised depreciation						(46,128)
<b>USD Hedged Share Class</b>						
EUR	3,625,043	USD	3,857,702	BNY Mellon	15/3/2023	1,383
USD	88,557,472	EUR	82,163,907	BNY Mellon	15/3/2023	1,021,742
Net unrealised appreciation						1,023,125
Total net unrealised appreciation						1,085,929

## Sector Breakdown as at 28 February 2023

	% of Net Assets
Consumer Non-cyclical	34.59
Consumer Cyclical	18.53
Industrial	17.31
Technology	12.59
Financials	10.22
Basic Materials	3.83
Investment Funds	1.75
Communications	1.00
Other Net Assets	0.18
	100.00

The notes on pages 986 to 999 form an integral part of these financial statements.

# European High Yield Bond Fund

## Portfolio of Investments 28 February 2023

Holding Description		Market Value (EUR)	% of Net Assets	Holding Description		Market Value (EUR)	% of Net Assets
<b>Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market</b>				EUR 900,000	Casino Guichard Perrachon 5.25% 15/4/2027	517,230	0.16
<b>FUNDS</b>				EUR 400,000	Casino Guichard Perrachon 6.625% 15/1/2026	239,710	0.07
<b>Ireland</b>				EUR 800,000	Electricite de France 2.875% 15/3/2171	679,000	0.21
127,463	BlackRock ICS Euro Liquidity Fund <sup>†</sup>	12,591,342	3.87	EUR 200,000	Electricite de France 3% 3/12/2171	164,600	0.05
Total Funds		12,591,342	3.87	EUR 3,200,000	Electricite de France 3.375% 15/9/2171	2,464,000	0.76
<b>COMMON STOCKS (SHARES)</b>				EUR 600,000	Electricite de France 4% 4/10/2171	576,600	0.18
<b>Belgium</b>				EUR 900,000	Electricite de France 5.375% 29/1/2172 <sup>*</sup>	870,300	0.27
12,478	Telenet <sup>*</sup>	181,805	0.06	GBP 400,000	Electricite de France 6% 29/7/2171	421,445	0.13
Total Common Stocks (Shares)		181,805	0.06	EUR 800,000	Electricite de France 7.5% 9/6/2028	802,000	0.24
<b>BONDS</b>				EUR 550,000	Elior 3.75% 15/7/2026	465,317	0.14
<b>Austria</b>				EUR 500,000	Eutelsat 2% 2/10/2025	457,298	0.14
EUR 3,200,000	ams-OSRAM 0% 5/3/2025	2,604,000	0.80	EUR 2,400,000	Faurecia 2.75% 15/2/2027 <sup>*</sup>	2,113,128	0.65
<b>British Virgin Islands</b>				EUR 563,000	Faurecia 3.75% 15/6/2028	494,244	0.15
EUR 1,196,000	Global Switch 2.25% 31/5/2027	1,103,255	0.34	EUR 1,190,000	Faurecia 7.25% 15/6/2026 <sup>*</sup>	1,223,469	0.38
<b>Canada</b>				EUR 2,643,000	Goldstory 5.375% 1/3/2026 <sup>*</sup>	2,474,667	0.76
EUR 947,000	Clarios Global / Clarios US Finance 4.375% 15/5/2026	894,328	0.27	EUR 2,500,000	iliad 5.375% 14/6/2027	2,444,625	0.75
<b>Cyprus</b>				EUR 700,000	iliad 5.625% 15/2/2030	677,148	0.21
EUR 500,000	Bank of Cyprus 2.5% 24/6/2027	427,052	0.13	EUR 400,000	iliad 5.625% 15/10/2028	367,782	0.11
<b>Finland</b>				GBP 1,600,000	Korian 4.125% 15/6/2171	1,437,912	0.44
USD 930,000	Ahlstrom-Munksjo 3 Oy 4.875% 4/2/2028	746,616	0.23	EUR 900,000	La Financiere Atalian 4% 15/5/2024	776,873	0.24
EUR 400,000	SBB Treasury 0.75% 14/12/2028	264,961	0.08	GBP 300,000	La Financiere Atalian 6.625% 15/5/2025	228,589	0.07
EUR 1,000,000	SBB Treasury 1.125% 26/11/2029	655,178	0.20	EUR 1,600,000	Loxam 4.5% 15/2/2027 <sup>*</sup>	1,481,232	0.46
		1,666,755	0.51	EUR 200,000	Loxam 5.75% 15/7/2027 <sup>*</sup>	178,024	0.06
<b>France</b>				EUR 550,000	Novafives 5% 15/6/2025 <sup>*</sup>	452,249	0.14
EUR 15,150	Accor 0.7% 7/12/2027	693,219	0.21	EUR 1,071,000	Paprec 3.5% 1/7/2028 <sup>*</sup>	917,606	0.28
EUR 1,800,000	Accor 4.375% 30/4/2171	1,744,317	0.54	EUR 1,033,000	Picard Groupe 3.875% 1/7/2026	932,158	0.29
EUR 500,000	Air France-KLM 7.25% 31/5/2026 <sup>*</sup>	506,798	0.16	EUR 500,000	Quatrim 5.875% 15/1/2024 <sup>*</sup>	469,015	0.14
EUR 1,300,000	Air France-KLM 8.125% 31/5/2028	1,310,731	0.40	EUR 5,400,000	RCI Banque 2.625% 18/2/2030	4,981,500	1.53
EUR 557,000	Altice France 2.125% 15/2/2025	512,440	0.16	EUR 700,000	Renault 2.375% 25/5/2026	642,407	0.20
EUR 577,000	Altice France 2.5% 15/1/2025	533,858	0.16	EUR 600,000	Societe Generale 7.875% 18/1/2029	609,894	0.19
EUR 1,600,000	Altice France 5.875% 1/2/2027 <sup>*</sup>	1,424,400	0.44	USD 1,000,000	Societe Generale 7.875% 18/6/2171 <sup>*</sup>	937,723	0.29
EUR 1,100,000	Atos 0% 6/11/2024	972,191	0.30	USD 1,200,000	Societe Generale 7.875% 18/6/2171	1,125,267	0.35
EUR 1,200,000	Atos 1.75% 7/5/2025	1,093,134	0.34	EUR 1,075,000	Tereos Finance Groupe I 7.25% 15/4/2028	1,073,506	0.33
EUR 900,000	Atos 2.5% 7/11/2028 <sup>*</sup>	695,961	0.21	EUR 800,000	Unibail-Rodamco-Westfield 2.125% 25/7/2023 <sup>*</sup>	732,560	0.22
EUR 1,421,000	Banijay 6.5% 1/3/2026	1,351,556	0.41	EUR 1,200,000	Vallourec 8.5% 30/6/2026 <sup>*</sup>	1,212,120	0.37
USD 260,000	BNP Paribas 4.245% 23/3/2171 <sup>*</sup>	199,161	0.06	EUR 1,100,000	Verallia 1.875% 10/11/2031	866,629	0.27
EUR 800,000	BNP Paribas 7.375% 6/11/2030 <sup>*</sup>	804,800	0.25			50,093,193	15.41
EUR 449,000	Burger King France 7.232% 1/11/2026	447,298	0.14	<b>Germany</b>			
EUR 1,000,000	Casino Guichard Perrachon 3.58% 7/2/2025	682,200	0.21	EUR 200,000	ADLER Real Estate 1.875% 27/4/2023	191,410	0.06
EUR 1,300,000	Casino Guichard Perrachon 3.992% 31/1/2172	280,722	0.09	EUR 3,100,000	Bayer 4.5% 25/3/2082 <sup>*</sup>	2,893,536	0.89
EUR 400,000	Casino Guichard Perrachon 4.498% 7/3/2024	332,580	0.10				

<sup>†</sup>Investment in connected party fund, see further information in Note 10.

<sup>\*</sup>All or a portion of this security represents a security on loan.

The notes on pages 986 to 999 form an integral part of these financial statements.

# European High Yield Bond Fund continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
EUR 1,131,000	Cheplapharm Arzneimittel 4.375% 15/1/2028*	1,003,480	0.31	EUR 800,000	Bilbao CLO II 8.673% 20/8/2035	701,642	0.22
USD 740,000	Cheplapharm Arzneimittel 5.5% 15/1/2028	616,153	0.19	EUR 800,000	BlueMountain Fuji CLO IV 8.073% 25/2/2034	711,369	0.22
EUR 2,800,000	Commerzbank 6.125% 9/4/2171	2,648,100	0.82	EUR 1,000,000	Cairn CLO XIV 8.578% 29/10/2034	887,243	0.27
GBP 500,000	Commerzbank 8.625% 28/2/2033	586,588	0.18	EUR 700,000	Capital Four CLO II 8.198% 15/1/2034	621,054	0.19
EUR 1,500,000	DEMIRE Deutsche Mittelstand Real Estate 1.875% 15/10/2024	1,116,825	0.34	EUR 728,000	Capital Four CLO III 8.348% 15/10/2034	636,949	0.20
EUR 2,900,000	Deutsche Bank 4% 24/6/2032	2,614,205	0.80	EUR 600,000	CIFC European Funding CLO III 7.898% 15/1/2034	528,369	0.16
EUR 600,000	Deutsche Bank 10% 12/1/2027	638,613	0.20	EUR 800,000	Contego CLO VIII 8.509% 25/1/2034	701,459	0.21
EUR 300,000	Deutsche Lufthansa 2.875% 16/5/2027	267,129	0.08	EUR 1,113,000	Fair Oaks Loan Funding III 8.398% 15/10/2034	1,005,100	0.31
EUR 700,000	Deutsche Lufthansa 3.5% 14/7/2029	607,373	0.19	EUR 141,928	Invesco Euro Clo III 10.358% 15/7/2032	123,573	0.04
EUR 1,100,000	Deutsche Lufthansa 3.75% 11/2/2028	996,781	0.31	EUR 699,000	Neuberger Berman Loan Advisers Euro CLO 2 8.348% 15/4/2034	619,227	0.19
EUR 2,000,000	DIC Asset 2.25% 22/9/2026	1,426,960	0.44	EUR 148,000	OCP Euro CLO 2017-2 7.288% 15/1/2032	134,377	0.04
EUR 681,000	Gruenthal 3.625% 15/11/2026*	623,217	0.19	EUR 1,000,000	OCP Euro CLO 2022-5 8.812% 20/4/2035	885,124	0.27
EUR 1,159,000	Gruenthal 4.125% 15/5/2028	1,016,982	0.31	EUR 300,000	Providus Clo III 8.588% 18/7/2034	268,087	0.08
EUR 1,556,000	HT Troplast 9.25% 15/7/2025	1,511,218	0.46	EUR 700,000	Sound Point Euro CLO V Funding 8.289% 25/7/2035	610,294	0.19
EUR 600,000	IHO Verwaltungs 3.75% 15/9/2026	549,138	0.17	GBP 462,000	Virgin Media Vendor Financing Notes III 4.875% 15/7/2028	445,471	0.14
EUR 352,000	IHO Verwaltungs 3.875% 15/5/2027	312,880	0.10			13,894,737	4.28
EUR 938,000	Nidda Healthcare 7.5% 21/8/2026	919,400	0.28		<b>Italy</b>		
EUR 856,000	PCF 4.75% 15/4/2026*	735,582	0.23	EUR 1,000,000	Atlantia 1.875% 12/2/2028	848,470	0.26
EUR 1,677,000	Renk 5.75% 15/7/2025*	1,653,019	0.51	EUR 3,358,000	Azzurra Aeroporti 2.125% 30/5/2024	3,255,161	1.00
EUR 300,000	Techem Verwaltungsgesellschaft 674 2% 15/7/2025	277,401	0.09	EUR 922,000	Azzurra Aeroporti 2.625% 30/5/2027	806,681	0.25
EUR 1,494,636	Techem Verwaltungsgesellschaft 674 6% 30/7/2026*	1,442,339	0.44	EUR 1,347,000	Banco BPM 2.875% 29/6/2031	1,181,993	0.36
EUR 2,525,000	Tele Columbus 3.875% 2/5/2025*	2,051,663	0.63	EUR 800,000	Banco BPM 3.25% 14/1/2031*	732,000	0.22
EUR 1,400,000	TK Elevator Midco 4.375% 15/7/2027	1,274,910	0.39	EUR 1,283,000	Banco BPM 3.375% 19/1/2032*	1,127,436	0.35
EUR 600,000	Vantage Towers 0% 31/3/2025	579,801	0.18	EUR 519,000	Brunello Bidco 3.5% 15/2/2028	461,472	0.14
EUR 300,000	Vantage Towers 0.375% 31/3/2027	282,586	0.09	EUR 610,000	Castor 7.296% 15/2/2029	596,470	0.19
EUR 600,000	ZF Finance 2% 6/5/2027	516,723	0.16	EUR 628,000	Cedacri Mergeco 7.279% 15/5/2028*	611,895	0.19
EUR 600,000	ZF Finance 2.25% 3/5/2028	501,723	0.15	EUR 1,513,000	Centurion Bidco 5.875% 30/9/2026*	1,365,989	0.42
EUR 700,000	ZF Finance 2.75% 25/5/2027	620,851	0.19	EUR 500,000	doValue 3.375% 31/7/2026	457,285	0.14
EUR 800,000	ZF Finance 3% 21/9/2025	754,908	0.23	EUR 625,000	Enel 6.375% 16/4/2028	625,781	0.19
EUR 600,000	ZF Finance 3.75% 21/9/2028	533,049	0.16	EUR 716,000	Fiber Bidco 11% 25/10/2027	767,624	0.24
EUR 900,000	ZF Finance 5.75% 3/8/2026*	906,458	0.28	EUR 800,000	FIS Fabbrica Italiana Sintetici 5.625% 1/8/2027*	701,068	0.22
		32,671,001	10.05	EUR 300,000	Gamma Bidco 6.25% 15/7/2025	302,072	0.09
	<b>Ireland</b>			EUR 1,060,000	IMA Industria Macchine Automatiche 3.75% 15/1/2028	922,062	0.28
EUR 1,564,000	AIB 5.25% 9/4/2171	1,453,347	0.45	EUR 980,000	Inter Media and Communication 6.75% 9/2/2027	926,311	0.29
EUR 1,300,000	AIB 6.25% 23/12/2171*	1,232,400	0.38	GBP 603,000	Intesa Sanpaolo 5.148% 10/6/2030	576,465	0.18
EUR 800,000	AlbaCore EURO CLO I 8.288% 18/10/2034	674,256	0.21				
EUR 700,000	Anchorage Capital Europe CLO 2021-4 8.159% 25/4/2034	611,787	0.19				
EUR 200,000	Avoca CLO XV 6.418% 15/4/2031	168,284	0.05				
EUR 1,000,000	BBAM European CLO II 8.398% 15/10/2034	875,325	0.27				

\*All or a portion of this security represents a security on loan.

The notes on pages 986 to 999 form an integral part of these financial statements.

# European High Yield Bond Fund continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
EUR 3,450,000	Intesa Sanpaolo 5.5% 1/3/2172 <sup>*</sup>	2,947,162	0.91	EUR 734,000	Cirsa Finance International 4.5% 15/3/2027	646,291	0.20
USD 200,000	Intesa Sanpaolo 5.71% 15/1/2026	179,913	0.06	EUR 129,000	Cirsa Finance International 4.75% 22/5/2025	126,337	0.04
EUR 500,000	Intesa Sanpaolo 5.875% 20/6/2171	470,938	0.14	EUR 96,531	Cirsa Finance International 6.25% 20/12/2023	96,382	0.03
EUR 1,000,000	Intesa Sanpaolo 7.75% 11/7/2171 <sup>*</sup>	993,125	0.31	EUR 279,000	Cirsa Finance International Sarl 10.375% 30/11/2027	295,941	0.09
EUR 1,952,000	Lottomatica 9.75% 30/9/2027 <sup>*</sup>	2,095,618	0.64	EUR 1,417,131	Codere Finance 2 Luxembourg 11% 30/9/2026	1,270,104	0.39
EUR 1,400,000	Nexi 0% 24/2/2028	1,028,799	0.32	EUR 524,754	Codere Finance 2 Luxembourg 12.75% 30/11/2027	263,269	0.08
EUR 1,728,000	Poste Italiane 2.625% 24/6/2171	1,332,720	0.41	EUR 1,320,000	Cullinan Holdco 4.625% 15/10/2026	1,173,269	0.36
EUR 2,000,000	Rekeep 7.25% 1/2/2026	1,731,380	0.53	EUR 1,200,000	European TopSoho 4% 18/10/2021 <sup>***</sup>	1,107,079	0.34
EUR 962,000	Telecom Italia 1.625% 18/1/2029	730,807	0.22	EUR 678,000	Garfunkelux Holdco 3 6.75% 1/11/2025	553,089	0.17
EUR 500,000	Telecom Italia 2.375% 12/10/2027	424,505	0.13	GBP 2,600,000	Garfunkelux Holdco 3 7.75% 1/11/2025 <sup>*</sup>	2,389,808	0.74
EUR 563,000	Telecom Italia 2.75% 15/4/2025	536,167	0.17	EUR 932,000	Herens Midco 5.25% 15/5/2029 <sup>*</sup>	636,183	0.20
EUR 1,203,000	Telecom Italia 2.875% 28/1/2026	1,113,713	0.34	EUR 250,000	Kleopatra 2 6.5% 1/9/2026	142,679	0.04
EUR 100,000	Telecom Italia 3% 30/9/2025	95,135	0.03	EUR 2,008,000	Kleopatra Finco 4.25% 1/3/2026	1,699,410	0.52
EUR 497,000	Telecom Italia 3.625% 25/5/2026	472,175	0.15	EUR 99,232	Lincoln Financing 3.625% 1/4/2024	99,182	0.03
EUR 100,000	Telecom Italia 5.25% 17/3/2055	82,417	0.03	EUR 1,296,000	Monitchem HoldCo 3 5.25% 15/3/2025 <sup>*</sup>	1,280,643	0.39
EUR 975,000	Telecom Italia 6.875% 15/2/2028	987,631	0.30	EUR 1,714,000	Rossini 6.75% 30/10/2025 <sup>*</sup>	1,724,712	0.53
EUR 300,000	UniCredit 2.731% 15/1/2032	258,000	0.08	EUR 1,780,000	SES 2.875% 27/8/2171	1,510,152	0.46
EUR 1,800,000	UniCredit 6.625% 3/12/2171	1,793,250	0.55	EUR 900,000	SES 5.625% 29/1/2172 <sup>*</sup>	892,755	0.28
EUR 600,000	UniCredit 7.5% 3/6/2171	590,550	0.18	EUR 475,000	Stena International 7.25% 15/2/2028	479,619	0.15
		34,130,240	10.51	EUR 2,104,000	Summer BC Holdco B 5.75% 31/10/2026	1,868,584	0.58
				USD 400,000	Telecom Italia Capital 6.375% 15/11/2033	325,547	0.10
						26,781,285	8.24
	<b>Japan</b>				<b>Marshall Islands</b>		
EUR 2,592,000	SoftBank 2.125% 6/7/2024	2,443,284	0.75	USD 1,375,000	Danaos 8.5% 1/3/2028	1,264,351	0.39
EUR 235,000	SoftBank 3.125% 19/9/2025	215,700	0.06		<b>Netherlands</b>		
EUR 364,000	SoftBank 4.5% 20/4/2025 <sup>*</sup>	348,424	0.11	EUR 1,800,000	Abertis Infraestructuras Finance 3.248% 24/2/2172 <sup>*</sup>	1,620,450	0.50
EUR 2,305,000	SoftBank 4.75% 30/7/2025 <sup>*</sup>	2,206,980	0.68	EUR 220,000	Axalta Coating Systems Dutch B 3.75% 15/1/2025	216,777	0.07
USD 600,000	SoftBank 6% 19/1/2172	550,656	0.17	EUR 400,000	Energizer Gamma Acquisition 3.5% 30/6/2029	319,260	0.10
		5,765,044	1.77	EUR 107,000	Goodyear Europe 2.75% 15/8/2028	87,652	0.02
				USD 829,000	ING Groep 5.75% 16/11/2026	721,645	0.22
				EUR 1,700,000	Naturgy Finance 2.374% 23/2/2172	1,482,825	0.46
	<b>Jersey</b>			EUR 400,000	Naturgy Finance 3.375% 24/4/2171	387,500	0.12
GBP 700,000	AA Bond 4.875% 31/7/2043	780,376	0.24	EUR 873,000	Promontoria 264 6.375% 1/3/2027	844,431	0.26
EUR 1,540,000	Adient Global 3.5% 15/8/2024	1,507,776	0.46	EUR 340,000	Q-Park I 1.5% 1/3/2025	313,235	0.10
GBP 584,000	CPUK Finance 4.5% 28/8/2027	575,563	0.18	EUR 650,000	Repsol International Finance 3.75% 11/6/2171	605,312	0.19
GBP 600,000	CPUK Finance 4.875% 28/2/2047	658,454	0.20				
GBP 1,680,000	Galaxy Bidco 6.5% 31/7/2026	1,759,046	0.54				
		5,281,215	1.62				
	<b>Luxembourg</b>						
EUR 400,000	ADLER 2% 23/11/2023	312,360	0.10				
EUR 600,000	ADLER 2.25% 14/1/2029	250,866	0.08				
EUR 1,200,000	ADLER 2.75% 13/11/2026	545,196	0.17				
EUR 500,000	ADLER 3.25% 5/8/2025	236,780	0.07				
EUR 1,100,000	Allied Universal Holdco /Allied Universal Finance /Atlas Luxco 4 3.625% 1/6/2028 <sup>*</sup>	895,983	0.28				
EUR 2,162,000	Altice Financing 2.25% 15/1/2025 <sup>*</sup>	2,020,886	0.62				
EUR 1,101,000	Altice Financing 4.25% 15/8/2029 <sup>*</sup>	885,986	0.27				
EUR 2,500,000	Aroundtown 3.375% 23/12/2171	1,376,625	0.42				
EUR 1,015,000	Cidron Aida Finco 5% 1/4/2028 <sup>*</sup>	895,697	0.27				
GBP 795,000	Cidron Aida Finco 6.25% 1/4/2028 <sup>*</sup>	779,871	0.24				

<sup>\*</sup>All or a portion of this security represents a security on loan.

<sup>\*\*\*</sup>This security is in default, see Note 2(b)

The notes on pages 986 to 999 form an integral part of these financial statements.

# European High Yield Bond Fund continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
EUR 1,778,000	Repsol International Finance 4.247% 11/12/2171*	1,593,977	0.49	EUR 1,100,000	<b>Romania</b> RCS & RDS 2.5% 5/2/2025	1,033,893	0.32
EUR 1,000,000	Saipem Finance International 3.375% 15/7/2026**	941,390	0.29	EUR 1,600,000	<b>Spain</b> Banco Bilbao Vizcaya Argentaria 6% 29/6/2171*	1,572,000	0.48
EUR 1,354,204	Summer BidCo 9% 15/11/2025*	1,067,451	0.33	EUR 1,400,000	Banco Bilbao Vizcaya Argentaria 6% 15/10/2171	1,351,168	0.42
EUR 639,350	Summer BidCo 9% 15/11/2025	498,239	0.15	EUR 700,000	Banco de Sabadell 2% 17/1/2030	638,557	0.20
EUR 1,500,000	Telefonica Europe 3.875% 22/9/2171	1,391,550	0.43	EUR 1,400,000	Banco de Sabadell 2.5% 15/4/2031	1,247,511	0.38
EUR 3,900,000	Telefonica Europe 6.135% 2/3/2030	3,750,104	1.15	EUR 800,000	Banco de Sabadell 5.25% 7/2/2029	780,356	0.24
EUR 1,200,000	Telefonica Europe 7.125% 23/8/2028*	1,233,780	0.38	EUR 600,000	Banco Santander 4.375% 14/4/2171	523,386	0.16
EUR 679,000	Teva Pharmaceutical Finance Netherlands II 1.25% 31/3/2023	678,296	0.21	EUR 800,000	Bankinter 7.375% 15/8/2028	796,440	0.25
EUR 300,000	Teva Pharmaceutical Finance Netherlands II 1.625% 15/10/2028	229,270	0.07	EUR 1,400,000	CaixaBank 6.375% 19/12/2171	1,395,030	0.43
EUR 322,000	Teva Pharmaceutical Finance Netherlands II 3.75% 9/5/2027	287,761	0.09	EUR 400,000	CaixaBank 6.75% 13/9/2171	395,834	0.12
EUR 318,000	Teva Pharmaceutical Finance Netherlands II 4.375% 9/5/2030	267,948	0.08	EUR 700,000	Cellnex Finance 1.5% 8/6/2028	584,468	0.18
EUR 2,210,000	Teva Pharmaceutical Finance Netherlands II 4.5% 1/3/2025*	2,187,922	0.67	EUR 600,000	Cellnex Finance 2% 15/9/2032	450,540	0.14
EUR 1,241,000	Teva Pharmaceutical Finance Netherlands II 6% 31/1/2025	1,262,001	0.39	EUR 600,000	Cellnex Finance 2% 15/2/2033	446,990	0.14
EUR 500,000	Trivium Packaging Finance 3.75% 15/8/2026	457,167	0.14	EUR 2,500,000	Cellnex Telecom 0.75% 20/11/2031	2,025,125	0.62
EUR 1,199,000	Trivium Packaging Finance 6.404% 15/8/2026*	1,181,591	0.36	EUR 400,000	Cellnex Telecom 1% 20/4/2027	343,176	0.10
EUR 642,000	United 4.875% 1/7/2024*	621,809	0.19	EUR 500,000	Cellnex Telecom 1.75% 23/10/2030	389,483	0.12
USD 1,145,000	UPC Broadband Finco 4.875% 15/7/2031	902,476	0.28	EUR 855,000	Food Service Project 5.5% 21/1/2027	799,327	0.25
EUR 1,200,000	VZ Secured Financing 3.5% 15/1/2032	940,194	0.29	EUR 963,000	Grupo Antolin-Irausa 3.375% 30/4/2026	818,636	0.25
EUR 500,000	VZ Vendor Financing II 2.875% 15/1/2029	385,743	0.12	EUR 926,000	Grupo Antolin-Irausa 3.5% 30/4/2028*	686,194	0.21
EUR 1,700,000	ZF Europe Finance 2% 23/2/2026	1,551,463	0.48	EUR 1,900,000	International Consolidated Airlines 1.125% 18/5/2028	1,562,389	0.48
EUR 300,000	ZF Europe Finance 2.5% 23/10/2027	262,020	0.08	EUR 700,000	International Consolidated Airlines 3.75% 25/3/2029	572,429	0.18
		28,291,239	8.71	EUR 330,000	Kaixo Bondco Telecom 5.125% 30/9/2029	286,479	0.09
				EUR 1,917,000	Lorca Telecom Bondco 4% 18/9/2027	1,735,441	0.53
						19,400,959	5.97
	<b>Panama</b>				<b>Sweden</b>		
EUR 640,000	Carnival 7.625% 1/3/2026	569,811	0.18	EUR 545,000	Dometic 3% 8/5/2026	482,734	0.15
EUR 2,505,000	Carnival 10.125% 1/2/2026	2,622,960	0.81	EUR 468,000	Fastighets Balder 2.873% 2/6/2081	364,806	0.11
		3,192,771	0.99	EUR 1,150,000	Heimstaden Bostad 2.625% 1/5/2171	739,335	0.23
	<b>Portugal</b>			EUR 1,000,000	Heimstaden Bostad 3.375% 15/1/2026	660,200	0.20
EUR 600,000	Banco Espirito Santo 4% 21/1/2019***	87,000	0.03	EUR 213,135	Intrum 3.125% 15/7/2024	207,755	0.06
EUR 200,000	Banco Espirito Santo 4.75% 15/1/2018***	29,000	0.01	EUR 538,000	Intrum 4.875% 15/8/2025	505,766	0.16
EUR 600,000	EDP - Energias de Portugal 1.7% 20/7/2080	542,700	0.17	EUR 675,000	Intrum 9.25% 15/3/2028*	685,526	0.21
EUR 1,300,000	EDP - Energias de Portugal 1.875% 2/8/2081	1,123,850	0.34	EUR 273,000	Verisure 3.875% 15/7/2026	248,850	0.08
EUR 300,000	EDP - Energias de Portugal 5.943% 23/4/2083	296,100	0.09	EUR 709,000	Verisure 7.125% 1/2/2028	699,716	0.21
		2,078,650	0.64	EUR 1,230,000	Verisure 9.25% 15/10/2027	1,302,644	0.40
						5,897,332	1.81

\* All or a portion of this security represents a security on loan.  
 \*\*\* This security is in default, see Note 2(b)



# European High Yield Bond Fund continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
<b>Switzerland</b>				GBP 1,100,000	Premier Foods Finance 3.5% 15/10/2026	1,126,668	0.35
USD 1,575,000	Credit Suisse 6.25% 18/12/2171	1,222,973	0.38	GBP 600,000	Santander UK 6.75% 24/6/2171	663,641	0.20
USD 200,000	Credit Suisse 6.25% 18/12/2171	155,298	0.05	EUR 782,000	Sherwood Financing 4.5% 15/11/2026*	684,461	0.21
USD 200,000	Credit Suisse 7.5% 11/6/2171	171,845	0.05	GBP 625,000	Sherwood Financing 6% 15/11/2026	588,642	0.18
USD 400,000	Credit Suisse 7.5% 11/6/2171*	343,690	0.10	GBP 1,072,000	Stonegate Pub Financing 2019 8% 13/7/2025	1,150,148	0.35
GBP 500,000	Credit Suisse 7.75% 10/3/2026	578,215	0.18	GBP 944,000	Stonegate Pub Financing 2019 8.25% 31/7/2025	1,027,931	0.32
		2,472,021	0.76	EUR 416,000	Synthomer 3.875% 1/7/2025*	386,626	0.12
<b>United Kingdom</b>				GBP 1,030,000	Thames Water Kemble Finance 4.625% 19/5/2026	1,050,499	0.32
GBP 600,000	Barclays 6.375% 15/3/2171	639,357	0.20	GBP 70,383	Unique Pub Finance 5.659% 30/6/2027	79,995	0.03
GBP 600,000	Barclays 7.125% 15/9/2171	657,876	0.20	GBP 476,000	Unique Pub Finance 6.464% 30/3/2032	544,471	0.17
GBP 400,000	Barclays 7.25% 15/6/2171*	457,621	0.14	GBP 380,000	Very Funding 6.5% 1/8/2026*	347,482	0.11
EUR 536,000	BCP V Modular Services Finance II 4.75% 30/11/2028	461,641	0.14	GBP 100,000	Virgin Media Secured Finance 4.25% 15/1/2030	91,449	0.03
GBP 3,571,000	Bellis Acquisition 3.25% 16/2/2026	3,383,170	1.04	GBP 895,000	Virgin Media Secured Finance 5% 15/4/2027	953,136	0.29
GBP 200,000	Bellis Acquisition 4.5% 16/2/2026	195,741	0.06	GBP 460,000	Virgin Media Secured Finance 5.25% 15/5/2029*	454,566	0.14
USD 699,000	British Telecommunications 4.25% 23/11/2081	580,344	0.18	GBP 1,300,000	Vmed O2 UK Financing I 4% 31/1/2029*	1,218,433	0.37
EUR 177,721	Codere New Topco 7.5% 30/11/2027	87,714	0.03	GBP 2,271,000	Vmed O2 UK Financing I 4.5% 15/7/2031	2,038,098	0.63
GBP 1,211,000	Constellation Automotive Financing 4.875% 15/7/2027*	1,000,045	0.31	EUR 2,747,000	Vodafone 2.625% 27/8/2080	2,458,977	0.76
EUR 477,000	EC Finance 3% 15/10/2026	436,143	0.14	USD 592,000	Vodafone 3.25% 4/6/2081	481,949	0.15
EUR 1,217,000	eG Global Finance 3.625% 7/2/2024*	1,144,333	0.35	EUR 400,000	Vodafone 4.2% 3/10/2078	366,000	0.11
GBP 1,214,000	Gatwick Airport Finance 4.375% 7/4/2026	1,274,403	0.39	GBP 2,073,000	Vodafone 4.875% 3/10/2078	2,271,198	0.70
GBP 450,000	Heathrow Finance 3.875% 1/3/2027	456,491	0.14	USD 300,000	Vodafone 6.25% 3/10/2078	274,624	0.08
GBP 1,000,000	Heathrow Finance 4.125% 1/9/2029	967,527	0.30			43,185,114	13.29
GBP 300,000	Heathrow Finance 4.75% 1/3/2024	337,478	0.10	<b>United States</b>			
USD 1,990,000	HSBC Bank 5.401% 19/12/2171	1,472,522	0.45	EUR 788,000	Ardagh Metal Packaging Finance USA / Ardagh Metal Packaging Finance 2% 1/9/2028	644,237	0.20
EUR 1,019,000	INEOS Finance 6.625% 15/5/2028*	1,006,787	0.31	EUR 634,000	Ardagh Packaging Finance / Ardagh USA 2.125% 15/8/2026	548,600	0.17
EUR 234,000	INEOS Quattro Finance 1 3.75% 15/7/2026*	202,627	0.06	EUR 700,000	Ardagh Packaging Finance / Ardagh USA 2.125% 15/8/2026*	605,846	0.18
EUR 1,096,000	INEOS Quattro Finance 2 2.5% 15/1/2026	970,355	0.30	GBP 720,000	Ardagh Packaging Finance / Ardagh USA 4.75% 15/7/2027*	643,084	0.20
EUR 400,000	International Consolidated Airlines 1.5% 4/7/2027*	327,816	0.10	EUR 1,516,000	Boxer Parent 6.5% 2/10/2025	1,515,242	0.47
GBP 1,020,000	Iron Mountain UK 3.875% 15/11/2025*	1,103,704	0.34	EUR 1,455,000	Coty 3.875% 15/4/2026	1,382,025	0.43
EUR 1,811,000	Jaguar Land Rover Automotive 4.5% 15/1/2026*	1,666,989	0.51	GBP 1,800,000	Encore Capital 4.25% 1/6/2028	1,640,586	0.51
GBP 100,000	Jerrold Finco 4.875% 15/1/2026	100,732	0.03	EUR 397,000	Encore Capital 4.875% 15/10/2025	371,026	0.11
GBP 500,000	Jerrold Finco 5.25% 15/1/2027	489,854	0.15	GBP 600,000	Encore Capital 5.375% 15/2/2026	620,596	0.19
GBP 1,192,000	National Express 4.25% 26/2/2172	1,219,790	0.38	GBP 2,049,000	Ford Motor Credit 4.535% 6/3/2025	2,250,866	0.69
GBP 750,000	Nationwide Building Society 5.75% 20/12/2171	775,313	0.24	EUR 2,250,000	Ford Motor Credit 4.867% 3/8/2027	2,197,147	0.68
USD 1,574,000	Neptune Energy Bondco 6.625% 15/5/2025	1,440,611	0.45	EUR 1,075,000	Kronos International 3.75% 15/9/2025	974,896	0.30
GBP 1,800,000	Ocado 3.875% 8/10/2026	1,599,698	0.49				
GBP 460,000	Pinewood Finance 3.625% 15/11/2027*	469,438	0.14				

\*All or a portion of this security represents a security on loan.

# European High Yield Bond Fund continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
EUR 2,752,000	Liberty Mutual 3.625% 23/5/2059	2,576,147	0.79	<b>Other Transferable Securities</b>			
EUR 743,000	MPT Operating Partnership / MPT Finance 0.993% 15/10/2026	548,368	0.17	<b>COMMON STOCKS (SHARES)</b>			
GBP 490,000	MPT Operating Partnership / MPT Finance 2.55% 5/12/2023	530,398	0.16	<b>United Kingdom</b>			
EUR 1,311,000	MPT Operating Partnership / MPT Finance 3.325% 24/3/2025*	1,140,891	0.35	6,177	New Topco**	-	0.00
EUR 2,008,000	Netflix 3.625% 15/6/2030	1,858,615	0.57	Total Common Stocks (Shares)			
EUR 1,500,000	Netflix 4.625% 15/5/2029	1,487,273	0.46	Total Other Transferable Securities			
EUR 1,083,000	Olympus Water US 3.875% 1/10/2028	931,012	0.28	Total Portfolio			
EUR 1,000,000	Organon / Organon Foreign Debt Co-Issuer 2.875% 30/4/2028	858,620	0.26	Other Net Assets			
EUR 490,000	SCIL IV / SCIL USA 4.375% 1/11/2026*	451,662	0.14	Total Net Assets (EUR)			
EUR 1,430,000	UGI International 2.5% 1/12/2029	1,130,136	0.35				
		24,907,273	7.66				
Total Bonds		307,035,708	94.47				
Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market		319,808,855	98.40				

\*All or a portion of this security represents a security on loan.

\*\*Security subject to a fair value adjustment as detailed in Note 2(j).

## Open Forward Foreign Exchange Contracts as at 28 February 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity(depreciation) date	Unrealised appreciation/ EUR
EUR	12,654,262	USD	13,560,000	Bank of America	14/3/2023	(83,882)
EUR	45,717,242	GBP	40,410,000	JP Morgan	14/3/2023	(373,984)
EUR	481,539	USD	510,000	Standard Chartered Bank	14/3/2023	2,451
EUR	316,424	GBP	280,000	Morgan Stanley	14/3/2023	(2,942)
EUR	384,410	GBP	340,000	State Street	14/3/2023	(3,391)
EUR	326,991	USD	350,000	HSBC Bank	14/3/2023	(1,796)
EUR	515,621	USD	550,000	Toronto-Dominion	14/3/2023	(1,044)
Net unrealised depreciation						(464,588)
<b>CHF Hedged Share Class</b>						
CHF	1,592,980	EUR	1,611,729	BNY Mellon	15/3/2023	(9,612)
EUR	48,557	CHF	47,891	BNY Mellon	15/3/2023	390
Net unrealised depreciation						(9,222)

## Open Forward Foreign Exchange Contracts as at 28 February 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity(depreciation) date	Unrealised appreciation/ EUR
<b>GBP Hedged Share Class</b>						
EUR	17,324	GBP	15,315	BNY Mellon	15/3/2023	(143)
GBP	541,080	EUR	609,966	BNY Mellon	15/3/2023	7,160
Net unrealised appreciation						7,017
<b>SEK Hedged Share Class</b>						
EUR	45,824	SEK	510,710	BNY Mellon	15/3/2023	(252)
SEK	2,905,981	EUR	259,978	BNY Mellon	15/3/2023	2,205
Net unrealised appreciation						1,953
<b>USD Hedged Share Class</b>						
EUR	39,197	USD	41,750	BNY Mellon	15/3/2023	(20)
USD	3,293,324	EUR	3,054,255	BNY Mellon	15/3/2023	39,299
Net unrealised appreciation						39,279
Total net unrealised depreciation						(425,561)

## Open Exchange Traded Futures Contracts as at 28 February 2023

Number of contracts	Currency	Contract/Description	Expiration date	Unrealised appreciation EUR
(4)	USD	US Treasury 10 Year Note (CBT)	June 2023	2,470
Total				2,470

The notes on pages 986 to 999 form an integral part of these financial statements.

# European High Yield Bond Fund continued

## Swaps as at 28 February 2023

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) EUR	Market Value EUR
CDS	EUR (570,000)	Fund provides default protection on Jaguar Land Rover Automotive; and receives Fixed 5%	Bank of America	20/12/2026	(14,063)	(36,062)
CDS	EUR (300,134)	Fund provides default protection on ADLER Real Estate; and receives Fixed 5%	Bank of America	20/12/2027	9,037	(66,913)
CDS	EUR (970,000)	Fund provides default protection on Loxam; and receives Fixed 5%	Bank of America	20/12/2027	(7,296)	(75,465)
CDS	EUR (804,702)	Fund provides default protection on United; and receives Fixed 5%	Bank of America	20/12/2027	5,534	(107,572)
CDS	EUR (411,167)	Fund provides default protection on Jaguar Land Rover Automotive; and receives Fixed 5%	Barclays	20/12/2026	(41,434)	(26,013)
CDS	EUR (180,404)	Fund provides default protection on ADLER Real Estate; and receives Fixed 5%	Barclays	20/12/2027	5,833	(40,220)
CDS	EUR (507,082)	Fund provides default protection on ADLER Real Estate; and receives Fixed 5%	Barclays	20/12/2027	16,395	(113,051)
CDS	EUR (944,000)	Fund provides default protection on Casino Guichard Perrachon; and receives Fixed 5%	BNP Paribas	20/12/2023	(71,268)	(152,033)
CDS	EUR (420,000)	Fund provides default protection on Novafives; and receives Fixed 5%	Citibank	20/6/2023	23,472	(6,045)
CDS	EUR (185,185)	Fund provides default protection on ADLER Real Estate; and receives Fixed 5%	Citibank	20/12/2027	7,376	(41,286)
CDS	EUR (147,139)	Fund provides default protection on ADLER Real Estate; and receives Fixed 5%	Citibank	20/12/2027	5,861	(32,804)
CDS	EUR (1,000,000)	Fund provides default protection on Telecom Italia; and receives Fixed 1%	Citigroup	20/6/2029	36,165	(139,931)
CDS	EUR (399,666)	Fund provides default protection on Jaguar Land Rover Automotive; and receives Fixed 5%	Credit Suisse	20/12/2026	(41,145)	(25,285)
CDS	EUR (780,000)	Fund provides default protection on Ladbrokes Coral; and receives Fixed 1%	Credit Suisse	20/12/2026	22,610	(24,878)
CDS	EUR (720,000)	Fund provides default protection on Novafives; and receives Fixed 5%	Credit Suisse	20/6/2027	63,752	(111,048)
CDS	EUR (610,000)	Fund provides default protection on Telecom Italia; and receives Fixed 1%	Credit Suisse	20/12/2028	372	(76,495)
CDS	EUR (180,000)	Fund provides default protection on Casino Guichard Perrachon; and receives Fixed 5%	Goldman Sachs	20/6/2023	8,069	(10,482)
CDS	EUR (191,083)	Fund provides default protection on Novafives; and receives Fixed 5%	Goldman Sachs	20/6/2023	10,732	(2,750)
CDS	EUR (108,917)	Fund provides default protection on Novafives; and receives Fixed 5%	Goldman Sachs	20/6/2023	6,662	(1,568)
CDS	EUR (408,130)	Fund provides default protection on TK Elevator Holdco; and receives Fixed 5%	Goldman Sachs	20/12/2026	(44)	14,603
CDS	EUR 1,540,000	Fund receives default protection on ITRAXX.FINSUB.38.V1; and pays Fixed 1%	Goldman Sachs	20/12/2027	(83,402)	35,625
CDS	EUR (870,000)	Fund provides default protection on Casino Guichard Perrachon; and receives Fixed 5%	JP Morgan	20/6/2023	32,473	(50,661)
CDS	EUR (120,000)	Fund provides default protection on Casino Guichard Perrachon; and receives Fixed 5%	JP Morgan	20/6/2023	3,279	(6,988)
CDS	EUR (100,000)	Fund provides default protection on Casino Guichard Perrachon; and receives Fixed 5%	JP Morgan	20/6/2023	10,233	(5,823)
CDS	EUR (480,000)	Fund provides default protection on K&S; and receives Fixed 5%	JP Morgan	20/12/2026	9,464	47,224
CDS	EUR (1,000,000)	Fund provides default protection on Ladbrokes Coral; and receives Fixed 1%	JP Morgan	20/12/2026	42,188	(31,895)
CDS	EUR (183,333)	Fund provides default protection on Ladbrokes Coral; and receives Fixed 1%	JP Morgan	20/6/2027	11,676	(7,945)
CDS	EUR (366,667)	Fund provides default protection on Ladbrokes Coral; and receives Fixed 1%	JP Morgan	20/6/2027	23,353	(15,890)
CDS	EUR (394,771)	Fund provides default protection on ADLER Real Estate; and receives Fixed 5%	JP Morgan	20/12/2027	10,900	(88,012)
CDS	EUR (1,452,724)	Fund provides default protection on CMA CGM; and receives Fixed 5%	JP Morgan	20/12/2027	83,850	136,933

The notes on pages 986 to 999 form an integral part of these financial statements.

# European High Yield Bond Fund continued

## Swaps as at 28 February 2023

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) EUR	Market Value EUR
CDS	EUR (975,298)	Fund provides default protection on United; and receives Fixed 5%	JP Morgan	20/12/2027	16,460	(130,377)
CDS	EUR (200,000)	Fund provides default protection on Casino Guichard Perrachon; and receives Fixed 5%	Morgan Stanley	20/6/2023	19,409	(11,646)
CDS	EUR (223,265)	Fund provides default protection on ADLER Real Estate; and receives Fixed 5%	Morgan Stanley	20/12/2027	6,164	(49,776)
Total					232,667	(1,254,529)

CDS: Credit Default Swaps

# European Special Situations Fund

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
<b>Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market</b>				85,628	ASM International*	27,854,788	2.31
				90,079	ASML	52,317,883	4.33
				339,555	BE Semiconductor Industries*	25,113,488	2.08
				133,893	Ferrari	32,643,114	2.70
				143,128	IMCD*	21,390,480	1.77
				847,063	STMicroelectronics	38,422,778	3.18
						222,606,531	18.43
<b>COMMON STOCKS (SHARES)</b>				<b>Spain</b>			
<b>Belgium</b>				8,726,837	CaixaBank*	35,640,402	2.95
382,588	KBC	27,148,445	2.25	<b>Sweden</b>			
<b>Denmark</b>				1,531,780	Atlas Copco	17,274,179	1.43
179,663	DSV	30,716,091	2.54	970,228	Epiroc	17,675,456	1.47
36,257	Genmab	12,884,484	1.07	785,873	Hexagon	8,225,662	0.68
484,500	Novo Nordisk	64,762,368	5.36			43,175,297	3.58
206,524	Royal Unibrew*	13,637,776	1.13	<b>Switzerland</b>			
		122,000,719	10.10	45,040	Belimo	21,886,156	1.81
<b>Finland</b>				2,136	Chocoladefabriken Lindt & Spruengli*	22,197,109	1.84
3,399,096	Nordea Bank	40,804,323	3.38	93,771	Lonza	53,340,809	4.42
<b>France</b>				142,553	Sika*	37,722,619	3.13
321,946	Cie de Saint-Gobain	18,109,462	1.50	107,655	Straumann*	13,437,870	1.11
16,417	Hermes International	28,270,074	2.34			148,584,563	12.31
100,342	L'Oreal*	37,608,182	3.11	<b>United Kingdom</b>			
111,872	LVMH Moet Hennessy Louis Vuitton	88,535,501	7.33	1,061,946	Allfunds*	8,861,939	0.74
171,521	Pernod Ricard	33,969,734	2.81	187,738	Ashtead Group	11,740,714	0.97
85,576	Sartorius Stedim Biotech	26,502,887	2.20	357,214	AstraZeneca	44,205,850	3.66
161,103	Schneider Electric	24,461,880	2.03	1,798,806	Auto Trader	12,185,406	1.01
		257,457,720	21.32	15,604,929	JD Sports Fashion	32,161,871	2.66
<b>Germany</b>				1,655,995	RELX	47,056,555	3.90
184,474	CTS Eventim*	11,492,730	0.95	74,079	Spirax-Sarco Engineering	9,861,469	0.82
143,801	MTU Aero Engines	32,786,628	2.72			166,073,804	13.76
21,151	Rational	13,303,979	1.10	<b>Total Common Stocks (Shares)</b>			
		57,583,337	4.77			1,199,581,195	99.35
<b>Ireland</b>				<b>Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market</b>			
104,352	Kingspan	6,382,168	0.53			1,199,581,195	99.35
143,579	Linde*	46,785,217	3.87	<b>Total Portfolio</b>			
		53,167,385	4.40			1,199,581,195	99.35
<b>Italy</b>				<b>Other Net Assets</b>			
60,683	DiaSorin*	6,923,930	0.57			7,804,392	0.65
1,126,973	FinecoBank Banca Fineco	18,414,739	1.53	<b>Total Net Assets (EUR)</b>			
		25,338,669	2.10			1,207,385,587	100.00
<b>Netherlands</b>							
18,500	Adyen*	24,864,000	2.06				

\*All or a portion of this security represents a security on loan.

## Open Forward Foreign Exchange Contracts as at 28 February 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity(depreciation) date	Unrealised appreciation/ Maturity(depreciation) EUR
<b>AUD Hedged Share Class</b>						
AUD	1,958,700	EUR	1,268,613	BNY Mellon	15/3/2023	(27,172)
EUR	79,750	AUD	124,168	BNY Mellon	15/3/2023	1,051
Net unrealised depreciation						(26,121)

## Open Forward Foreign Exchange Contracts as at 28 February 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity(depreciation) date	Unrealised appreciation/ Maturity(depreciation) EUR
<b>CAD Hedged Share Class</b>						
CAD	599,497	EUR	414,863	BNY Mellon	15/3/2023	(520)
EUR	12,482	CAD	17,883	BNY Mellon	15/3/2023	122
Net unrealised depreciation						(398)

The notes on pages 986 to 999 form an integral part of these financial statements.

# European Special Situations Fund continued

## Open Forward Foreign Exchange Contracts as at 28 February 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity(depreciation) date	Unrealised appreciation/ Maturity(depreciation) EUR
<b>CNH Hedged Share Class</b>						
CNY	59,889	EUR	8,201	BNY Mellon	15/3/2023	(99)
EUR	260	CNY	1,905	BNY Mellon	15/3/2023	2
Net unrealised depreciation						(97)
<b>GBP Hedged Share Class</b>						
EUR	81,998	GBP	72,543	BNY Mellon	15/3/2023	(741)
GBP	1,526,688	EUR	1,721,509	BNY Mellon	15/3/2023	19,749
Net unrealised appreciation						19,008
<b>HKD Hedged Share Class</b>						
EUR	33,816	HKD	281,771	BNY Mellon	15/3/2023	72
HKD	8,933,380	EUR	1,058,199	BNY Mellon	15/3/2023	11,627
Net unrealised appreciation						11,699
<b>USD Hedged Share Class</b>						
EUR	5,442,235	USD	5,790,200	BNY Mellon	15/3/2023	3,321
USD	182,603,160	EUR	169,569,394	BNY Mellon	15/3/2023	1,957,084
Net unrealised appreciation						1,960,405
Total net unrealised appreciation						1,964,496

## Sector Breakdown as at 28 February 2023

	% of Net Assets
Consumer Non-cyclical	34.95
Consumer Cyclical	18.85
Industrial	18.66
Technology	11.90
Financials	10.11
Basic Materials	3.87
Communications	1.01
Other Net Assets	0.65
	<b>100.00</b>

The notes on pages 986 to 999 form an integral part of these financial statements.

# European Sustainable Equity Fund

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
<b>Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market</b>							
<b>FUNDS</b>							
<b>Ireland</b>							
55	BlackRock ICS Euro Liquid Environmentally Aware Fund <sup>†</sup>	5,442	0.10				
Total Funds		5,442	0.10				
<b>COMMON STOCKS (SHARES)</b>							
<b>Denmark</b>							
250	Chemometec	15,309	0.29				
213	Genmab	75,693	1.41				
3,309	Novo Nordisk	442,309	8.21				
1,910	Vestas Wind Systems	51,308	0.95				
		584,619	10.86				
<b>Finland</b>							
5,814	Metso Outotec	59,012	1.10				
1,183	Neste	54,028	1.00				
12,312	Nordea Bank	147,799	2.74				
		260,839	4.84				
<b>France</b>							
2,765	Dassault Systemes	100,535	1.87				
316	Sartorius Stedim Biotech	97,865	1.82				
1,516	Schneider Electric	230,190	4.27				
		428,590	7.96				
<b>Germany</b>							
792	Merck	142,006	2.64				
587	MTU Aero Engines	133,836	2.48				
441	Siemens	63,910	1.19				
1,080	Symrise	104,198	1.93				
		443,950	8.24				
<b>Ireland</b>							
1,305	Kingspan	79,814	1.48				
713	Linde	232,331	4.31				
		312,145	5.79				
<b>Jersey</b>							
2,943	Experian	93,972	1.75				
<b>Netherlands</b>							
528	ASM International	171,758	3.19				
552	ASML	320,602	5.95				
783	BE Semiconductor Industries <sup>*</sup>	57,911	1.08				
848	Koninklijke DSM	99,131	1.84				
3,404	STMicroelectronics	154,405	2.86				
		803,807	14.92				
				<b>Spain</b>			
				33,866	CaixaBank	138,309	2.57
				3,702	EDP Renovaveis <sup>†</sup>	71,726	1.33
						210,035	3.90
				<b>Sweden</b>			
				5,712	Alfa Laval	177,712	3.30
				15,968	Atlas Copco	180,074	3.34
				5,552	Beijer Ref <sup>†</sup>	80,956	1.50
				12,574	Hexagon	131,611	2.45
						570,353	10.59
				<b>Switzerland</b>			
				669	Bachem <sup>*</sup>	62,630	1.16
				166	Belimo	80,664	1.50
				417	Lonza <sup>*</sup>	237,207	4.41
				1,884	Nestle	202,448	3.76
				489	Roche	133,872	2.49
				69	Roche	20,097	0.37
				668	Sika	176,767	3.28
				926	SKAN	65,332	1.21
						979,017	18.18
				<b>United Kingdom</b>			
				1,894	AstraZeneca	234,386	4.35
				4,639	FDM	43,199	0.80
				5,694	Prudential	81,745	1.52
				5,400	RELX	153,445	2.85
				848	Spirax-Sarco Engineering	112,887	2.10
				13,344	Volution	55,126	1.02
						680,788	12.64
						5,368,115	99.67
Total Common Stocks (Shares)							
Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market						5,373,557	99.77
				<b>Other Transferable Securities</b>			
				<b>RIGHTS</b>			
				<b>Sweden</b>			
				5,552	Beijer Ref (17/3/2023) <sup>**</sup>	8,617	0.16
						8,617	0.16
						8,617	0.16
						5,382,174	99.93
						3,882	0.07
						5,386,056	100.00

<sup>†</sup>Investment in connected party fund, see further information in Note 10.

<sup>\*</sup>All or a portion of this security represents a security on loan.

<sup>\*\*</sup>Security subject to a fair value adjustment as detailed in Note 2(j).

# European Sustainable Equity Fund continued

## Sector Breakdown as at 28 February 2023

	<b>% of Net Assets</b>
Consumer Non-cyclical	36.43
Industrial	29.46
Technology	15.75
Basic Materials	8.08
Financials	6.83
Energy	1.95
Utilities	1.33
Investment Funds	0.10
Other Net Assets	0.07
	<hr/>
	100.00

The notes on pages 986 to 999 form an integral part of these financial statements.



# European Value Fund

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
<b>Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market</b>							
<b>FUNDS</b>							
<b>Ireland</b>							
267,257	BlackRock ICS Euro Liquid Environmentally Aware Fund <sup>†</sup>	26,408,843	3.00	1,519,779	UniCredit	29,726,877	3.38
Total Funds				52,667,910 5.98			
<b>COMMON STOCKS (SHARES)</b>							
<b>Denmark</b>							
50,340	DSV	8,606,380	0.98	4,985,423	CaixaBank <sup>*</sup>	20,360,467	2.31
94,444	Novo Nordisk	12,624,184	1.43	599,237	Industria de Diseno Textil	17,371,881	1.97
108,576	Pandora	9,724,083	1.11	37,732,348 4.28			
506,432	Tryg	10,658,621	1.21	<b>Sweden</b>			
41,613,268 4.73				388,989	Alfa Laval	12,102,221	1.37
<b>Finland</b>				714,652	Electrolux <sup>*</sup>	8,216,611	0.93
780,666	Fortum <sup>*</sup>	11,245,494	1.28	342,727	Hexagon	3,587,293	0.41
1,765,589	Metso Outotec <sup>*</sup>	17,920,728	2.04	765,370	Volvo	14,402,641	1.64
2,377,112	Nordea Bank	28,535,953	3.24	38,308,766 4.35			
537,169	UPM-Kymmene	18,360,437	2.08	<b>Switzerland</b>			
76,062,612 8.64				67,078	Roche	18,363,769	2.08
<b>France</b>				59,538	Zurich Insurance	26,729,130	3.04
1,096,704	ALD	13,818,470	1.57	45,092,899 5.12			
460,304	BNP Paribas	30,637,834	3.48	<b>United Kingdom</b>			
95,099	Capgemini	16,903,847	1.92	203,276	AstraZeneca	25,155,756	2.86
476,176	Cie de Saint-Gobain	26,784,900	3.04	212,600	Berkeley	10,119,644	1.15
573,782	Euroapi	8,801,816	1.00	6,022,171	BP	37,943,081	4.31
170,198	Schneider Electric	25,842,865	2.94	1,855,467	Drax	13,424,690	1.52
128,482	Thales	16,978,896	1.93	3,062,055	HSBC	22,133,638	2.51
439,330	TotalEnergies	25,797,458	2.93	311,103	InterContinental Hotels	19,817,816	2.25
238,321	Vinci	25,714,836	2.92	603,493	RELX	17,148,785	1.95
191,280,922 21.73				1,207,997	Shell	34,898,403	3.96
<b>Germany</b>				2,340,141	Volution	9,667,459	1.10
2,046,792	Commerzbank	23,701,851	2.69	573,321	Weir	12,316,707	1.40
352,129	Mercedes-Benz	25,624,427	2.91	202,625,979 23.01			
81,379	Merck	14,591,255	1.66	Total Common Stocks (Shares)			
702,649	RWE	28,232,437	3.21	861,036,870 97.79			
90,837	Siemens	13,164,098	1.49	Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market			
105,314,068 11.96				887,445,713 100.79			
<b>Ireland</b>				Total Portfolio			
2,514,690	Bank of Ireland	26,504,833	3.01	887,445,713 100.79			
961,253	Ryanair	14,106,388	1.60	Other Net Liabilities			
40,611,221 4.61				(6,997,919) (0.79)			
				Total Net Assets (EUR)			
				880,447,794 100.00			

<sup>†</sup>Investment in connected party fund, see further information in Note 10.

<sup>\*</sup>All or a portion of this security represents a security on loan.

# European Value Fund continued

## Open Forward Foreign Exchange Contracts as at 28 February 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ Maturity(depreciation) EUR
<b>AUD Hedged Share Class</b>						
AUD	1,530,550	EUR	991,289	BNY Mellon	15/3/2023	(21,213)
EUR	189,653	AUD	293,528	BNY Mellon	15/3/2023	3,612
Net unrealised depreciation						(17,601)
<b>CNH Hedged Share Class</b>						
CNY	59,732	EUR	8,179	BNY Mellon	15/3/2023	(99)
EUR	205	CNY	1,496	BNY Mellon	15/3/2023	2
Net unrealised depreciation						(97)
<b>HKD Hedged Share Class</b>						
EUR	98,990	HKD	823,978	BNY Mellon	15/3/2023	314
HKD	32,623,671	EUR	3,864,440	BNY Mellon	15/3/2023	42,441
Net unrealised appreciation						42,755
<b>USD Hedged Share Class</b>						
EUR	1,636,238	USD	1,734,875	BNY Mellon	15/3/2023	6,622
USD	61,406,458	EUR	57,055,121	BNY Mellon	15/3/2023	626,403
Net unrealised appreciation						633,025
Total net unrealised appreciation						658,082

## Sector Breakdown as at 28 February 2023

	% of Net Assets
Financials	26.08
Industrial	20.64
Consumer Non-cyclical	13.91
Consumer Cyclical	13.56
Energy	11.20
Utilities	6.01
Technology	4.31
Investment Funds	3.00
Basic Materials	2.08
Other Net Liabilities	(0.79)
	100.00

The notes on pages 986 to 999 form an integral part of these financial statements.

# FinTech Fund

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets			
<b>Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market</b>				16,599	Block	1,242,767	0.42			
				115,722	Capital One Financial	12,655,358	4.28			
				36,626	Charles Schwab	2,859,025	0.97			
<b>FUNDS</b>				209,282	Fidelity National Information Services	13,471,483	4.56			
<b>Ireland</b>				129,102	Fiserv	14,900,953	5.04			
60,190	BlackRock ICS US Dollar Liquid Environmentally Aware Fund <sup>†</sup>	6,020,801	2.04	131,543	Global Payments	14,939,339	5.05			
Total Funds		6,020,801	2.04	21,685	JPMorgan Chase	3,092,931	1.05			
<b>COMMON STOCKS (SHARES)</b>				146,996	Live Oak Bancshares <sup>†</sup>	5,159,559	1.75			
<b>Canada</b>				4,194	Mastercard	1,488,115	0.50			
370,416	Nuvei	11,372,006	3.85	572,593	Oportun Financial	3,464,188	1.17			
<b>Cayman Islands</b>				525,000	Payoneer Global	3,045,000	1.03			
274,901	Dlocal <sup>*</sup>	4,115,268	1.39	22,556	Payoneer Global <sup>*</sup>	130,825	0.04			
1,441,576	Inter	3,027,310	1.02	95,995	PayPal	7,075,791	2.39			
2,793,753	Inter	5,879,986	1.99	624,628	Repay	5,309,338	1.80			
1,165,523	Pagseguro Digital	10,163,360	3.44	24,420	Shift4 Payments	1,532,843	0.52			
682,565	StoneCo	5,924,664	2.00	96,488	Signature Bank/New York NY	10,937,880	3.70			
470,092	XP <sup>*</sup>	5,812,688	1.97	135,076	Silvergate Capital <sup>†</sup>	1,885,661	0.64			
Total Common Stocks (Shares)		34,923,276	11.81	45,632	SVB Financial	13,229,173	4.47			
<b>France</b>				356,171	Synchrony Financial	12,713,524	4.30			
137,684	Worldline	5,805,482	1.96	7,029	Visa <sup>*</sup>	1,549,192	0.52			
<b>Italy</b>				77,769	WEX	15,024,971	5.09			
317,554	FinecoBank Banca Fineco	5,519,386	1.87				184,261,062	62.33		
764,881	Illimity Bank	5,398,287	1.82	Total Common Stocks (Shares)			285,731,510	96.65		
861,584	Nexi <sup>†</sup>	6,979,844	2.36	Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market				291,752,311	98.69	
Total Common Stocks (Shares)		17,897,517	6.05							
<b>Kazakhstan</b>				<b>Other Transferable Securities</b>						
193,858	Kaspi.KZ JSC	14,558,736	4.93							
<b>Netherlands</b>				<b>COMMON STOCKS (SHARES)</b>						
210	Adyen <sup>*</sup>	300,220	0.10	<b>Cyprus</b>						
<b>Switzerland</b>				341,299				TCS <sup>**</sup>	3,413	0.00
47,094	Temenos <sup>*</sup>	3,510,094	1.19	<b>United Kingdom</b>						
<b>United Kingdom</b>				1,692,947				Finabl <sup>**</sup>	20	0.00
3,814,216	Network International	13,103,117	4.43	Total Common Stocks (Shares)				3,433	0.00	
<b>United States</b>				Total Other Transferable Securities				3,433	0.00	
104,640	Alliance Data Systems	4,314,307	1.46	Total Portfolio				291,755,744	98.69	
79,947	American Express	13,945,955	4.72	Other Net Assets				3,879,585	1.31	
175,590	AssetMark Financial	5,392,369	1.82	Total Net Assets (USD)				295,635,329	100.00	
133,361	Axos Financial	6,436,002	2.18							
141,240	Black Knight	8,464,513	2.86							

<sup>†</sup>Investment in connected party fund, see further information in Note 10.

<sup>\*</sup>All or a portion of this security represents a security on loan.

<sup>\*\*</sup>Security subject to a fair value adjustment as detailed in Note 2(j).

## Open Forward Foreign Exchange Contracts as at 28 February 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ Maturity(depreciation) USD
<b>EUR Hedged Share Class</b>						
EUR	46,220,025	USD	49,820,055	BNY Mellon	15/3/2023	(614,299)
USD	4,787,688	EUR	4,490,853	BNY Mellon	15/3/2023	6,777
Net unrealised depreciation						(607,522)

## Open Forward Foreign Exchange Contracts as at 28 February 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ Maturity(depreciation) USD
<b>GBP Hedged Share Class</b>						
GBP	8,072,945	USD	9,811,739	BNY Mellon	15/3/2023	(9,549)
USD	1,269,866	GBP	1,055,289	BNY Mellon	15/3/2023	(11,464)
Net unrealised depreciation						(21,013)

The notes on pages 986 to 999 form an integral part of these financial statements.

# FinTech Fund continued

## Open Forward Foreign Exchange Contracts as at 28 February 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity(depreciation) date	Unrealised appreciation/ USD
<b>SGD Hedged Share Class</b>						
SGD	9,780,977	USD	7,392,018	BNY Mellon	15/3/2023	(129,510)
USD	711,849	SGD	952,773	BNY Mellon	15/3/2023	4,405
Net unrealised depreciation						(125,105)
Total net unrealised depreciation						(753,640)

## Sector Breakdown as at 28 February 2023

	% of Net Assets
Financials	45.64
Consumer Non-cyclical	31.40
Technology	18.58
Investment Funds	2.04
Consumer Discretionary	1.03
Other Net Assets	1.31
	100.00

The notes on pages 986 to 999 form an integral part of these financial statements.

# Fixed Income Global Opportunities Fund

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
<b>Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market</b>							
<b>FUNDS</b>							
	<b>Luxembourg</b>				<b>France</b>		
955,110	BlackRock Global Funds - Emerging Markets Bond Fund <sup>⊙</sup>	19,388,733	0.25	13,185	BNP Paribas	933,501	0.02
122,600	BlackRock Strategic Funds - Emerging Markets Short Duration Bond Fund <sup>⊚</sup>	13,992,338	0.18	82	Hermes International	150,199	0.00
		33,381,071	0.43	1,570	LVMH Moet Hennessy Louis Vuitton	1,321,651	0.02
	<b>United States</b>			14,544	Orange	167,422	0.00
14,000	SPDR S&P 500 ETF Trust	5,563,040	0.07	745	Pernod Ricard	156,947	0.00
Total Funds		38,944,111	0.50	2,390	Unibail-Rodamco-Westfield	151,976	0.00
						2,881,696	0.04
<b>COMMON STOCKS (SHARES) &amp; WARRANTS</b>					<b>Germany</b>		
	<b>Belgium</b>			6,921	Deutsche Telekom <sup>*</sup>	157,103	0.00
32,829	Anheuser-Busch InBev	2,004,429	0.03	151,360	Fresenius	4,174,792	0.06
	<b>Bermuda</b>			36,269	Mercedes-Benz	2,807,431	0.04
10,492	Bunge	1,015,835	0.01	741	Merck	141,325	0.00
	<b>Canada</b>			428	Muenchener Ruckversicherungs-Gesellschaft in Muenchen	148,098	0.00
5,471	Cameco	151,219	0.01	3,464	RWE	148,050	0.00
1,192	George Weston	148,012	0.00	7,643	Symrise	784,372	0.01
5,649	Hydro One	147,786	0.00			8,361,171	0.11
4,930	IGM Financial	150,375	0.00		<b>Guernsey</b>		
111,000	Lions Gate Entertainment <sup>*</sup>	1,197,690	0.02	361,474	Genius Sports	1,771,223	0.02
99,749	Northern Graphite	35,592	0.00		<b>Ireland</b>		
2,310	Restaurant Brands International	149,501	0.00	951	Eaton	165,874	0.00
		1,980,175	0.03		<b>Italy</b>		
	<b>Cayman Islands</b>			255,713	Enel	1,439,713	0.02
97,700	Alibaba	1,076,704	0.01		<b>Japan</b>		
32,600	Baidu	559,878	0.01	616,400	Mitsubishi UFJ Financial <sup>*</sup>	4,355,279	0.06
1,510	JD.com	67,693	0.00	221,200	Mizuho Financial	3,437,272	0.04
25,300	JD.com	559,894	0.01	104,700	Sumitomo Mitsui Financial	4,577,703	0.06
48,400	Meituan	839,246	0.01			12,370,254	0.16
26,500	NetEase	408,861	0.01		<b>Jersey</b>		
27,700	Tencent	1,212,603	0.02	147,242	Glencore	880,459	0.01
38,370	TPB Acquisition I (Wts 19/2/2023)	33,528	0.00		<b>Luxembourg</b>		
54,500	Wuxi Biologics Cayman	379,813	0.00	33,760	HomeToGo (Wts 31/12/2025)	36	0.00
211,800	Xiaomi	320,034	0.00		<b>Netherlands</b>		
		5,458,254	0.07	1,485	ASML <sup>*</sup>	917,508	0.01
	<b>China</b>			59,544	ING Groep	844,412	0.01
1,128,000	Bank of China	413,892	0.00	5,163	Koninklijke Ahold Delhaize	165,114	0.00
13,000	BYD	349,803	0.00	6,224	Koninklijke DSM	773,936	0.01
988,000	China Construction Bank	604,205	0.01	2,266	NXP Semiconductors	402,668	0.01
56,000	China Merchants Bank	303,223	0.00			3,103,638	0.04
1,097,000	Industrial & Commercial Bank of China	547,871	0.01		<b>Sweden</b>		
85,500	Ping An Insurance of China	580,603	0.01	8,221	Swedbank	168,621	0.00
		2,799,597	0.03		<b>Switzerland</b>		
	<b>Curacao</b>			6,440	Chubb	1,369,595	0.02
13,760	Schlumberger	747,292	0.01	261	Swisscom <sup>*</sup>	162,836	0.00
				241,497	Transocean	1,663,914	0.02
						3,196,345	0.04
					<b>Taiwan</b>		
				6,419	Taiwan Semiconductor Manufacturing	563,813	0.01
					<b>United Kingdom</b>		
				18,239	BP	732,478	0.01

<sup>⊙</sup>Cross umbrella holding and investment in connected party fund, see further information in Note 10.

<sup>⊚</sup>Investment in connected party fund, see further information in Note 10.

<sup>\*</sup>All or a portion of this security represents a security on loan.

The notes on pages 986 to 999 form an integral part of these financial statements.

# Fixed Income Global Opportunities Fund continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
13,497	Pearson	149,848	0.00	132	MercadoLibre*	157,740	0.00
12,420	Shell	762,961	0.01	5,624	Microchip Technology*	456,894	0.01
48,598	Shell	1,493,696	0.02	34,876	Micron Technology	2,023,506	0.03
18,354	Standard Chartered	176,234	0.00	4,300	Microsoft	1,074,054	0.01
		3,315,217	0.04	171	Morgan Stanley	16,493	0.00
	<b>United States</b>			22,338	Mr Cooper	1,064,182	0.01
10,334	Activision Blizzard	788,122	0.01	5,992	NVIDIA	1,407,221	0.02
5,267	Adobe	1,700,767	0.02	298,087	Offerpad	163,948	0.00
4,349	Advanced Micro Devices	338,918	0.00	92,223	Offerpad Solutions (Wts 1/9/2026)	4,546	0.00
5,712	AES	142,171	0.00	2,273	ONEOK	149,086	0.00
20,489	Alphabet	1,848,517	0.03	7,176	Ovintiv	317,897	0.00
6,874	Applied Materials	802,333	0.01	71,219	Park Hotels & Resorts	992,793	0.01
11,915	Archer-Daniels-Midland	959,992	0.01	32,025	Pear Therapeutics (Wts 1/12/2026)	3,523	0.00
303,507	Astra Space	167,414	0.00	22,567	Phillips 66	2,338,618	0.03
12,672	Aurora Innovation (Wts 31/12/2028)	3,168	0.00	15,563	Pivotal Investment III	778	0.00
64	Booking	162,540	0.00	170,868	Planet Labs PBC	774,032	0.01
1,577	Broadcom	923,633	0.01	121,305	Rocket Lab USA	546,479	0.01
9,936	Caesars Entertainment*	502,861	0.01	2,050	Rockwell Automation	605,488	0.01
41,620	California Resources*	1,761,358	0.02	4,439	RXO*	90,866	0.00
106,424	Cano Health (Wts 3/6/2026)	33,534	0.00	154,796	Sarcos Technology and Robotics	101,902	0.00
610	Caterpillar	146,107	0.00	375,884	Sarcos Technology and Robotics (Wts 24/9/2026)	58,826	0.00
10,708	CF Industries	927,527	0.01	519	SBA Communications	135,189	0.00
27,839	Chesapeake Energy*	2,258,579	0.03	970	Sempra Energy	145,151	0.00
3,184	Cisco Systems	155,300	0.00	150,040	Service Properties Trust	1,668,445	0.02
2,400	Corteva	148,944	0.00	325,291	Sonder	344,809	0.01
24,000	Coterra Energy	604,320	0.01	64,560	Sunstone Hotel Investors	697,248	0.01
23,932	CVS Health	2,010,288	0.03	59,061	Symbotic	1,005,218	0.01
8,952	Datadog	694,317	0.01	8,252	Tesla	1,714,848	0.02
366	Deere	154,093	0.00	5,018	United Rentals	2,337,585	0.03
15,931	Devon Energy	864,257	0.01	9,812	Valero Energy	1,334,432	0.02
151,511	DiamondRock Hospitality	1,337,084	0.02	61,950	Volta (Wts 26/8/2026)	12,396	0.00
4,689	Domino's Pizza	1,383,021	0.02	15,351	Walt Disney	1,542,008	0.02
15,587	Dynatrace	677,255	0.01	4,777	Williams	144,743	0.00
59,890	Element Solutions	1,237,926	0.02	862	Workday	161,194	0.00
6,673	Eli Lilly	2,089,650	0.03	82,846	Xenia Hotels & Resorts	1,183,041	0.02
9,128	Embark Technology (Wts 31/12/2027)	524	0.00	6,000	Yum China	352,554	0.01
56,455	EQT	1,887,855	0.02			69,298,644	0.89
60,140	Evgo (Wts 15/9/2025)	49,916	0.00		<b>Total Common Stocks (Shares) &amp; Warrants</b>	121,522,286	1.56
22,932	Forestar	325,634	0.00		<b>BONDS</b>		
54,396	Freeport-McMoRan	2,198,143	0.03		<b>Angola</b>		
59,822	Green Plains*	2,105,735	0.03		USD 846,000		
95,621	Halliburton	3,546,583	0.05		Angolan Government International Bond 8.75% 14/4/2032	766,688	0.01
4,655	HCA Healthcare	1,146,946	0.01		<b>Argentina</b>		
1,544	Humana	783,410	0.01		USD 2,325,496		
38,734	Informatica	670,873	0.01		Argentine Republic Government International Bond 1.5% 9/7/2035	665,092	0.01
5,290	Intuit	2,158,743	0.03		USD 4,290,189		
4,655	KLA	1,767,178	0.02		Generacion Mediterraneo / Central Termica Roca 9.875% 1/12/2027	3,378,524	0.04
134,037	Latch (4/6/2026)	12,398	0.00		USD 677,903		
11,005	Marathon Oil	282,608	0.00		Genneia 8.75% 2/9/2027	646,052	0.01
10,314	Marathon Petroleum	1,303,896	0.02				
3,132	McKesson	1,106,473	0.02				

\*All or a portion of this security represents a security on loan.

The notes on pages 986 to 999 form an integral part of these financial statements.

# Fixed Income Global Opportunities Fund continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 1,665,150	YPF 7% 30/9/2033	1,191,702	0.02	BRL 181,140	Brazil Notas do Tesouro Nacional Serie F 10% 1/1/2025	3,336,069	0.04
USD 1,337,000	YPF 7% 15/12/2047	883,256	0.01	BRL 119,300	Brazil Notas do Tesouro Nacional Serie F 10% 1/1/2027	2,136,696	0.03
		6,764,626	0.09	USD 1,488,000	BRF 4.875% 24/1/2030*	1,136,014	0.01
	<b>Australia</b>					6,802,563	0.08
EUR 2,000,000	APA Infrastructure 0.75% 15/3/2029	1,712,959	0.02		<b>British Virgin Islands</b>		
EUR 1,000,000	AusNet Services Pty 1.5% 26/2/2027	957,386	0.02	USD 300,000	Champion Path 4.85% 27/1/2028	250,812	0.01
EUR 1,500,000	BHP Billiton Finance 5.625% 22/10/2079	1,607,835	0.02	USD 507,779	Easy Tactic 7.5% 11/7/2028	134,168	0.00
USD 3,310,000	FMG Resources August 2006 Pty 6.125% 15/4/2032*	3,116,166	0.04	USD 338,000	Fortune Star BVI 5% 18/5/2026	256,578	0.00
USD 187,500	Linc Energy 0% 10/4/2018***	5,625	0.00	USD 400,000	Fortune Star BVI 5.95% 19/10/2025	333,318	0.01
EUR 2,700,000	Origin Energy Finance 1% 17/9/2029	2,371,934	0.03	EUR 1,509,000	Global Switch 2.25% 31/5/2027	1,480,659	0.02
		9,771,905	0.13	USD 200,000	Greenland Global Investment 6.125% 22/4/2025	97,000	0.00
	<b>Austria</b>			HKD 13,000,000	Link CB 4.5% 12/12/2027	1,743,216	0.02
EUR 2,600,000	ams-OSRAM 0% 5/3/2025	2,250,533	0.03	USD 282,000	New Metro Global 4.8% 15/12/2024	234,765	0.00
EUR 2,400,000	ams-OSRAM 2.125% 3/11/2027	1,858,633	0.02	USD 242,000	RKPF Overseas 2019 A 6% 4/9/2025	206,457	0.00
EUR 946,000	ams-OSRAM 6% 31/7/2025*	956,072	0.01	USD 369,000	RKPF Overseas 2019 A 6.7% 30/9/2024*	345,015	0.00
USD 3,036,000	BRF 4.35% 29/9/2026	2,651,339	0.04	USD 486,480	Star Energy Geothermal Wayang Windu 6.75% 24/4/2033	471,545	0.00
USD 2,471,000	Klabn Austria 3.2% 12/1/2031*	1,976,800	0.03	USD 850,000	Studio City Finance 5% 15/1/2029	657,233	0.01
EUR 4,500,000	Lenzing 5.75% 7/12/2171	4,172,111	0.05			6,210,766	0.07
EUR 900,000	Raiffeisen Bank International 4.75% 26/1/2027	938,422	0.01		<b>Canada</b>		
USD 3,852,000	Suzano Austria 3.125% 15/1/2032	3,033,623	0.04	USD 1,636,262	Air Canada 2015-2 Class B Pass Through Trust 5% 15/6/2025	1,618,802	0.02
USD 2,054,000	Suzano Austria 3.75% 15/1/2031	1,740,549	0.02	EUR 4,300,000	Alimentation Couche-Tard 1.875% 6/5/2026*	4,237,332	0.06
USD 1,109,000	Suzano Austria 5% 15/1/2030	1,022,853	0.01	USD 563,000	Bausch Health 5.5% 1/11/2025	487,766	0.01
USD 699,000	Suzano Austria 5.75% 14/7/2026	702,532	0.01	USD 455,000	Bombardier 7.125% 15/6/2026	446,421	0.01
		21,303,467	0.27	USD 778,000	Brookfield Residential Properties / Brookfield Residential US 5% 15/6/2029	607,587	0.01
	<b>Bahamas</b>			USD 1,159,000	Brookfield Residential Properties / Brookfield Residential US 6.25% 15/9/2027	1,018,303	0.01
USD 602,000	Intercorp Peru 3.875% 15/8/2029	504,551	0.01	EUR 2,834,000	Clarios Global / Clarios US Finance 4.375% 15/5/2026	2,846,871	0.04
	<b>Bahrain</b>			USD 1,250,000	First Quantum Minerals 6.875% 1/3/2026	1,181,869	0.01
USD 1,257,000	Bahrain Government International Bond 5.45% 16/9/2032*	1,139,156	0.01	USD 1,350,000	First Quantum Minerals 7.5% 1/4/2025	1,312,817	0.02
	<b>Belgium</b>			USD 343,000	Garda World Security 7.75% 15/2/2028	336,963	0.00
GBP 1,000,000	Anheuser-Busch InBev 4% 24/9/2025	1,195,055	0.01	USD 2,099,000	Mattamy 4.625% 1/3/2030	1,745,969	0.02
GBP 1,000,000	KBC 1.25% 21/9/2027	1,049,549	0.01	USD 1,748,000	Mattamy 5.25% 15/12/2027	1,563,105	0.02
EUR 3,900,000	Solvay 2.5% 2/3/2171*	3,741,320	0.05	USD 991,000	NOVA Chemicals 4.875% 1/6/2024	972,305	0.01
		5,985,924	0.07	USD 1,374,000	Open Text 6.9% 1/12/2027	1,392,412	0.02
	<b>Bermuda</b>			USD 4,970,000	Rogers Communications 3.8% 15/3/2032	4,319,371	0.06
USD 1,508,540	Digicel 8% 1/4/2025	379,975	0.00	USD 155,000	Royal Bank of Canada 1.2% 27/4/2026	137,077	0.00
USD 517,000	Inkia Energy 5.875% 9/11/2027	476,063	0.00				
USD 25,710,000	PFP 2022-9 6.836% 19/8/2035	25,673,322	0.33				
HKD 4,062,966	REXLot 4.5% 17/4/2019***	64,705	0.00				
HKD 348,254	REXLot 6% 28/4/2017***	14,791	0.00				
USD 655,000	Star Energy Geothermal Darajat II / Star Energy Geothermal Salak 4.85% 14/10/2038	565,874	0.01				
		27,174,730	0.34				
	<b>Brazil</b>						
USD 205,000	Banco Bradesco 3.2% 27/1/2025	193,784	0.00				

\*All or a portion of this security represents a security on loan.

\*\*\*This security is in default, see Note 2(b)

The notes on pages 986 to 999 form an integral part of these financial statements.

# Fixed Income Global Opportunities Fund continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 3,540,000	Toronto-Dominion Bank/The 1.95% 12/1/2027	3,135,922	0.04	USD 1,650,000	Anchorage Capital CLO 3-R 6.302% 28/1/2031	1,629,740	0.02
USD 325,000	Toronto-Dominion Bank/The 2.8% 10/3/2027	296,338	0.00	USD 1,389,001	Anchorage Capital CLO 4-R 5.852% 28/1/2031	1,380,597	0.02
GBP 1,000,000	Toronto-Dominion Bank/The 2.875% 5/4/2027	1,108,962	0.02	USD 1,500,000	Anchorage Capital CLO 4-R 6.652% 28/1/2031	1,432,884	0.02
		28,766,192	0.38	USD 5,223,000	Anchorage Capital CLO 5-R 6.242% 15/1/2030	5,163,000	0.07
	<b>Cayman Islands</b>			USD 1,300,000	Anchorage Capital CLO 5-R 6.642% 15/1/2030	1,262,855	0.02
USD 500,000	522 Funding CLO 2018-3A 6.858% 20/10/2031	478,071	0.01	USD 700,000	Apidos CLO XII 5.872% 15/4/2031	694,957	0.01
USD 2,993,645	ACAS CLO 2015-1 5.685% 18/10/2028	2,962,786	0.04	USD 1,040,000	Apidos CLO XV 5.818% 20/4/2031	1,031,858	0.01
USD 500,000	ACAS CLO 2015-1 6.395% 18/10/2028	488,719	0.01	USD 250,000	Apidos CLO XXXI 6.342% 15/4/2031	245,738	0.00
USD 3,870,000	ACAS CLO 2015-1 6.995% 18/10/2028	3,606,940	0.05	USD 250,000	Apidos CLO XXXII 7.208% 20/1/2033	247,178	0.00
USD 299,000	Agile 5.75% 2/1/2025	188,370	0.00	USD 300,000	Apidos CLO XXXII 8.308% 20/1/2033	291,163	0.00
USD 322,000	Agile 7.875% 31/1/2172	114,339	0.00	USD 375,000	Apidos CLO XXXV 10.558% 20/4/2034	346,807	0.00
USD 250,000	AGL CLO 11 11.152% 15/4/2034	225,550	0.00	USD 820,000	Apidos CLO XXXVII 11.115% 22/10/2034	760,617	0.01
USD 375,000	AGL CLO 3 8.092% 15/1/2033	357,674	0.00	USD 1,745,000	Arabian Centres Sukuk 5.375% 26/11/2024*	1,710,100	0.02
USD 410,000	AGL CLO 5 6.208% 20/7/2034	393,840	0.01	USD 1,036,000	Arabian Centres Sukuk II 5.625% 7/10/2026	955,710	0.01
USD 4,700,000	AGL CLO 5 6.508% 20/7/2034	4,578,660	0.06	USD 1,798,000	Arbor Realty Commercial Real Estate Notes 2022-FL2 6.412% 15/5/2037	1,779,464	0.02
USD 1,460,000	AGL CLO 7 7.892% 15/7/2034	1,393,252	0.02	USD 375,000	ARES XLV CLO 6.842% 15/10/2030	362,593	0.00
USD 250,000	AGL CLO 9 8.508% 20/1/2034	244,198	0.00	USD 1,499,273	Ares XXXVII CLO 5.962% 15/10/2030	1,489,288	0.02
USD 1,030,000	AGL CLO 9 12.068% 20/1/2034	988,651	0.01	USD 250,000	ASSURANT CLO 5.848% 20/4/2031	247,435	0.00
USD 400,000	Ahli United Sukuk 3.875% 17/12/2171	369,888	0.00	USD 1,790,000	Bain Capital Credit CLO 2018-2 5.878% 19/7/2031	1,777,802	0.02
USD 250,000	AIMCO CLO Series 2015-A 6.392% 17/10/2034	244,476	0.00	USD 2,740,000	Bain Capital Credit CLO 2021-3 7.916% 24/7/2034	2,558,109	0.03
USD 250,000	AIMCO CLO Series 2017-A 7.958% 20/4/2034	235,077	0.00	USD 430,000	Bain Capital Credit CLO 2021-4 5.978% 20/10/2034	422,606	0.01
USD 1,560,000	Allegro CLO II-S 6.965% 21/10/2028	1,530,825	0.02	USD 250,000	Ballyrock CLO 14 7.108% 20/1/2034	241,659	0.00
USD 2,270,000	Allegro CLO II-S 7.815% 21/10/2028	2,203,906	0.03	USD 1,410,000	Ballyrock CLO 2020-2 10.958% 20/10/2031	1,330,053	0.02
USD 370,000	Allegro CLO IV 6.342% 15/1/2030	367,054	0.01	USD 1,060,000	Bardot CLO 7.815% 22/10/2032	1,003,234	0.01
USD 1,150,000	Allegro CLO VI 5.922% 17/1/2031	1,138,602	0.01	USD 971,508	Barings Clo 2015-II 5.998% 20/10/2030	966,013	0.01
USD 500,000	Allegro CLO XI 6.648% 19/1/2033	490,704	0.01	USD 392,440	Barings CLO 2018-III 5.758% 20/7/2029	390,351	0.01
USD 690,000	Allegro CLO XI 7.798% 19/1/2033	658,651	0.01	USD 750,000	Benefit Street Partners CLO V-B 5.898% 20/4/2031	743,865	0.01
USD 4,065,000	ALM VII 0% 15/10/2116	1,992	0.00	USD 2,010,000	Benefit Street Partners CLO VIII 5.908% 20/1/2031	1,997,581	0.03
USD 527,546	AMMC CLO 21 6.064% 2/11/2030	523,669	0.01	USD 2,615,741	BlueMountain CLO 2013-2 5.995% 22/10/2030	2,600,486	0.03
USD 2,350,000	ANCHORAGE CAPITAL CLO 1-R 5.805% 13/4/2031	2,325,407	0.03	USD 530,000	BlueMountain CLO 2015-3 5.808% 20/4/2031	525,371	0.01
USD 840,000	Anchorage Capital CLO 2013-1 6.065% 13/10/2030	835,445	0.01				
USD 1,070,000	Anchorage Capital CLO 2013-1 6.465% 13/10/2030	1,057,754	0.01				
USD 340,000	Anchorage Capital CLO 2013-1 6.965% 13/10/2030	328,578	0.00				
USD 417,000	Anchorage Capital CLO 2013-1 8.015% 13/10/2030	405,451	0.01				
USD 783,571	Anchorage Capital CLO 3-R 5.852% 28/1/2031	778,804	0.01				

\*All or a portion of this security represents a security on loan.

The notes on pages 986 to 999 form an integral part of these financial statements.



# Fixed Income Global Opportunities Fund continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 250,000	Canyon CLO 2018-1 5.862% 15/7/2031	247,905	0.00	USD 500,000	Deer Creek Clo 2017-1 11.158% 20/10/2030	443,819	0.01
USD 370,000	Canyon CLO 2020-3 12.042% 15/1/2034	345,988	0.00	USD 1,488,000	DP World Salaam 6% 1/1/2172	1,482,407	0.02
USD 500,000	Carbone Clo 5.948% 20/1/2031	496,415	0.01	USD 10,667,000	Dryden 53 CLO 5.912% 15/1/2031	10,605,399	0.14
USD 2,013,877	Carlyle Global Market Strategies CLO 2014-1 5.762% 17/4/2031	1,995,781	0.03	USD 464,041	Dryden XXVI Senior Loan Fund 5.692% 15/4/2029	460,502	0.01
USD 4,500,000	CARLYLE US CLO 2017-4 5.972% 15/1/2030	4,471,202	0.06	USD 5,987,284	Dryden XXVIII Senior Loan Fund 6.064% 15/8/2030	5,953,096	0.08
USD 750,000	CarVal CLO I 7.682% 16/7/2031	715,864	0.01	USD 1,000,000	Eaton Vance CLO 2018-1 6.992% 15/10/2030	958,031	0.01
USD 350,000	Cayuga Park CLO 6.442% 17/7/2034	339,446	0.00	USD 1,781,000	Fantasia 0% 5/7/2022***	261,478	0.01
USD 7,015,755	CBAM 2017-1 6.058% 20/7/2030	6,980,158	0.09	USD 925,000	Fantasia 6.95% 17/12/2021***	136,548	0.00
USD 750,000	CBAM 2017-1 7.208% 20/7/2030	720,957	0.01	USD 794,000	Fantasia 9.25% 28/7/2023	113,145	0.00
USD 341,000	China Aoyuan 8.5% 23/1/2022***	34,952	0.00	USD 2,580,000	Fantasia 11.75% 17/4/2022***	367,650	0.01
USD 1,264,000	China Evergrande 7.5% 28/6/2023	112,180	0.00	USD 411,000	Fantasia 11.875% 1/6/2023	58,567	0.00
USD 800,000	China Evergrande 8.25% 23/3/2022***	68,000	0.00	USD 5,730,000	Gaci First Investment 4.75% 14/2/2030	5,608,237	0.07
USD 663,000	China SCE 7.375% 9/4/2024	387,855	0.01	USD 6,517,000	Gaci First Investment 5% 13/10/2027	6,468,122	0.09
USD 750,000	CIFC Funding 2012-II-R 6.058% 20/1/2028	737,062	0.01	USD 250,000	Galaxy XXII CLO 5.992% 16/4/2034	246,813	0.00
USD 850,000	CIFC Funding 2013-III-R 6.666% 24/4/2031	836,285	0.01	USD 405,949	Galaxy XXIII CLO 5.686% 24/4/2029	402,604	0.01
USD 250,000	CIFC Funding 2014 5.895% 18/1/2031	248,416	0.00	USD 250,000	Generate CLO 2 5.965% 22/1/2031	247,548	0.00
USD 710,000	CIFC Funding 2014-III 6.015% 22/10/2031	704,471	0.01	USD 793,153	Generate CLO 3 6.058% 20/10/2029	788,145	0.01
USD 250,000	CIFC Funding 2014-II-R 7.616% 24/4/2030	239,987	0.00	USD 5,995,000	Generate CLO 3 6.558% 20/10/2029	5,952,315	0.08
USD 3,530,000	CIFC Funding 2017-I 6.515% 23/4/2029	3,523,278	0.05	USD 4,240,000	Generate CLO 3 8.408% 20/10/2029	4,131,870	0.05
USD 2,730,000	CIFC Funding 2017-I 7.265% 23/4/2029	2,674,214	0.03	USD 1,520,000	Generate CLO 3 11.208% 20/10/2029	1,374,827	0.02
USD 981,784	CIFC Funding 2017-II 5.758% 20/4/2030	973,684	0.01	USD 730,000	Generate CLO 3 12.058% 20/10/2029	592,954	0.01
USD 250,000	CIFC Funding 2017-IV 6.366% 24/10/2030	241,817	0.00	USD 2,090,000	Gilbert Park CLO 6.742% 15/10/2030	2,008,859	0.03
USD 236,782	CIFC Funding 2017-V 5.972% 16/11/2030	235,212	0.00	USD 2,717,000	Gilbert Park CLO 7.742% 15/10/2030	2,561,863	0.03
USD 600,000	CIFC Funding 2017-V 7.642% 16/11/2030	571,879	0.01	USD 500,000	Goldentree Loan Management US CLO 1 5.828% 20/4/2034	490,899	0.01
USD 5,640,000	CIFC Funding 2018-II 5.848% 20/4/2031	5,595,552	0.07	USD 460,000	Goldentree Loan Management US CLO 5 6.358% 20/10/2032	450,390	0.01
USD 250,000	CIFC Funding 2018-II 6.408% 20/4/2031	246,350	0.00	USD 581,584	GoldenTree Loan Opportunities IX 5.912% 29/10/2029	579,289	0.01
USD 250,000	CIFC Funding 2018-V 7.792% 15/1/2032	238,875	0.00	USD 1,166,000	Goldentree Loan Opportunities X 5.928% 20/7/2031	1,157,729	0.02
USD 234,615	Clear Creek CLO 6.008% 20/10/2030	232,640	0.00	USD 1,255,000	Goldentree Loan Opportunities XI 5.865% 18/1/2031	1,247,078	0.02
USD 1,400,000	Clear Creek CLO 7.758% 20/10/2030	1,277,834	0.02	USD 2,610,000	Goldentree Loan Management US CLO 1 10.158% 20/10/2034	2,348,181	0.03
USD 430,000	Country Garden 2.7% 12/7/2026	260,150	0.01	USD 2,900,000	Golub Capital Partners CLO 55B 11.368% 20/7/2034	2,602,691	0.03
USD 1,298,000	Dar Al-Arkan Sukuk 6.875% 21/3/2023	1,293,126	0.02	USD 310,430	Grippen Park CLO 6.068% 20/1/2030	308,895	0.00
USD 4,211,539	Deer Creek Clo 2017-1 5.988% 20/10/2030	4,174,640	0.05	USD 4,124,000	Grupo Aval 4.375% 4/2/2030	3,101,207	0.04
USD 500,000	Deer Creek Clo 2017-1 6.458% 20/10/2030	494,675	0.01	USD 320,000	Highbridge Loan Management 12-2018 6.045% 18/7/2031	313,566	0.00

\*\*\*This security is in default, see Note 2(b)

# Fixed Income Global Opportunities Fund continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 80,000	Highbridge Loan Management 7-2015 6.564% 15/3/2027	78,453	0.00	USD 360,000	OCP CLO 2017-14 6.865% 20/11/2030	347,425	0.00
USD 2,810,790	HPS Loan Management 6-2015 5.806% 5/2/2031	2,792,554	0.04	USD 250,000	Octagon Investment Partners 18-R 5.752% 16/4/2031	247,804	0.00
USD 1,924,000	IHS 5.625% 29/11/2026*	1,647,478	0.02	USD 250,000	Octagon Loan Funding 6.615% 18/11/2031	245,792	0.00
USD 1,249,000	IHS 5.625% 29/11/2026	1,069,491	0.01	USD 1,433,000	OHA Loan Funding 2013-2 5.962% 23/5/2031	1,421,802	0.02
USD 2,326,000	IHS 6.25% 29/11/2028	1,915,147	0.02	USD 744,000	Oryx Funding 5.8% 3/2/2031	724,678	0.01
USD 780,000	Jingrui 12% 25/7/2022***	68,644	0.00	USD 290,000	OZLM Funding IV 6.515% 22/10/2030	287,310	0.00
USD 750,000	LCM XIV 5.848% 20/7/2031	743,585	0.01	USD 3,200,000	OZLM VI 0% 17/4/2031	201,901	0.00
USD 227,414	LCM XXI 5.688% 20/4/2028	226,719	0.00	USD 500,000	OZLM VII 6.392% 17/7/2029	493,180	0.01
USD 759,000	Liberty Costa Rica Senior Secured Finance 10.875% 15/1/2031	721,050	0.01	USD 815,000	OZLM VIII 7.942% 17/10/2029	788,600	0.01
USD 2,654,546	Loanpal Solar Loan 2021-1 2.29% 20/1/2048	2,066,429	0.03	USD 250,000	OZLM XX 6.458% 20/4/2031	242,425	0.00
USD 600,000	Madison Park Funding XIII 6.698% 19/4/2030	586,388	0.01	USD 580,000	Palmer Square CLO 2014-1 5.922% 17/1/2031	576,655	0.01
USD 433,155	Madison Park Funding XLI 5.645% 22/4/2027	429,304	0.01	USD 1,840,000	Palmer Square CLO 2018-1 5.825% 18/4/2031	1,825,860	0.02
USD 1,385,000	Madison Park Funding XLI 6.465% 22/4/2027	1,350,723	0.02	USD 500,000	Palmer Square CLO 2018-2 6.442% 16/7/2031	492,379	0.01
USD 700,000	Madison Park Funding XXX 9.742% 15/4/2029	641,057	0.01	USD 460,000	Palmer Square CLO 2020-3 6.464% 15/11/2031	453,574	0.01
USD 1,695,000	MAF Global 4.75% 7/5/2024	1,673,368	0.02	USD 330,000	Parallel 2015-1 6.558% 20/7/2027	326,404	0.00
USD 744,000	MAF Global 6.375% 20/9/2171	727,710	0.01	USD 1,049,714	Pearl II 6% 29/12/2049	37,233	0.00
USD 250,000	Marble Point CLO XVII 8.558% 20/4/2033	234,917	0.00	USD 836,000	Pearl III 9% 22/10/2025	296,780	0.00
USD 256,000	Melco Resorts Finance 5.375% 4/12/2029	214,400	0.00	USD 500,000	Pikes Peak CLO 1 5.996% 24/7/2031	496,665	0.01
USD 200,000	Melco Resorts Finance 5.625% 17/7/2027	177,530	0.00	USD 375,000	Pikes Peak Clo 4 8.042% 15/7/2034	357,884	0.00
USD 448,000	MGM China 4.75% 1/2/2027	392,016	0.01	USD 500,000	Pikes Peak CLO 6 11.345% 18/5/2034	454,891	0.01
USD 150,000	Modern Land China 7% 30/12/2023	12,574	0.00	USD 989,522	Prima Capital CRE Securitization 2015-IV 4% 24/8/2049	960,335	0.01
USD 201,417	Modern Land China 8% 30/12/2024	17,068	0.00	USD 9,164,792	Prima Capital CRE Securitization 2016-VI 4% 24/8/2040	8,258,344	0.11
USD 636,075	Modern Land China 9% 30/12/2025	56,251	0.00	USD 565,000	Redsun Properties 7.3% 13/1/2025	97,745	0.00
USD 1,099,087	Modern Land China 9% 30/12/2027	92,337	0.00	USD 785,000	Redsun Properties 9.7% 16/4/2023	133,399	0.00
USD 850,000	Neuberger Berman Loan Advisers CLO 34 6.389% 20/1/2035	833,920	0.01	USD 1,000,000	Regatta IX Funding 6.592% 17/4/2030	989,813	0.01
USD 250,000	Neuberger Berman Loan Advisers CLO 39 12.008% 20/1/2032	240,173	0.00	USD 2,180,000	Regatta IX Funding 7.242% 17/4/2030	2,132,619	0.03
USD 250,000	Neuberger Berman Loan Advisers CLO 46 6.458% 20/1/2036	247,530	0.00	USD 500,000	Regatta IX Funding 8.692% 17/4/2030	491,546	0.01
USD 250,000	Ocean Trails Clo X 6.592% 15/10/2034	238,405	0.00	USD 1,230,000	Regatta VIII Funding 6.492% 17/10/2030	1,213,472	0.02
USD 460,000	OCP CLO 2014-5 5.902% 26/4/2031	456,910	0.01	USD 910,000	Regatta VIII Funding 7.992% 17/10/2030	887,583	0.01
USD 1,320,000	OCP CLO 2014-5 7.722% 26/4/2031	1,188,653	0.02	USD 250,000	Regatta XVI Funding 6.842% 15/1/2033	247,367	0.00
USD 1,170,000	OCP CLO 2014-7 5.106% 20/7/2029	1,057,597	0.01	USD 500,000	Regatta XVI Funding 8.692% 15/1/2033	482,988	0.01
USD 1,100,000	OCP CLO 2014-7 6.458% 20/7/2029	1,088,679	0.01	USD 10,872,992	Rockford Tower CLO 2017-3 5.998% 20/10/2030	10,811,865	0.14
				USD 1,000,000	Rockford Tower CLO 2018-1 6.015% 20/5/2031	992,872	0.01

\*All or a portion of this security represents a security on loan.

\*\*\*This security is in default, see Note 2(b)

The notes on pages 986 to 999 form an integral part of these financial statements.

# Fixed Income Global Opportunities Fund continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 1,250,000	Rockford Tower CLO 2018-1 6.635% 20/5/2031	1,234,068	0.02	USD 1,855,000	Voya CLO 2013-2 5.891% 25/4/2031	1,842,565	0.02
USD 341,000	Rockford Tower CLO 2018-2 5.968% 20/10/2031	337,983	0.00	USD 1,040,000	Voya CLO 2016-1 7.551% 20/1/2031	933,120	0.01
USD 836,000	Ronshine China 7.1% 25/1/2025	81,510	0.00	USD 3,334,792	Voya Clo 2017-4 5.922% 15/10/2030	3,316,242	0.04
USD 200,000	Ronshine China 7.35% 15/12/2023	19,500	0.00	USD 234,000	Wynn Macau 5.125% 15/12/2029 <sup>†</sup>	190,629	0.00
USD 1,500,000	RR 19 11.292% 15/10/2035	1,405,134	0.02	USD 280,000	Wynn Macau 5.5% 15/1/2026	255,700	0.00
USD 250,000	RR 3 5.882% 15/1/2030	248,420	0.00	USD 200,000	Wynn Macau 5.5% 1/10/2027	174,500	0.00
USD 2,000,000	RR 4 6.342% 15/4/2030	1,962,717	0.03	USD 1,000,000	York CLO 1 6.465% 22/10/2029	992,410	0.01
USD 519,000	Sands China 4.875% 18/6/2030	452,828	0.01	USD 250,000	York CLO 1 7.825% 22/10/2029	244,325	0.00
USD 380,000	Seagate HDD Cayman 4.875% 1/3/2024	373,877	0.01			268,719,210	3.45
USD 1,660,000	Seagate HDD Cayman 9.625% 1/12/2032	1,826,988	0.02		<b>Chile</b>		
USD 300,000	Seazen 6% 12/8/2024	251,250	0.00	USD 2,032,000	Chile Government International Bond 4.34% 7/3/2042	1,736,258	0.02
USD 250,000	Seneca Park CLO 2014-1 0% 17/7/2026	628	0.00	USD 3,205,000	Empresa Nacional del Petroleo 3.75% 5/8/2026	2,980,177	0.04
USD 3,030,635	Shackleton 2013-III CLO 5.912% 15/7/2030	3,005,000	0.04	USD 1,326,000	VTR Comunicaciones 5.125% 15/1/2028 <sup>†</sup>	935,265	0.01
USD 220,000	Shelf Drilling 8.875% 15/11/2024	222,324	0.00			5,651,700	0.07
USD 2,184,000	Shelf Drilling North Sea 10.25% 31/10/2025	2,204,838	0.03		<b>China</b>		
USD 300,000	Shui On Development 5.75% 12/11/2023	294,000	0.01	CNY 48,000,000	China Development Bank 3.3% 1/2/2024	6,967,069	0.09
USD 2,713,794	Silver Creek CLO 6.048% 20/7/2030	2,694,605	0.04		<b>Colombia</b>		
USD 750,000	Silver Creek CLO 8.158% 20/7/2030	723,955	0.01	USD 4,090,000	Colombia Government International Bond 3.125% 15/4/2031	2,958,614	0.04
USD 774,000	Sinic 0% 18/6/2022 <sup>***</sup>	15,480	0.00	USD 1,623,000	Colombia Government International Bond 3.875% 25/4/2027	1,442,315	0.02
USD 328,778	Steele Creek Clo 2017-1 6.042% 15/10/2030	326,278	0.00	USD 1,261,000	Colombia Government International Bond 4.125% 22/2/2042	770,471	0.01
USD 2,213,000	Strata CLO I 0% 15/1/2118	1,050,642	0.01	USD 2,031,000	Colombia Government International Bond 4.125% 15/5/2051	1,182,357	0.01
USD 410,000	Strata CLO I 11.872% 15/1/2031	375,205	0.01	USD 3,202,000	Colombia Government International Bond 4.5% 28/1/2026	3,017,541	0.04
USD 490,000	Symphony CLO XXIII 6.792% 15/1/2034	482,597	0.01	USD 4,903,000	Colombia Government International Bond 8% 20/4/2033	4,849,742	0.06
USD 490,000	Symphony CLO XXIII 10.942% 15/1/2034	449,903	0.01	USD 1,303,000	Colombia Telecomunicaciones 4.95% 17/7/2030	1,024,357	0.01
USD 263,000	Tiaa Clo III 5.942% 16/1/2031	261,275	0.00	COP 14,314,000,000	Colombian TES 7% 26/3/2031	2,123,497	0.03
USD 750,000	Tiaa Clo III 6.292% 16/1/2031	738,768	0.01	COP 11,793,500,000	Colombian TES 7% 30/6/2032	1,677,542	0.02
USD 2,750,000	TICP CLO IX 5.948% 20/1/2031	2,737,482	0.04	COP 15,809,000,000	Colombian TES 7.25% 18/10/2034	2,167,563	0.03
USD 500,000	TICP CLO XI 5.988% 20/10/2031	495,554	0.01	USD 6,371,000	Ecopetrol 4.125% 16/1/2025 <sup>†</sup>	6,109,072	0.08
GBP 800,000	Trafford Centre Finance 4.832% 28/7/2035	747,762	0.01	USD 1,488,000	Ecopetrol 4.625% 2/11/2031	1,110,420	0.01
USD 644,000	Transocean 8.75% 15/2/2030	654,607	0.01	USD 816,000	Ecopetrol 5.875% 18/9/2023	813,144	0.01
USD 609,000	Transocean Titan Financing 8.375% 1/2/2028	622,155	0.00	USD 1,036,000	Ecopetrol 5.875% 28/5/2045	690,235	0.01
USD 351,000	TRESTLES CLO II 6.488% 25/7/2031	339,737	0.00	USD 8,547,000	Ecopetrol 6.875% 29/4/2030	7,617,514	0.10
USD 11,930,000	Triaxx Prime CDO 2006-1 5.215% 3/3/2039	66,474	0.00	USD 1,634,000	Ecopetrol 8.875% 13/1/2033	1,602,545	0.02
USD 950,000	TRINITAS CLO IV 6.195% 18/10/2031	925,778	0.01	USD 909,000	Empresas Publicas de Medellin 4.25% 18/7/2029	671,971	0.01
USD 590,000	Trinitas CLO XIV 6.818% 25/1/2034	579,907	0.01	USD 2,528,000	Oleoducto Central 4% 14/7/2027 <sup>†</sup>	2,179,269	0.03
USD 625,000	Trinitas CLO XIV 7.818% 25/1/2034	606,219	0.01				

<sup>†</sup>All or a portion of this security represents a security on loan.

<sup>\*\*\*</sup>This security is in default, see Note 2(b)

The notes on pages 986 to 999 form an integral part of these financial statements.

# Fixed Income Global Opportunities Fund continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 2,399,000	Promigas / Gases del Pacifico 3.75% 16/10/2029	1,865,864	0.02	USD 1,116,000	Egypt Government International Bond 7.5% 16/2/2061	661,230	0.01
USD 1,499,000	Promigas / Gases del Pacifico 3.75% 16/10/2029*	1,165,874	0.02	USD 986,000	Egypt Government International Bond 8.5% 31/1/2047	638,435	0.01
USD 1,930,000	SURA Asset Management 4.875% 17/4/2024	1,905,571	0.02			3,711,732	0.05
		46,945,478	0.60		<b>Finland</b>		
	<b>Cote d'Ivoire (Ivory Coast)</b>			EUR 1,200,000	Ahlstrom-Munksjo 3 Oy 3.625% 4/2/2028*	1,087,500	0.01
USD 3,466,000	Ivory Coast Government International Bond 6.375% 3/3/2028*	3,318,695	0.04	USD 600,000	Ahlstrom-Munksjo 3 Oy 4.875% 4/2/2028	512,373	0.01
	<b>Cyprus</b>			EUR 100,000	Citycon 4.496% 22/2/2172	66,881	0.00
EUR 725,000	Bank of Cyprus 2.5% 24/6/2027	658,674	0.01	EUR 1,525,000	Finnair 4.25% 19/5/2025*	1,454,647	0.02
	<b>Czech Republic</b>			GBP 3,700,000	Nordea Bank 1.625% 9/12/2032	3,647,069	0.05
CZK 55,690,000	Czech Republic Government Bond 1.2% 13/3/2031	1,899,117	0.02	EUR 3,270,000	OP Corporate Bank 2.875% 15/12/2025	3,380,209	0.04
CZK 81,270,000	Czech Republic Government Bond 5% 30/9/2030	3,674,748	0.05	EUR 200,000	SBB Treasury 0.75% 14/12/2028	140,920	0.00
		5,573,865	0.07	EUR 1,200,000	SBB Treasury 1.125% 26/11/2029	836,299	0.01
	<b>Denmark</b>					11,125,898	0.14
EUR 2,500,000	Danske Bank 1.375% 17/2/2027	2,418,716	0.03		<b>France</b>		
GBP 1,600,000	Danske Bank 2.25% 14/1/2028	1,687,165	0.02	EUR 7,316	Accor 0.7% 7/12/2027	356,084	0.00
EUR 5,810,000	Danske Bank 4.125% 10/1/2031	6,112,144	0.08	EUR 23,845	Air France-KLM 0.125% 25/3/2026	430,326	0.01
EUR 400,000	Nykredit Realkredit 4.125% 15/4/2171	392,826	0.01	EUR 1,800,000	Air France-KLM 7.25% 31/5/2026	1,940,699	0.02
		10,610,851	0.14	EUR 500,000	Air France-KLM 8.125% 31/5/2028	536,243	0.01
	<b>Dominican Republic</b>			EUR 757,000	Altice France 2.125% 15/2/2025	740,807	0.01
USD 1,116,000	Aeropuertos Dominicanos Siglo XXI 6.75% 30/3/2029	1,097,865	0.01	EUR 2,739,000	Altice France 2.5% 15/1/2025*	2,695,646	0.03
USD 2,122,000	Dominican Republic International Bond 4.5% 30/1/2030	1,826,188	0.02	EUR 2,896,000	Altice France 5.875% 1/2/2027*	2,742,406	0.04
USD 3,425,000	Dominican Republic International Bond 4.875% 23/9/2032	2,870,184	0.04	EUR 700,000	Arkema 1.5% 21/1/2172*	659,088	0.01
USD 1,116,000	Dominican Republic International Bond 5.5% 22/2/2029	1,036,479	0.01	EUR 900,000	Atos 0% 6/11/2024	846,102	0.01
USD 1,859,000	Dominican Republic International Bond 5.95% 25/1/2027	1,825,538	0.02	EUR 1,000,000	Atos 1.75% 7/5/2025	968,977	0.01
USD 1,324,000	Dominican Republic International Bond 6.875% 29/1/2026	1,342,996	0.02	EUR 1,200,000	Banque Federative du Credit Mutuel 3.75% 1/2/2033	1,227,998	0.02
USD 3,027,000	Dominican Republic International Bond 7.05% 3/2/2031	3,032,203	0.04	EUR 2,100,000	Banque Federative du Credit Mutuel 4% 21/11/2029	2,224,175	0.03
		13,031,453	0.16	EUR 2,300,000	Banque Federative du Credit Mutuel 5.125% 13/1/2033	2,395,658	0.03
	<b>Ecuador</b>			EUR 1,600,000	BNP Paribas 1.125% 17/4/2029*	1,432,688	0.02
USD 95,484	Ecuador Government International Bond 0% 31/7/2030	30,117	0.00	GBP 1,000,000	BNP Paribas 1.875% 14/12/2027	1,031,837	0.01
USD 534,131	Ecuador Government International Bond 1.5% 31/7/2040	171,401	0.00	EUR 2,000,000	BNP Paribas 2.75% 25/7/2028	1,971,614	0.03
USD 1,165,440	Ecuador Government International Bond 2.5% 31/7/2035	419,430	0.01	GBP 1,000,000	BNP Paribas 3.375% 23/1/2026	1,149,813	0.01
USD 444,717	Ecuador Government International Bond 5.5% 31/7/2030	219,218	0.00	EUR 3,000,000	BNP Paribas 4.375% 13/1/2029*	3,174,393	0.04
		840,166	0.01	USD 1,581,000	BNP Paribas 4.625% 1/12/2027	1,348,842	0.02
	<b>Egypt</b>			USD 1,800,000	BNP Paribas 5.125% 13/1/2029	1,765,228	0.02
USD 4,071,000	Egypt Government International Bond 7.5% 16/2/2061	2,412,067	0.03	USD 800,000	BNP Paribas 6.625% 25/9/2171*	786,696	0.01
				EUR 400,000	BNP Paribas 7.375% 6/11/2030	428,035	0.01
				USD 800,000	BNP Paribas 7.375% 19/2/2172*	789,383	0.01
				USD 1,600,000	BNP Paribas 7.75% 16/2/2172*	1,634,000	0.02
				EUR 1,800,000	BPCE 0.5% 15/9/2027	1,659,290	0.02
				EUR 7,600,000	BPCE 4.5% 13/1/2033	7,914,511	0.10
				EUR 1,600,000	BPCE 5.125% 25/1/2035	1,646,232	0.02
				EUR 700,000	Burger King France 7.232% 1/11/2026*	741,772	0.01
				EUR 2,800,000	Casino Guichard Perrachon 3.992% 31/1/2172	643,150	0.01

\* All or a portion of this security represents a security on loan.

The notes on pages 986 to 999 form an integral part of these financial statements.

# Fixed Income Global Opportunities Fund continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
EUR 767,000	Casino Guichard Perrachon 5.25% 15/4/2027	468,876	0.01	EUR 666,887	FCT Noria 2021 3.903% 25/10/2049	686,709	0.01
EUR 700,000	Casino Guichard Perrachon 6.625% 15/1/2026	446,216	0.00	EUR 300,000	FCT Pixel 2021 4.443% 25/2/2038	307,888	0.01
EUR 759,000	Chrome Bidco 3.5% 31/5/2028*	660,551	0.01	EUR 2,664,000	Goldstory 5.375% 1/3/2026*	2,653,231	0.03
EUR 2,500,000	Credit Agricole 1% 22/4/2026	2,477,434	0.03	EUR 675,000	Goldstory 8.216% 1/3/2026	711,072	0.01
EUR 3,000,000	Credit Agricole 4% 18/1/2033	3,151,768	0.04	EUR 300,000	Harmony French Home Loans FCT 2021-1 3.643% 27/5/2061	310,359	0.01
EUR 2,500,000	Credit Agricole 4% 23/12/2171*	2,314,023	0.03	EUR 400,000	iliad 1.5% 14/10/2024	406,552	0.01
GBP 5,500,000	Credit Agricole 4.875% 23/10/2029	6,529,401	0.08	EUR 300,000	iliad 2.375% 17/6/2026	288,048	0.00
EUR 400,000	Credit Agricole 7.25% 23/9/2028*	430,652	0.01	EUR 1,100,000	iliad 5.375% 14/6/2027	1,144,158	0.02
EUR 8,202,000	d'Infrastructures des Metiers de l'Environnement 0.625% 16/9/2028	6,992,867	0.09	EUR 2,000,000	iliad 5.625% 15/2/2030	2,057,960	0.03
EUR 1,600,000	Electricite de France 2.875% 15/3/2171*	1,444,511	0.02	EUR 920,000	Iliad 5.125% 15/10/2026	923,718	0.01
EUR 200,000	Electricite de France 3% 3/12/2171	175,086	0.00	EUR 300,000	Iliad 5.625% 15/10/2028	293,409	0.00
EUR 1,800,000	Electricite de France 3.375% 15/9/2171	1,474,295	0.02	EUR 12,306	Korian 0.875% 6/3/2027	571,730	0.01
EUR 2,100,000	Electricite de France 4% 4/10/2171	2,146,663	0.03	GBP 1,800,000	Korian 4.125% 15/6/2171	1,720,703	0.02
EUR 2,700,000	Electricite de France 4.25% 25/1/2032*	2,794,086	0.03	EUR 700,000	La Financiere Atalian 4% 15/5/2024	642,728	0.01
EUR 1,400,000	Electricite de France 4.625% 25/1/2043	1,395,904	0.02	EUR 1,066,000	La Financiere Atalian 5.125% 15/5/2025	753,693	0.01
EUR 400,000	Electricite de France 5% 22/1/2172	397,826	0.00	GBP 1,640,000	La Financiere Atalian 6.625% 15/5/2025	1,329,225	0.02
EUR 3,000,000	Electricite de France 5.375% 29/1/2172*	3,085,808	0.04	EUR 1,900,000	La Poste 3.125% 29/1/2172*	1,874,716	0.02
GBP 2,600,000	Electricite de France 6% 29/7/2171	2,913,906	0.04	EUR 528,000	Loxam 3.25% 14/1/2025	534,532	0.01
EUR 1,800,000	Electricite de France 7.5% 9/6/2028*	1,919,455	0.02	EUR 2,957,000	Loxam 3.75% 15/7/2026*	2,899,470	0.04
EUR 1,864,000	Faurecia 2.75% 15/2/2027	1,745,748	0.02	EUR 300,000	Loxam 4.25% 15/4/2024*	318,706	0.00
EUR 900,000	Faurecia 3.125% 15/6/2026	887,688	0.01	EUR 1,306,000	Loxam 4.5% 15/2/2027*	1,286,078	0.02
EUR 1,303,000	Faurecia 3.75% 15/6/2028	1,216,741	0.02	EUR 400,000	Loxam 4.5% 15/4/2027	368,786	0.00
EUR 1,125,000	Faurecia 7.25% 15/6/2026	1,230,324	0.02	EUR 200,000	Loxam 5.75% 15/7/2027*	189,365	0.00
EUR 113,350	FCT Autonoria 2019 3.603% 25/9/2035	119,869	0.00	EUR 400,000	Novafives 5% 15/6/2025*	349,861	0.01
EUR 68,113	FCT Autonoria 2019 4.003% 25/9/2035	71,155	0.00	EUR 1,800,000	Orano 2.75% 8/3/2028*	1,744,123	0.02
EUR 135,816	FCT Autonoria 2019 5.103% 25/9/2035	142,435	0.00	EUR 1,070,000	Paprec 3.5% 1/7/2028	975,151	0.01
EUR 113,350	FCT Autonoria 2019 6.103% 25/9/2035	117,514	0.00	EUR 2,135,000	Picard Groupe 3.875% 1/7/2026	2,049,314	0.03
EUR 27,579	FCT E-Carat 10 3.906% 20/12/2028	29,288	0.00	EUR 300,000	Quatrim 5.875% 15/1/2024*	299,336	0.00
EUR 41,368	FCT E-Carat 10 4.756% 20/12/2028	43,813	0.00	EUR 3,900,000	RCI Banque 2.625% 18/2/2030	3,826,944	0.05
EUR 209,164	FCT Noria 2018-1 3.514% 25/6/2038	220,757	0.00	EUR 850,000	RCI Banque 4.625% 13/7/2026	902,911	0.01
EUR 209,164	FCT Noria 2018-1 4.664% 25/6/2038	218,330	0.00	EUR 500,000	Renault 2.375% 25/5/2026	488,094	0.01
EUR 222,296	FCT Noria 2021 3.103% 25/10/2049	233,598	0.01	GBP 1,000,000	Societe Generale 1.875% 3/10/2024	1,150,795	0.01
EUR 222,296	FCT Noria 2021 3.503% 25/10/2049	231,404	0.00	EUR 6,500,000	Societe Generale 4.25% 6/12/2030	6,677,274	0.09
				EUR 3,400,000	Societe Generale 4.25% 16/11/2032*	3,605,114	0.05
				USD 1,600,000	Societe Generale 7.375% 4/4/2171*	1,581,112	0.02
				EUR 1,900,000	Societe Generale 7.875% 18/1/2029	2,054,366	0.03
				USD 1,800,000	Societe Generale 7.875% 18/6/2171	1,795,428	0.02
				USD 800,000	Societe Generale 8% 29/3/2171	796,443	0.01
				USD 960,000	Societe Generale 9.375% 22/11/2027	1,015,200	0.01
				EUR 1,300,000	Solvay Finance 5.425% 12/11/2171	1,388,189	0.02
				EUR 1,451,000	Solvay Finance 5.869% 3/6/2171	1,555,853	0.02
				EUR 2,700,000	Suez 2.875% 19/4/2171	2,810,255	0.04

\*All or a portion of this security represents a security on loan.

# Fixed Income Global Opportunities Fund continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
EUR 375,000	Tereos Finance Groupe I 7.25% 15/4/2028	398,335	0.00	EUR 500,000	Deutsche Lufthansa 3.75% 11/2/2028	481,946	0.01
EUR 7,572,000	TotalEnergies 1.75% 4/4/2171	7,732,715	0.10	EUR 900,000	DIC Asset 2.25% 22/9/2026	683,039	0.01
EUR 1,243,000	TotalEnergies 2% 17/4/2171	1,144,114	0.01	EUR 3,200,000	E.ON 3.5% 26/10/2037	3,133,623	0.04
EUR 700,000	TotalEnergies 2% 4/9/2171	572,914	0.01	EUR 700,000	EnBW Energie Baden-Wuerttemberg 1.125% 5/11/2079	694,288	0.01
EUR 3,727,000	TotalEnergies 2.625% 26/2/2172	3,740,957	0.05	EUR 6,400,000	EnBW Energie Baden-Wuerttemberg 2.125% 31/8/2081	4,818,833	0.06
GBP 1,000,000	TotalEnergies Capital International 1.66% 22/7/2026	1,099,727	0.01	EUR 100,000	FCT Autonoria DE 2023 0% 26/1/2043	106,504	0.00
EUR 600,000	Unibail-Rodamco-Westfield 2.125% 25/7/2023	584,421	0.01	EUR 300,000	FCT Autonoria DE 2023 0% 26/1/2043	319,510	0.00
EUR 1,264,000	Vallourec 8.5% 30/6/2026*	1,358,102	0.02	EUR 400,000	FCT Autonoria DE 2023 0% 26/1/2043	426,014	0.01
		167,579,569	2.16	EUR 100,000	FCT Autonoria DE 2023 0% 26/1/2043	106,504	0.00
	<b>Germany</b>			EUR 4,700,000	Fresenius 2.875% 24/5/2030*	4,405,238	0.06
EUR 200,000	ADLER Real Estate 1.875% 27/4/2023	203,604	0.00	EUR 2,700,000	Fresenius 4.25% 28/5/2026	2,849,400	0.04
USD 3,800,000	Allianz 3.2% 30/4/2171*	2,866,508	0.04	EUR 700,000	Fresenius 5% 28/11/2029	743,350	0.01
EUR 900,000	Bayer 0.05% 12/1/2025	890,122	0.01	EUR 1,860,000	Gruenthal 3.625% 15/11/2026*	1,810,616	0.02
EUR 11,000,000	Bayer 2.375% 12/11/2079	10,806,278	0.14	EUR 1,856,000	Gruenthal 4.125% 15/5/2028*	1,732,323	0.02
EUR 750,000	Bayer 3.75% 1/7/2074	774,984	0.01	EUR 1,236,000	HT Troplast 9.25% 15/7/2025	1,276,901	0.02
EUR 5,100,000	Bayer 4.5% 25/3/2082*	5,063,591	0.07	EUR 779,000	IHO Verwaltungs 3.75% 15/9/2026	758,383	0.01
EUR 17,920,000	Bundesrepublik Deutschland Bundesanleihe 1.7% 15/8/2032*	17,601,188	0.23	EUR 969,715	IHO Verwaltungs 3.875% 15/5/2027*	916,856	0.01
EUR 2,458,000	Cheplapharm Arzneimittel 3.5% 11/2/2027*	2,324,943	0.03	USD 200,000	IHO Verwaltungs 6% 15/5/2027	186,236	0.00
EUR 2,732,000	Cheplapharm Arzneimittel 4.375% 15/1/2028	2,578,386	0.03	EUR 2,568,000	LANXESS 4.5% 6/12/2076*	2,716,885	0.04
EUR 800,000	Commerzbank 5.125% 18/1/2030	848,185	0.01	EUR 342,000	Nidda Healthcare 3.5% 30/9/2024*	355,747	0.01
EUR 4,000,000	Commerzbank 6.125% 9/4/2171	4,023,996	0.05	EUR 2,440,000	Nidda Healthcare 7.5% 21/8/2026*	2,543,972	0.03
EUR 3,100,000	DEMIRE Deutsche Mittelstand Real Estate 1.875% 15/10/2024	2,455,143	0.03	EUR 1,144,000	PCF 4.75% 15/4/2026*	1,045,694	0.01
EUR 6,900,000	Deutsche Bahn Finance 0.95% 22/4/2171*	6,699,948	0.09	EUR 1,156,000	PCF 7.038% 15/4/2026*	1,155,760	0.01
EUR 5,000,000	Deutsche Bank 1.75% 19/11/2030	4,224,580	0.05	EUR 2,200,000	ProGroup 3% 31/3/2026*	2,138,629	0.03
EUR 3,700,000	Deutsche Bank 1.875% 23/2/2028	3,475,230	0.05	EUR 193,281	Red & Black Auto Germany 8 UG 3.152% 15/9/2030	204,420	0.00
GBP 1,000,000	Deutsche Bank 2.625% 16/12/2024	1,142,916	0.02	EUR 386,561	Red & Black Auto Germany 8 UG 3.352% 15/9/2030	403,132	0.01
EUR 2,700,000	Deutsche Bank 3.25% 24/5/2028	2,666,299	0.03	EUR 96,640	Red & Black Auto Germany 8 UG 3.752% 15/9/2030	99,368	0.00
USD 1,275,000	Deutsche Bank 3.547% 18/9/2031	1,060,581	0.01	EUR 2,239,000	Renk 5.75% 15/7/2025	2,347,578	0.03
GBP 1,000,000	Deutsche Bank 4% 24/6/2026	1,154,010	0.02	EUR 1,003,000	RWE 1% 26/11/2033	762,651	0.01
EUR 2,000,000	Deutsche Bank 4% 24/6/2032	1,917,753	0.03	EUR 2,100,000	RWE 2.5% 24/8/2025	2,165,983	0.03
EUR 2,200,000	Deutsche Bank 4.5% 30/4/2171	1,902,308	0.02	EUR 2,550,000	RWE 2.75% 24/5/2030	2,474,796	0.03
EUR 1,100,000	Deutsche Bank 5% 5/9/2030	1,136,787	0.01	EUR 1,383,000	Techem Verwaltungsgesellschaft 674 2% 15/7/2025	1,360,286	0.02
USD 841,000	Deutsche Bank 6.72% 18/1/2029	848,040	0.01	EUR 1,851,591	Techem Verwaltungsgesellschaft 674 6% 30/7/2026	1,900,632	0.02
EUR 200,000	Deutsche Bank 6.75% 30/4/2171	193,935	0.00	EUR 1,166,000	Tele Columbus 3.875% 2/5/2025*	1,007,777	0.01
EUR 11,900,641	Deutsche Bundesrepublik Inflation Linked Bond 0.1% 15/4/2026*	15,258,942	0.19	EUR 952,000	thyssenkrupp 1.875% 6/3/2023*	1,009,786	0.01
EUR 500,000	Deutsche Lufthansa 1.625% 16/11/2023	521,154	0.01	EUR 2,719,000	TK Elevator Midco 4.375% 15/7/2027	2,633,794	0.03
EUR 800,000	Deutsche Lufthansa 2.875% 16/5/2027	757,724	0.01	EUR 1,652,000	TK Elevator Midco 7.038% 15/7/2027*	1,753,120	0.02
EUR 800,000	Deutsche Lufthansa 3.5% 14/7/2029	738,360	0.01	EUR 1,300,000	Vantage Towers 0% 31/3/2025	1,336,263	0.02

\*All or a portion of this security represents a security on loan.

The notes on pages 986 to 999 form an integral part of these financial statements.

# Fixed Income Global Opportunities Fund continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
EUR 6,300,000	Vantage Towers 0.375% 31/3/2027*	6,312,350	0.08	USD 680,000	Yango Justice International 7.5% 17/2/2025	22,100	0.00
EUR 7,700,000	Vantage Towers 0.75% 31/3/2030*	7,546,850	0.10	USD 490,000	Yango Justice International 7.875% 4/9/2024	15,925	0.00
EUR 2,100,000	Volkswagen Bank 2.5% 31/7/2026	2,103,713	0.03			654,376	0.00
EUR 2,100,000	Volkswagen Financial Services 0.875% 31/1/2028*	1,879,369	0.02		<b>Hungary</b>		
EUR 1,605,000	Volkswagen Leasing 0% 19/7/2024*	1,615,659	0.02	USD 1,971,000	Hungary Government International Bond 5.25% 16/6/2029	1,927,884	0.03
EUR 4,211,000	Volkswagen Leasing 0.625% 19/7/2029*	3,505,962	0.05	USD 330,000	Hungary Government International Bond 5.375% 25/3/2024	329,426	0.00
EUR 1,600,000	ZF Finance 2% 6/5/2027	1,465,709	0.02	USD 653,000	Hungary Government International Bond 6.75% 25/9/2052	673,406	0.01
EUR 400,000	ZF Finance 2.25% 3/5/2028	355,790	0.00			2,930,716	0.04
EUR 800,000	ZF Finance 2.75% 25/5/2027	754,745	0.01		<b>India</b>		
EUR 2,200,000	ZF Finance 3% 21/9/2025*	2,208,248	0.03	USD 375,000	GMR Hyderabad International Airport 4.75% 2/2/2026	351,873	0.00
EUR 100,000	ZF Finance 3.75% 21/9/2028	94,501	0.00	USD 400,000	Oil India 5.125% 4/2/2029	382,538	0.01
EUR 2,400,000	ZF Finance 5.75% 3/8/2026	2,571,209	0.03	USD 400,000	Power Finance 4.5% 18/6/2029	364,111	0.00
		179,415,437	2.30			1,098,522	0.01
	<b>Ghana</b>				<b>Indonesia</b>		
USD 1,489,000	Ghana Government International Bond 7.625% 16/5/2029	565,820	0.01	USD 300,000	Bank Negara Indonesia Persero 3.75% 30/3/2026	277,500	0.00
	<b>Greece</b>			USD 1,360,000	Freeport Indonesia 4.763% 14/4/2027*	1,309,160	0.02
EUR 2,820,000	Hellenic Republic Government Bond 0% 12/2/2026	2,687,114	0.03	USD 1,988,000	Freeport Indonesia 4.763% 14/4/2027	1,915,848	0.02
EUR 430,000	Hellenic Republic Government Bond 1.75% 18/6/2032	366,573	0.01	USD 3,992,000	Indonesia Government International Bond 4.1% 24/4/2028	3,855,892	0.05
EUR 1,443,000	Hellenic Republic Government Bond 4.25% 15/6/2033	1,518,050	0.02	USD 200,000	Indonesia Government International Bond 4.55% 11/1/2028	196,375	0.00
		4,571,737	0.06	USD 200,000	Indonesia Government International Bond 4.85% 11/1/2033	196,250	0.00
	<b>Guatemala</b>			USD 200,000	Indonesia Government International Bond 5.65% 11/1/2053	203,500	0.00
USD 1,772,000	Guatemala Government Bond 3.7% 7/10/2033	1,454,759	0.02	IDR 123,815,000,000	Indonesia Treasury Bond 6.375% 15/4/2032	7,889,288	0.10
USD 1,066,000	Guatemala Government Bond 4.5% 3/5/2026	1,025,209	0.01	IDR 113,046,000,000	Indonesia Treasury Bond 7% 15/2/2033	7,477,566	0.10
USD 876,000	Guatemala Government Bond 4.65% 7/10/2041	708,807	0.01	IDR 43,543,000,000	Indonesia Treasury Bond 7.125% 15/6/2038	2,857,806	0.04
USD 971,000	Guatemala Government Bond 5.25% 10/8/2029	933,056	0.01	IDR 20,182,000,000	Indonesia Treasury Bond 8.25% 15/5/2036	1,460,838	0.02
USD 1,280,000	Guatemala Government Bond 5.25% 10/8/2029	1,229,981	0.02	USD 2,068,000	Pertamina Persero 3.65% 30/7/2029	1,892,470	0.03
		5,351,812	0.07	USD 600,000	Perusahaan Penerbit SBSN Indonesia III 3.8% 23/6/2050	469,500	0.01
	<b>Guernsey</b>			USD 1,032,000	Perusahaan Penerbit SBSN Indonesia III 4.4% 6/6/2027	1,013,940	0.01
USD 56,516	Doric Nimrod Air Alpha 2013-1 Class A Pass Through Trust 5.25% 30/5/2025	56,248	0.00			31,015,933	0.40
	<b>Hong Kong</b>						
USD 402,000	Bank of East Asia 5.875% 19/3/2171	385,362	0.00				
USD 200,000	Hong Kong Government International Bond 4.5% 11/1/2028	200,406	0.00				
USD 941,000	Yango Justice International 7.5% 15/4/2024	30,583	0.00				

\* All or a portion of this security represents a security on loan.

# Fixed Income Global Opportunities Fund continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
<b>International</b>				EUR 800,000	BBAM European CLO II 8.398% 15/10/2034	744,870	0.01
EUR 5,807,200	European Union 3% 4/3/2053	5,547,485	0.07	EUR 800,000	Bilbao CLO II 8.673% 20/8/2035	746,340	0.01
EUR 7,126,000	European Union 3.375% 4/11/2042	7,349,353	0.10	EUR 300,000	BlueMountain 2021-1 CLO 7.698% 15/4/2034	275,516	0.00
		12,896,838	0.17	EUR 250,000	Bluemountain Euro 2021-2 CLO 4.038% 15/10/2035	251,924	0.00
<b>Ireland</b>				EUR 900,000	BlueMountain Fuji CLO III 5.188% 15/1/2031	882,411	0.01
GBP 899,664	Agora UK 2021 5.052% 22/7/2031	1,041,186	0.01	EUR 800,000	BlueMountain Fuji CLO IV 8.073% 25/2/2034	756,686	0.01
EUR 600,000	AIB 4.625% 23/7/2029	621,741	0.01	EUR 2,300,000	Bridgepoint CLO IV 5.081% 20/1/2037	2,468,596	0.03
EUR 1,200,000	AIB 5.25% 9/4/2171	1,186,137	0.01	EUR 800,000	Cairn CLO XIV 8.578% 29/10/2034	755,012	0.01
EUR 5,149,000	AIB 6.25% 23/12/2171	5,192,212	0.07	EUR 300,000	Capital Four CLO II 8.198% 15/1/2034	283,122	0.00
EUR 800,000	AlbaCore EURO CLO I 8.288% 18/10/2034	717,210	0.01	EUR 582,000	Capital Four CLO III 8.348% 15/10/2034	541,649	0.01
EUR 2,680,000	Alme Loan Funding V 7.698% 15/7/2031	2,611,721	0.03	EUR 400,000	CIFC European Funding CLO I 8.148% 15/7/2032	385,407	0.01
EUR 838,000	Anchorage Capital Europe CLO 2 3.888% 15/4/2034	851,714	0.01	EUR 400,000	CIFC European Funding CLO II 3.888% 15/4/2033	405,454	0.01
EUR 180,000	Anchorage Capital Europe CLO 2 8.738% 15/4/2034	175,262	0.00	EUR 500,000	CIFC European Funding CLO III 4.788% 15/1/2034	507,576	0.01
EUR 200,000	Anchorage Capital Europe CLO 2021-4 8.159% 25/4/2034	185,932	0.00	EUR 200,000	CIFC European Funding CLO III 7.898% 15/1/2034	187,343	0.00
EUR 1,000,000	Aqueduct European CLO 5-2020 4.342% 20/4/2034	983,253	0.01	EUR 1,580,000	Clontarf Park CLO 5.59% 5/8/2030	1,636,141	0.02
EUR 1,023,000	Aqueduct European Clo 7-2022 5.247% 15/3/2036	1,090,875	0.01	EUR 539,000	Contego CLO IX 8.427% 24/1/2034	501,693	0.01
EUR 1,200,000	Ares European CLO VII 3.788% 15/10/2030	1,232,775	0.02	EUR 2,400,000	Contego CLO VI 3.078% 15/4/2034	2,483,551	0.03
EUR 2,150,000	Ares European CLO X 5.088% 15/10/2031	2,121,135	0.03	EUR 800,000	Contego CLO VIII 8.509% 25/1/2034	746,145	0.01
EUR 858,000	Ares European CLO XII 4.042% 20/4/2032	883,005	0.01	EUR 1,750,000	CVC Cordatus Loan Fund 0% 20/5/2036	1,861,484	0.02
EUR 875,000	Ares European CLO XII 5.342% 20/4/2032	863,768	0.01	EUR 330,000	CVC Cordatus Loan Fund IV 3.967% 22/2/2034	331,155	0.00
EUR 2,100,000	Armada Euro CLO III 5.588% 15/7/2031	2,094,433	0.03	EUR 400,000	CVC Cordatus Loan Fund V 3.893% 21/7/2030	413,288	0.01
USD 3,778,000	ASG Finance Designated Activity 7.875% 3/12/2024	3,667,305	0.05	EUR 400,000	CVC Cordatus Loan Fund XIX 5.902% 23/12/2033	399,078	0.01
GBP 1,541,946	Atom Mortgage 5.752% 22/7/2031	1,689,067	0.02	EUR 158,000	CVC Cordatus Loan Fund XX 7.691% 22/6/2034	145,747	0.00
EUR 300,000	Aurium CLO II 8.161% 22/6/2034	284,550	0.00	EUR 250,000	Euro-Galaxy III CLO 4.767% 24/4/2034	250,742	0.00
EUR 499,536	Aurium CLO IV 3.018% 16/1/2031	524,071	0.01	EUR 510,000	Euro-Galaxy III CLO 5.667% 24/4/2034	512,311	0.01
EUR 550,000	Avoca CLO XIV 0% 12/1/2031	244,078	0.00	EUR 593,000	Fair Oaks Loan Funding III 8.398% 15/10/2034	569,626	0.01
EUR 150,000	Avoca CLO XIV 6.984% 12/1/2031	142,750	0.00	EUR 1,510,000	Fidelity Grand Harbour CLO 2021-1 5.888% 15/10/2034	1,438,428	0.02
EUR 150,000	Avoca CLO XIV 8.634% 12/1/2031	136,346	0.00	GBP 459,099	Frost CMBS 2021-1 5.296% 20/11/2033	547,638	0.01
EUR 380,000	Avoca CLO XV 6.418% 15/4/2031	340,109	0.00	EUR 731,000	GE Capital European Funding Unlimited 6.025% 1/3/2038	915,999	0.01
EUR 350,000	Avoca CLO XVIII 4.038% 15/4/2031	353,554	0.01	EUR 550,000	Glencore Capital Finance 1.25% 1/3/2033	409,705	0.01
EUR 290,000	Avoca CLO XXII 3.588% 15/4/2035	290,050	0.00				
EUR 1,000,000	Avoca CLO XXIII 5.338% 15/4/2034	982,083	0.01				
EUR 175,000	Bank of Ireland 4.875% 16/7/2028	185,827	0.00				
EUR 300,000	BBAM European CLO I 8.303% 22/7/2034	281,812	0.00				

The notes on pages 986 to 999 form an integral part of these financial statements.



# Fixed Income Global Opportunities Fund continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
EUR 700,000	Harvest CLO XVIII 3.488% 15/10/2030	711,243	0.01	EUR 800,000	OCP Euro CLO 2017-2 3.638% 15/1/2032	825,449	0.01
EUR 390,000	Harvest CLO XXIII 5.342% 20/10/2032	383,157	0.01	EUR 250,000	OCP Euro CLO 2019-3 4.642% 20/4/2033	251,477	0.00
EUR 714,793	Haus European Loan Conduit No 39 3.118% 28/7/2051	722,803	0.01	EUR 250,000	OCP Euro CLO 2019-3 5.642% 20/4/2033	250,862	0.00
EUR 210,939	Haus European Loan Conduit No 39 3.568% 28/7/2051	201,637	0.00	EUR 200,000	OCP Euro CLO 2019-3 8.362% 20/4/2033	190,386	0.00
EUR 840,757	Haus European Loan Conduit No 39 3.868% 28/7/2051	769,245	0.01	EUR 1,128,144	Pearl Finance 2020 4.582% 17/11/2032	1,155,718	0.01
EUR 130,000	Henley CLO IV 3.799% 25/4/2034	130,911	0.00	EUR 1,354,717	Pearl Finance 2020 5.182% 17/11/2032	1,392,024	0.02
EUR 250,000	Henley CLO IV 5.449% 25/4/2034	249,570	0.00	EUR 650,000	Penta CLO 11 5.104% 15/11/2034	668,618	0.01
EUR 300,000	Henley CLO IV 7.699% 25/4/2034	273,783	0.00	EUR 470,000	Penta CLO 11 7.454% 15/11/2034	486,757	0.01
EUR 450,000	Invesco Euro Clo III 4.038% 15/7/2032	454,757	0.01	EUR 500,000	Penta CLO 6 4.149% 25/7/2034	506,748	0.01
EUR 212,892	Invesco Euro Clo III 10.358% 15/7/2032	197,168	0.00	EUR 500,000	Penta CLO 6 4.749% 25/7/2034	497,862	0.01
EUR 625,000	Invesco Euro CLO IV 3.988% 15/4/2033	633,602	0.01	USD 1,618,528	Prodigy Finance CM2021-1 5.867% 25/7/2051	1,566,018	0.02
EUR 565,921	Last Mile Logistics Pan Euro Finance 3.432% 17/8/2033	579,358	0.01	USD 882,709	Prodigy Finance CM2021-1 7.117% 25/7/2051	908,516	0.01
EUR 344,631	Last Mile Logistics Pan Euro Finance 3.732% 17/8/2033	343,134	0.00	USD 710,000	Prodigy Finance CM2021-1 8.367% 25/7/2051	704,096	0.01
EUR 1,331,397	Last Mile Logistics Pan Euro Finance 4.082% 17/8/2033	1,314,246	0.02	USD 480,000	Prodigy Finance CM2021-1 10.517% 25/7/2051	482,609	0.01
EUR 1,030,949	Last Mile Logistics Pan Euro Finance 4.582% 17/8/2033	991,187	0.01	EUR 400,000	Providus Clo III 8.588% 18/7/2034	380,221	0.01
EUR 938,803	Last Mile PE 2021 3.882% 17/8/2031	943,501	0.01	EUR 800,000	Providus Clo VI 8.813% 20/5/2034	751,177	0.01
EUR 1,060,777	Last Mile PE 2021 4.282% 17/8/2031	1,048,880	0.01	EUR 441,350	River Green Finance 2020 3.443% 22/1/2032	446,392	0.01
EUR 1,250,000	Madison Park Euro Funding XVI 5.488% 25/5/2034	1,226,983	0.02	EUR 320,100	River Green Finance 2020 3.793% 22/1/2032	323,706	0.00
EUR 1,050,000	Man GLG Euro CLO 5.788% 15/10/2032	1,034,122	0.01	EUR 409,000	Rockfield Park CLO 8.238% 16/7/2034	387,072	0.01
EUR 150,000	Marino Park CLO 7.958% 16/1/2034	142,665	0.00	EUR 2,657,000	Rockford Tower Europe CLO 2018-1 3.897% 20/12/2031	2,744,451	0.04
EUR 188,000	Neuberger Berman Loan Advisers Euro CLO 7.808% 17/4/2034	174,767	0.00	EUR 710,000	Rockford Tower Europe CLO 2018-1 4.517% 20/12/2031	722,125	0.01
EUR 699,000	Neuberger Berman Loan Advisers Euro CLO 2 8.348% 15/4/2034	658,674	0.01	EUR 2,480,000	Rockford Tower Europe CLO 2019-1 3.942% 20/1/2033	2,544,523	0.03
EUR 120,000	North Westerly VII ESG CLO 8.314% 15/5/2034	110,986	0.00	EUR 976,000	RRE 5 Loan Management 4.038% 15/1/2037	981,502	0.01
EUR 250,000	Northwoods Capital 19 Euro 4.398% 25/11/2033	254,544	0.00	EUR 430,000	RRE 9 Loan Management 3.988% 15/10/2036	435,411	0.01
EUR 300,000	Northwoods Capital 21 Euro 8.453% 22/7/2034	281,941	0.00	GBP 2,746,094	Scorpio European Loan Conduit No. 34 6.165% 17/5/2029	3,264,387	0.04
EUR 200,000	Northwoods Capital 23 Euro 8.256% 15/3/2034	184,783	0.00	USD 865,000	Shire Acquisitions Investments Ireland 2.875% 23/9/2023	852,510	0.01
EUR 425,000	OAK Hill European Credit Partners V Designated Activity 4.293% 21/1/2035	431,622	0.01	EUR 250,000	Sound Point Euro CLO III Funding 4.588% 15/4/2033	248,585	0.00
EUR 450,000	OAK Hill European Credit Partners VI 3.542% 20/1/2032	459,817	0.01	EUR 300,000	Sound Point Euro CLO V Funding 8.289% 25/7/2035	278,217	0.00
				EUR 1,350,000	St Paul's CLO XII 3.888% 15/4/2033	1,381,809	0.02
				EUR 650,000	Sutton Park CLO 4.354% 15/11/2031	671,044	0.01

The notes on pages 986 to 999 form an integral part of these financial statements.

# Fixed Income Global Opportunities Fund continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
EUR 750,000	Sutton Park CLO 5.004% 15/11/2031	761,850	0.01	EUR 971,000	Banco BPM 3.25% 14/1/2031*	945,065	0.01
EUR 352,637	Taurus 2019-1 FR 3.962% 2/2/2031	365,801	0.00	EUR 2,555,000	Banco BPM 3.375% 19/1/2032*	2,388,237	0.03
EUR 377,168	Taurus 2019-1 FR 4.462% 2/2/2031	390,025	0.01	EUR 294,000	Banco BPM 5% 14/9/2030*	308,129	0.00
GBP 3,206,283	Taurus 2019-2 UK 5.865% 17/11/2029	3,834,044	0.05	EUR 137,000	Brignole 2021 2.799% 24/7/2036	143,199	0.00
GBP 1,887,447	Taurus 2019-2 UK 6.165% 17/11/2029	2,240,391	0.03	EUR 100,000	Brignole 2021 3.599% 24/7/2036	102,646	0.00
GBP 879,540	Taurus 2021-1 UK 5.245% 17/5/2031	1,015,912	0.01	EUR 5,978,852	Cassia 2022-1 5.154% 22/5/2034	6,095,804	0.08
GBP 536,063	Taurus 2021-1 UK 5.595% 17/5/2031	608,277	0.01	EUR 2,857,839	Cassia 2022-1 6.154% 22/5/2034	2,751,107	0.03
GBP 546,982	Taurus 2021-1 UK 6.545% 17/5/2031	618,518	0.01	EUR 700,000	Castor 7.296% 15/2/2029	728,078	0.01
GBP 545,490	Taurus 2021-4 UK 4.895% 17/8/2031	647,710	0.01	EUR 602,000	Cedacri Mergeco 7.279% 15/5/2028*	623,929	0.01
GBP 5,215,070	Taurus 2021-4 UK 5.695% 17/8/2031	5,907,243	0.08	EUR 2,212,000	Centurion Bidco 5.875% 30/9/2026	2,124,294	0.03
GBP 1,729,127	Taurus 2021-4 UK 6.045% 17/8/2031	1,946,127	0.03	EUR 949,000	doValue 3.375% 31/7/2026	923,218	0.01
EUR 2,300,000	Tikehau CLO VII 3.61% 20/10/2035	2,460,742	0.03	EUR 1,000,000	Enel 1.875% 6/8/2030	767,073	0.01
GBP 557,000	Virgin Media Vendor Financing Notes III 4.875% 15/7/2028*	571,286	0.01	EUR 1,125,000	Enel 6.375% 16/4/2028	1,198,164	0.01
EUR 250,000	Voya Euro CLO II 3.958% 15/7/2035	252,842	0.00	EUR 1,905,000	Eni 0.375% 14/6/2028	1,676,051	0.02
EUR 500,000	Voya Euro CLO II 4.438% 15/7/2035	500,629	0.01	EUR 5,323,000	Eni 2% 11/5/2171	4,783,060	0.06
EUR 446,000	Voya Euro CLO II 8.308% 15/7/2035	417,609	0.01	EUR 7,100,000	Eni 2.625% 13/1/2172	6,960,867	0.09
EUR 439,000	Voya Euro CLO III 3.938% 15/4/2033	447,247	0.01	EUR 1,900,000	FCA Bank 0% 16/4/2024	1,928,457	0.02
		117,524,209	1.52	EUR 600,000	Fiber Bidco 11% 25/10/2027	684,239	0.01
				EUR 300,000	FIS Fabbrica Italiana Sintetici 5.625% 1/8/2027	279,649	0.00
	<b>Isle of Man</b>			EUR 700,000	Gamma Bidco 5.125% 15/7/2025*	745,193	0.01
USD 2,760,000	AngloGold Ashanti 3.75% 1/10/2030	2,357,827	0.03	EUR 300,000	Gamma Bidco 6.25% 15/7/2025	321,315	0.00
				EUR 454,000	IMA Industria Macchine Automatiche 3.75% 15/1/2028	420,079	0.01
	<b>Israel</b>			EUR 531,000	Inter Media and Communication 6.75% 9/2/2027	533,883	0.01
USD 843,000	Bank Leumi Le-Israel 7.129% 18/7/2033	846,806	0.01	GBP 759,000	Intesa Sanpaolo 2.5% 15/1/2030	734,617	0.01
USD 824,000	Leviathan Bond 5.75% 30/6/2023	820,910	0.01	GBP 2,900,000	Intesa Sanpaolo 5.148% 10/6/2030*	2,948,999	0.04
		1,667,716	0.02	EUR 500,000	Intesa Sanpaolo 5.5% 1/3/2172	454,335	0.01
				EUR 400,000	Intesa Sanpaolo 5.875% 4/3/2029	429,205	0.01
	<b>Italy</b>			EUR 1,773,000	Intesa Sanpaolo 5.875% 20/6/2171	1,776,328	0.02
EUR 1,933,000	A2A 4.5% 19/9/2030	2,069,980	0.03	EUR 2,527,000	Intesa Sanpaolo 7.75% 11/7/2171*	2,669,502	0.04
EUR 675,000	ASTM 1.5% 25/1/2030	566,438	0.01	EUR 886,000	Koromo Italy 0% 26/2/2035	943,620	0.01
EUR 500,000	ASTM 2.375% 25/11/2033	401,615	0.00	EUR 300,000	Lottomatica 9.75% 30/9/2027	342,590	0.01
EUR 289,679	Autoflorence 2 3.146% 24/12/2044	300,232	0.01	EUR 3,400,000	Nexi 0% 24/2/2028	2,657,679	0.04
EUR 373,604	Autoflorence 2 3.546% 24/12/2044	379,504	0.01	EUR 925,000	Poste Italiane 2.625% 24/6/2171*	758,854	0.01
EUR 200,339	Autoflorence 2 4.746% 24/12/2044	205,314	0.00	EUR 252,216	Progetto Quinto 2.664% 27/10/2036	266,686	0.00
EUR 7,389,000	Azzurra Aeroporti 2.125% 30/5/2024	7,619,011	0.10	EUR 599,000	Red & Black Auto Italy 5.279% 28/12/2031	607,418	0.01
EUR 1,127,000	Azzurra Aeroporti 2.625% 30/5/2027	1,048,856	0.01	EUR 2,681,000	Rekeep 7.25% 1/2/2026	2,468,769	0.03
EUR 1,600,000	Banco BPM 2.875% 29/6/2031	1,493,442	0.02	EUR 1,132,000	TeamSystem 6.038% 15/2/2028*	1,169,387	0.01
				EUR 2,306,000	Telecom Italia 1.625% 18/1/2029	1,863,409	0.02
				EUR 469,000	Telecom Italia 2.375% 12/10/2027	423,552	0.01
				EUR 699,000	Telecom Italia 2.75% 15/4/2025	708,093	0.01
				EUR 400,000	Telecom Italia 2.875% 28/1/2026	393,903	0.01

\*All or a portion of this security represents a security on loan.

The notes on pages 986 to 999 form an integral part of these financial statements.

# Fixed Income Global Opportunities Fund continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
EUR 200,000	Telecom Italia 3% 30/9/2025	202,391	0.00	GBP 457,000	CPUK Finance 4.875% 28/2/2047	533,472	0.01
EUR 1,254,000	Telecom Italia 4% 11/4/2024	1,319,527	0.02	GBP 400,000	CPUK Finance 6.5% 28/8/2026	463,486	0.01
EUR 889,000	Telecom Italia 6.875% 15/2/2028	957,884	0.01	GBP 4,951,000	Galaxy Bidco 6.5% 31/7/2026	5,514,192	0.07
EUR 900,000	UniCredit 2.731% 15/1/2032	823,308	0.01	GBP 3,105,000	Heathrow Funding 2.625% 16/3/2028	3,134,691	0.04
EUR 1,625,000	UniCredit 4.45% 16/2/2029	1,661,920	0.02	GBP 1,300,000	Heathrow Funding 2.75% 13/10/2031	1,330,300	0.02
EUR 5,675,000	UniCredit 4.8% 17/1/2029*	6,017,299	0.08	GBP 867,000	HSBC Bank Capital Funding Sterling 1 5.844% 10/5/2031	1,076,134	0.01
EUR 300,000	UniCredit 4.875% 20/2/2029	316,399	0.00	GBP 1,600,000	Intu Jersey 2 2.875% 1/11/2022***	282,907	0.00
EUR 1,200,000	UniCredit 5.375% 3/6/2171*	1,193,477	0.02	GBP 861,000	Kane Bidco 6.5% 15/2/2027*	949,190	0.01
EUR 2,200,000	UniCredit 6.625% 3/12/2171	2,331,375	0.03				
USD 1,900,000	UniCredit 7.296% 2/4/2034	1,802,588	0.02				
EUR 1,600,000	UniCredit 7.5% 3/6/2171*	1,675,122	0.02				
		91,434,364	1.18			17,607,023	0.22
	<b>Jamaica</b>				<b>Luxembourg</b>		
USD 553,557	Digicel International Finance /Digicel international 8% 31/12/2026	247,820	0.00	EUR 400,000	ADLER 2.25% 14/1/2029	177,898	0.00
USD 1,386,646	Digicel International Finance /Digicel international 8.75% 25/5/2024	1,207,838	0.02	EUR 2,100,000	ADLER 2.75% 13/11/2026	1,014,873	0.02
USD 843,566	Digicel International Finance /Digicel international 13% 31/12/2025	428,268	0.01	EUR 6,400,000	ADLER 3.25% 5/8/2025	3,223,860	0.04
		1,883,926	0.03	EUR 3,877,000	Allied Universal Holdco /Allied Universal Finance /Atlas Luxco 4 3.625% 1/6/2028	3,359,108	0.04
	<b>Japan</b>			GBP 883,000	Allied Universal Holdco /Allied Universal Finance /Atlas Luxco 4 4.875% 1/6/2028	870,431	0.01
EUR 4,760,000	East Japan Railway 2.614% 8/9/2025*	4,909,844	0.06	EUR 2,410,000	Altice Financing 2.25% 15/1/2025*	2,396,207	0.03
USD 3,000,000	Mizuho Financial 3.261% 22/5/2030*	2,629,901	0.03	EUR 300,000	Altice Financing 3% 15/1/2028	254,239	0.00
EUR 820,000	Nissan Motor 2.652% 17/3/2026*	817,592	0.01	EUR 1,802,000	Altice Financing 4.25% 15/8/2029	1,542,465	0.02
EUR 1,280,000	Nissan Motor 3.201% 17/9/2028	1,213,066	0.02	EUR 400,000	Aroundtown 3.375% 23/12/2171	234,292	0.00
USD 2,205,000	Nomura 5.099% 3/7/2025*	2,185,807	0.03	GBP 1,381,000	Aroundtown 4.75% 25/6/2171	873,821	0.01
USD 905,000	Rakuten 10.25% 30/11/2024	908,349	0.01	USD 2,641,000	Atento Luxco 1 8% 10/2/2026	847,761	0.01
EUR 2,288,000	SoftBank 2.125% 6/7/2024	2,294,120	0.03	USD 607,000	Atento Luxco 1 8% 10/2/2026	194,847	0.00
EUR 1,100,000	SoftBank 3.125% 19/9/2025	1,073,977	0.01	EUR 2,327,000	Becton Dickinson Euro Finance 1.336% 13/8/2041*	1,487,150	0.02
EUR 400,000	SoftBank 4.5% 20/4/2025*	407,276	0.01	EUR 528,000	BL Consumer Credit 2021 3.503% 25/9/2038	552,905	0.01
USD 300,000	SoftBank 4.75% 19/9/2024*	287,625	0.00	EUR 681,000	BL Consumer Credit 2021 4.053% 25/9/2038	702,456	0.01
EUR 1,281,000	SoftBank 4.75% 30/7/2025*	1,304,661	0.02	EUR 356,000	BL Consumer Credit 2021 5.253% 25/9/2038	361,508	0.00
USD 300,000	SoftBank 6% 30/7/2025	289,875	0.00	EUR 1,070,000	Cidron Aida Finco 5% 1/4/2028*	1,004,384	0.01
USD 1,400,000	SoftBank 6% 19/1/2172*	1,366,716	0.02	GBP 2,291,000	Cidron Aida Finco 6.25% 1/4/2028*	2,390,572	0.03
USD 2,487,000	Sumitomo Mitsui Financial 2.472% 14/1/2029	2,107,193	0.03	EUR 1,489,000	Cirsa Finance International 4.5% 15/3/2027	1,394,594	0.02
USD 4,085,000	Takeda Pharmaceutical 2.05% 31/3/2030	3,321,572	0.04	EUR 1,626,000	Cirsa Finance International 4.75% 22/5/2025	1,693,885	0.02
USD 2,600,000	Takeda Pharmaceutical 5% 26/11/2028	2,562,578	0.04	EUR 398,914	Cirsa Finance International 6.25% 20/12/2023*	423,673	0.01
		27,680,152	0.36	USD 2,422,000	CSN Resources 5.875% 8/4/2032	2,033,069	0.03
	<b>Jersey</b>			EUR 1,528,000	Cullinan Holdco 4.625% 15/10/2026*	1,444,668	0.02
GBP 700,000	AA Bond 4.875% 31/7/2043	830,090	0.01	EUR 800,000	Cullinan Holdco 7.078% 15/10/2026	819,977	0.01
EUR 1,000,000	Adient Global 3.5% 15/8/2024	1,041,447	0.01	EUR 200,000	Dana Financing Luxembourg 3% 15/7/2029	169,540	0.00
USD 1,500,000	Aptiv / Aptiv 3.25% 1/3/2032	1,247,693	0.02				
EUR 499,000	Avis Budget Finance 4.5% 15/5/2025	522,514	0.01				
EUR 261,000	Avis Budget Finance 4.75% 30/1/2026	269,959	0.00				
GBP 392,000	CPUK Finance 4.5% 28/8/2027	410,948	0.00				

\*All or a portion of this security represents a security on loan.

\*\*\*This security is in default, see Note 2(b)

# Fixed Income Global Opportunities Fund continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 909,000	EIG Pearl 3.545% 31/8/2036	763,560	0.01	EUR 1,475,000	Stena International 7.25% 15/2/2028	1,584,223	0.02
USD 7,193,000	EIG Pearl 4.387% 30/11/2046*	5,499,948	0.07	EUR 5,814,000	Summer BC Holdco B 5.75% 31/10/2026	5,492,410	0.07
EUR 2,300,000	European TopSoho 4% 18/10/2021***	2,257,077	0.03	USD 269,000	Telecom Italia Capital 6.375% 15/11/2033	232,878	0.00
EUR 400,000	FACT Master 3.356% 20/7/2028	421,078	0.01	EUR 673,000	Telecom Italia Finance 7.75% 24/1/2033*	763,415	0.01
USD 1,575,334	FEL Energy VI 5.75% 1/12/2040	1,328,413	0.02			105,872,847	1.38
EUR 4,449,000	Garfunkelux Holdco 3 6.75% 1/11/2025*	3,860,545	0.05		<b>Malaysia</b>		
GBP 1,814,000	Garfunkelux Holdco 3 7.75% 1/11/2025*	1,773,569	0.02	USD 500,000	TNB Global Ventures Capital 3.244% 19/10/2026	458,755	0.01
EUR 2,250,381	Germany Compartment Consumer 2020-1 4.125% 14/11/2034	2,360,157	0.03		<b>Marshall Islands</b>		
EUR 818,320	Germany Compartment Consumer 2020-1 4.875% 14/11/2034	854,562	0.01	USD 1,330,000	Danaos 8.5% 1/3/2028	1,300,882	0.02
USD 765,000	GOL Equity Finance 3.75% 15/7/2024	415,476	0.01		<b>Mauritius</b>		
USD 1,788,000	Gol Finance 7% 31/1/2025	806,388	0.01	USD 333,000	CA Magnum 5.375% 31/10/2026	308,841	0.01
EUR 2,111,000	Herens Midco 5.25% 15/5/2029*	1,532,765	0.02	USD 2,521,000	HTA 7% 18/12/2025*	2,402,040	0.03
USD 731,000	Kenbourne Invest 4.7% 22/1/2028	511,982	0.01	USD 744,000	India Green Energy 5.375% 29/4/2024	723,540	0.01
USD 3,666,000	Kenbourne Invest 6.875% 26/11/2024	3,321,084	0.04	USD 292,000	India Green Power 4% 22/2/2027	248,930	0.00
USD 1,079,000	Kernel 6.5% 17/10/2024	528,710	0.01	USD 481,000	Network i2i 5.65% 15/4/2171	458,939	0.01
USD 875,000	Kernel 6.75% 27/10/2027	373,892	0.00			4,142,290	0.06
EUR 387,000	Kleopatra 2 6.5% 1/9/2026	234,937	0.00		<b>Mexico</b>		
EUR 400,000	Kleopatra Finco 4.25% 1/3/2026	360,094	0.00	USD 1,508,000	Alfa 5.25% 25/3/2024*	1,500,460	0.02
EUR 1,056,330	LHMC Finco 2 7.25% 2/10/2025*	1,074,869	0.01	USD 1,319,000	Alpek 3.25% 25/2/2031	1,068,370	0.02
EUR 1,389,248	Lincoln Financing 3.625% 1/4/2024*	1,477,011	0.02	USD 340,000	Alpek 3.25% 25/2/2031	275,395	0.00
EUR 395,000	Lion/Polaris Lux 4 6.046% 1/7/2026*	409,357	0.01	USD 2,986,000	Axtel 6.375% 14/11/2024	2,724,023	0.03
USD 3,529,717	MC Brazil Downstream Trading 7.25% 30/6/2031	2,909,749	0.04	USD 905,000	Axtel 6.375% 14/11/2024*	825,600	0.01
USD 1,211,680	MC Brazil Downstream Trading 7.25% 30/6/2031	998,857	0.01	USD 2,665,000	Banco Mercantil del Norte 5.875% 24/1/2172	2,387,667	0.03
EUR 1,080,000	Medtronic Global 2.625% 15/10/2025*	1,116,566	0.01	USD 1,373,000	Banco Mercantil del Norte 5.875% 24/1/2172	1,230,119	0.02
USD 1,339,200	Millicom International Cellular 5.125% 15/1/2028	1,186,608	0.02	USD 1,380,000	Banco Mercantil del Norte 6.625% 24/1/2172	1,195,008	0.02
USD 1,620,000	Millicom International Cellular 6.625% 15/10/2026*	1,561,040	0.02	USD 1,173,000	Banco Mercantil del Norte 6.625% 24/1/2172	1,015,756	0.01
EUR 2,048,000	Monitchem HoldCo 3 5.25% 15/3/2025*	2,152,653	0.03	USD 228,000	Banco Mercantil del Norte 6.75% 27/9/2171	219,821	0.00
USD 558,000	Nexa Resources 5.375% 4/5/2027	528,157	0.01	USD 2,480,000	Braskem Idesa SAPI 6.99% 20/2/2032	1,779,400	0.02
EUR 2,700,000	Prologis International Funding II 3.625% 7/3/2030	2,677,645	0.04	USD 1,520,000	Braskem Idesa SAPI 6.99% 20/2/2032	1,076,498	0.02
USD 1,923,000	Puma International Financing 5% 24/1/2026	1,756,987	0.02	EUR 998,000	Cemex 3.125% 19/3/2026*	1,026,358	0.01
USD 3,552,000	Puma International Financing 5.125% 6/10/2024*	3,409,920	0.05	USD 4,127,000	Comision Federal de Electricidad 4.875% 15/1/2024	4,086,906	0.05
EUR 400,000	Rossini 6.343% 30/10/2025	425,108	0.01	EUR 3,700,000	Fomento Economico Mexicano 2.625% 24/2/2026	4,079,204	0.05
EUR 4,230,000	Rossini 6.75% 30/10/2025*	4,527,593	0.06	USD 1,492,000	Gruma 4.875% 1/12/2024	1,476,573	0.02
EUR 12,119,000	SES 2.875% 27/8/2171	10,936,758	0.14	USD 1,220,000	Grupo Bimbo 3.875% 27/6/2024	1,193,648	0.01
EUR 2,500,000	SES 5.625% 29/1/2172	2,637,855	0.04	USD 744,000	Grupo Bimbo 5.95% 17/7/2171	741,297	0.01
USD 1,903,000	Simpar Europe 5.2% 26/1/2031	1,340,768	0.02	USD 1,441,000	Grupo Bimbo 5.95% 17/7/2171	1,441,126	0.02
				USD 623,000	Grupo Televisa SAB 6.625% 15/1/2040	646,182	0.01
				USD 926,000	Industrias Penoles 4.75% 6/8/2050	754,882	0.01
				USD 926,000	Industrias Penoles 5.65% 12/9/2049	848,093	0.01

\*All or a portion of this security represents a security on loan.

\*\*\*This security is in default, see Note 2(b)

The notes on pages 986 to 999 form an integral part of these financial statements.

# Fixed Income Global Opportunities Fund continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 1,207,000	Metalsa S A P I De 3.75% 4/5/2031	928,388	0.01	EUR 9,100,000	ABN AMRO Bank 4.25% 21/2/2030	9,535,293	0.12
MXN 4,484,100	Mexican Bonos 5.75% 5/3/2026	21,575,451	0.28	EUR 3,400,000	ABN AMRO Bank 4.375% 22/9/2171	3,341,735	0.04
MXN 1,486,000	Mexican Bonos 7.5% 3/6/2027	7,459,260	0.10	EUR 1,200,000	Ashland Services 2% 30/1/2028	1,090,232	0.02
MXN 530,047	Mexican Bonos 7.5% 26/5/2033	2,549,745	0.03	EUR 4,200,000	ATF Netherlands 7.078% 20/1/2172	2,708,459	0.04
MXN 1,010,923	Mexican Bonos 7.75% 29/5/2031	5,031,325	0.07	EUR 720,000	Axalta Coating Systems Dutch B 3.75% 15/1/2025	754,648	0.01
MXN 2,718,643	Mexican Bonos 8.5% 31/5/2029	14,186,469	0.18	USD 1,370,000	Braskem Netherlands Finance 7.25% 13/2/2033	1,337,462	0.02
MXN 475,712	Mexican Bonos 8.5% 18/11/2038	2,424,835	0.03	USD 1,598,000	Braskem Netherlands Finance 8.5% 23/1/2081	1,610,045	0.02
USD 2,163,000	Mexico City Airport Trust 4.25% 31/10/2026	2,025,671	0.03	USD 978,000	Braskem Netherlands Finance 8.5% 23/1/2081	985,372	0.01
USD 1,705,000	Mexico City Airport Trust 5.5% 31/7/2047	1,270,225	0.02	EUR 800,000	Cooperatieve Rabobank 4.625% 29/12/2171*	793,524	0.01
USD 3,951,000	Mexico Government International Bond 2.659% 24/5/2031	3,192,408	0.04	GBP 1,000,000	Cooperatieve Rabobank UA 1.875% 12/7/2028	1,048,190	0.01
USD 1,826,000	Mexico Government International Bond 3.75% 11/1/2028	1,708,223	0.02	EUR 9,800,000	Cooperatieve Rabobank UA 4% 10/1/2030	10,181,213	0.13
USD 781,000	Mexico Government International Bond 4.875% 19/5/2033	724,377	0.01	USD 945,000	Deutsche Telekom International Finance 2.485% 19/9/2023	932,249	0.01
USD 355,000	Mexico Government International Bond 6.35% 9/2/2035	364,052	0.00	EUR 167,000	Deutsche Telekom International Finance 7.5% 24/1/2033	225,878	0.00
USD 1,303,000	Minera Mexico de 4.5% 26/1/2050	986,293	0.01	EUR 614,314	Domi 2021-1 2.676% 15/6/2053	648,204	0.01
USD 1,207,000	Nemak 3.625% 28/6/2031	912,171	0.01	EUR 167,000	Domi 2023-1 0% 15/2/2055	176,688	0.00
USD 2,163,000	Petroleos Mexicanos 4.875% 18/1/2024	2,137,044	0.03	EUR 530,000	Domi 2023-1 0% 15/2/2055	562,949	0.01
USD 1,303,000	Petroleos Mexicanos 5.5% 27/6/2044*	779,846	0.01	EUR 290,000	Dutch Property Finance 2020-2 3.818% 28/1/2058	303,451	0.00
USD 2,231,000	Petroleos Mexicanos 5.95% 28/1/2031	1,710,240	0.02	EUR 740,000	Dutch Property Finance 2021-1 3.568% 28/7/2058	771,082	0.01
USD 2,691,000	Petroleos Mexicanos 6.35% 12/2/2048	1,677,213	0.02	EUR 655,984	Dutch Property Finance 2021-2 3.168% 28/4/2059	692,711	0.01
USD 1,859,000	Petroleos Mexicanos 6.5% 13/3/2027	1,693,549	0.02	EUR 820,000	Dutch Property Finance 2021-2 3.268% 28/4/2059	846,508	0.01
USD 4,601,000	Petroleos Mexicanos 6.7% 16/2/2032	3,680,800	0.05	EUR 504,000	Dutch Property Finance 2021-2 3.518% 28/4/2059	508,724	0.01
USD 1,776,000	Petroleos Mexicanos 6.75% 21/9/2047	1,150,315	0.01	USD 1,215,000	Embraer Netherlands Finance 6.95% 17/1/2028	1,210,183	0.02
USD 1,383,000	Petroleos Mexicanos 6.875% 16/10/2025	1,376,638	0.02	USD 1,012,000	Embraer Netherlands Finance 6.95% 17/1/2028	1,007,987	0.01
USD 1,220,000	Petroleos Mexicanos 6.875% 4/8/2026	1,163,880	0.02	EUR 1,300,000	EnBW International Finance 3.625% 22/11/2026	1,369,424	0.02
MXN 622,560	Petroleos Mexicanos 7.19% 12/9/2024	3,129,908	0.04	EUR 2,270,000	EnBW International Finance 4% 24/1/2035	2,326,766	0.03
USD 10,809,000	Petroleos Mexicanos 8.75% 2/6/2029	10,226,395	0.13	EUR 723,000	Energizer Gamma Acquisition 3.5% 30/6/2029	613,824	0.01
USD 1,375,000	Trust Fibra Uno 4.869% 15/1/2030	1,194,438	0.02	USD 1,066,000	Equate Petrochemical 2.625% 28/4/2028	935,138	0.01
USD 244,000	Trust Fibra Uno 5.25% 30/1/2026	233,575	0.00	USD 984,000	Equate Petrochemical 4.25% 3/11/2026	948,404	0.01
		127,085,120	1.63	EUR 800,000	Ferrovial Netherlands 2.124% 14/5/2171*	724,255	0.01
	<b>Morocco</b>			EUR 600,000	Global Switch Finance 1.375% 7/10/2030	520,302	0.01
USD 1,508,000	OCP 4.5% 22/10/2025	1,447,378	0.02	EUR 1,000,000	ING Groep 0.25% 18/2/2029	858,248	0.01
USD 1,116,000	OCP 5.125% 23/6/2051	809,100	0.01	EUR 1,000,000	ING Groep 1% 13/11/2030	944,490	0.01
		2,256,478	0.03	EUR 6,100,000	ING Groep 1.25% 16/2/2027	5,904,626	0.08
	<b>Netherlands</b>						
EUR 2,100,000	Abertis Infraestructuras Finance 3.248% 24/2/2172	2,010,961	0.03				
EUR 500,000	ABN AMRO Bank 4% 16/1/2028	522,135	0.01				

\*All or a portion of this security represents a security on loan.

The notes on pages 986 to 999 form an integral part of these financial statements.

# Fixed Income Global Opportunities Fund continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
GBP 1,000,000	ING Groep 3% 18/2/2026	1,137,805	0.02	EUR 2,600,000	Telefonica Europe 5.875% 31/3/2171	2,788,034	0.04
USD 1,968,000	ING Groep 3.869% 28/3/2026	1,894,467	0.02	EUR 5,000,000	Telefonica Europe 6.135% 2/3/2030	5,114,107	0.07
EUR 1,800,000	ING Groep 4.875% 14/11/2027	1,938,602	0.03	EUR 1,200,000	TenneT 2.374% 22/10/2171	1,198,583	0.01
USD 3,300,000	ING Groep 6.75% 16/4/2171*	3,240,504	0.04	EUR 308,000	Teva Pharmaceutical Finance Netherlands II 1.25% 31/3/2023	327,281	0.00
EUR 763,000	IPD 3 5.5% 1/12/2025	790,684	0.01	EUR 300,000	Teva Pharmaceutical Finance Netherlands II 1.625% 15/10/2028	243,876	0.00
EUR 2,100,000	JDE Peet's 0% 16/1/2026*	1,976,236	0.03	EUR 1,100,000	Teva Pharmaceutical Finance Netherlands II 1.875% 31/3/2027	977,949	0.01
EUR 2,283,000	JDE Peet's 0.625% 9/2/2028	2,028,062	0.03	EUR 2,420,000	Teva Pharmaceutical Finance Netherlands II 4.375% 9/5/2027	2,300,448	0.03
EUR 202,000	Jubilee Place 3.928% 17/1/2059	204,899	0.00	EUR 887,000	Teva Pharmaceutical Finance Netherlands II 4.375% 9/5/2030	795,001	0.01
EUR 1,500,000	Koninklijke KPN 2% 8/2/2172	1,504,690	0.02	EUR 4,112,000	Teva Pharmaceutical Finance Netherlands II 4.5% 1/3/2025	4,330,259	0.06
EUR 62,344	Magoi 2019 3.364% 27/7/2039	65,323	0.00	EUR 660,000	Teva Pharmaceutical Finance Netherlands II 6% 31/1/2025	713,926	0.01
EUR 31,250	Magoi 2019 3.764% 27/7/2039	32,324	0.00	EUR 1,000,000	Thermo Fisher Scientific Finance I 0% 18/11/2025	960,508	0.01
EUR 31,250	Magoi 2019 4.564% 27/7/2039	32,331	0.00	EUR 1,000,000	Trivium Packaging Finance 3.75% 15/8/2026	972,583	0.01
USD 1,565,000	Metinvest 7.65% 1/10/2027	846,812	0.01	USD 977,000	Trivium Packaging Finance 5.5% 15/8/2026	921,795	0.01
USD 407,000	Metinvest 7.75% 17/10/2029	207,540	0.00	EUR 317,000	Trivium Packaging Finance 6.404% 15/8/2026	332,298	0.01
USD 303,000	Metinvest 8.5% 23/4/2026	163,809	0.00	EUR 1,248,000	United 4% 15/11/2027*	1,050,666	0.01
USD 782,000	Metinvest 8.5% 23/4/2026	422,769	0.01	EUR 476,000	United 4.625% 15/8/2028	404,251	0.00
USD 227,000	Mondelez International Netherlands 1.25% 24/9/2026	196,885	0.00	EUR 2,128,000	United 4.875% 1/7/2024*	2,192,375	0.03
EUR 1,500,000	Naturgy Finance 2.374% 23/2/2172	1,391,725	0.02	EUR 2,100,000	Universal Music 3% 30/6/2027	2,140,483	0.03
EUR 1,000,000	Naturgy Finance 3.375% 24/4/2171*	1,030,464	0.01	EUR 841,000	Universal Music 3.75% 30/6/2032	861,709	0.01
USD 2,250,000	NXP / NXP Funding / NXP USA 3.4% 1/5/2030	1,941,114	0.02	USD 500,000	UPC Broadband Finco 4.875% 15/7/2031	419,200	0.01
USD 3,862,000	NXP / NXP Funding / NXP USA 3.875% 18/6/2026	3,671,314	0.05	EUR 3,100,000	Viterra Finance 0.375% 24/9/2025*	2,941,571	0.04
USD 1,300,000	NXP / NXP Funding / NXP USA 4.3% 18/6/2029	1,203,313	0.02	EUR 8,840,000	Viterra Finance 1% 24/9/2028	7,575,461	0.10
USD 1,485,000	NXP / NXP Funding / NXP USA 5% 15/1/2033	1,390,988	0.02	USD 2,307,000	Vivo Energy Investments 5.125% 24/9/2027	2,151,278	0.03
EUR 781,200	OCI 3.625% 15/10/2025	812,481	0.01	GBP 500,000	Volkswagen Financial Services 1.875% 3/12/2024	570,395	0.01
EUR 858,000	OI European 2.875% 15/2/2025*	883,152	0.01	GBP 400,000	Volkswagen Financial Services 4.25% 9/10/2025	470,033	0.01
EUR 220,000	OI European 3.125% 15/11/2024	228,614	0.00	GBP 5,000,000	Volkswagen Financial Services 5.5% 7/12/2026*	6,035,480	0.08
EUR 900,000	Phoenix PIB Dutch Finance 2.375% 5/8/2025*	906,016	0.01	EUR 9,800,000	Volkswagen International Finance 3.375% 27/6/2171	10,027,491	0.13
EUR 316,000	Promontoria 264 6.375% 1/3/2027	325,131	0.00	EUR 2,000,000	Volkswagen International Finance 3.748% 28/12/2171	1,859,037	0.02
EUR 664,000	Q-Park I 1.5% 1/3/2025*	650,700	0.01	EUR 1,721,000	VZ Secured Financing 3.5% 15/1/2032	1,434,294	0.02
EUR 447,000	Q-Park I 2% 1/3/2027	398,886	0.00	EUR 3,400,000	Wintershall Dea Finance 0.84% 25/9/2025	3,324,200	0.04
EUR 652,000	Q-Park I 4.716% 1/3/2026*	671,932	0.01	EUR 3,100,000	Wintershall Dea Finance 1.332% 25/9/2028	2,742,351	0.03
EUR 7,543,000	Repsol International Finance 2.5% 22/3/2171*	6,910,262	0.09	EUR 2,000,000	Wintershall Dea Finance 1.823% 25/9/2031	1,656,999	0.02
EUR 658,000	Repsol International Finance 3.75% 11/6/2171	651,798	0.01				
EUR 2,887,000	Repsol International Finance 4.247% 11/12/2171*	2,753,076	0.04				
EUR 1,170,000	Stellantis 3.375% 7/7/2023	1,244,697	0.02				
EUR 286,067	Summer BidCo 9% 15/11/2025	239,857	0.00				
EUR 1,986,658	Summer BidCo 9% 15/11/2025	1,646,810	0.02				
EUR 4,700,000	Telefonica Europe 2.376% 12/5/2171	3,888,293	0.05				
EUR 1,000,000	Telefonica Europe 3% 4/12/2171	1,056,844	0.01				
EUR 3,400,000	Telefonica Europe 3.875% 22/9/2171	3,355,117	0.04				
EUR 5,800,000	Telefonica Europe 4.375% 14/3/2171	6,012,783	0.08				

\*All or a portion of this security represents a security on loan.

The notes on pages 986 to 999 form an integral part of these financial statements.

# Fixed Income Global Opportunities Fund continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
EUR 9,500,000	Wintershall Dea Finance 2 2.499% 20/7/2171	8,660,153	0.11	USD 2,015,000	InRetail Consumer 3.25% 22/3/2028	1,703,673	0.02
EUR 1,100,000	Wintershall Dea Finance 2 3% 20/1/2172	916,169	0.01	USD 3,490,000	Peruvian Government International Bond 1.862% 1/12/2032*	2,530,023	0.03
EUR 400,000	ZF Europe Finance 2% 23/2/2026	388,305	0.00	USD 1,832,000	Peruvian Government International Bond 2.783% 23/1/2031	1,510,365	0.02
EUR 500,000	ZF Europe Finance 2.5% 23/10/2027	464,520	0.00			7,658,285	0.10
EUR 200,000	Ziggo 2.875% 15/1/2030	171,857	0.00				
		199,335,395	2.56				
	<b>Nigeria</b>				<b>Philippines</b>		
USD 1,796,000	Nigeria Government International Bond 7.625% 28/11/2047	1,221,280	0.02	USD 400,000	Philippine Government International Bond 2.65% 10/12/2045	269,500	0.00
USD 744,000	Nigeria Government International Bond 7.875% 16/2/2032	573,431	0.01		<b>Poland</b>		
USD 1,198,000	Nigeria Government International Bond 8.375% 24/3/2029	1,022,792	0.01	EUR 3,855,000	Republic of Poland Government International Bond 3.875% 14/2/2033	3,963,910	0.05
		2,817,503	0.04	EUR 4,545,000	Republic of Poland Government International Bond 4.25% 14/2/2043	4,659,770	0.06
	<b>Norway</b>					8,623,680	0.11
EUR 4,054,000	Aker BP 1.125% 12/5/2029	3,523,612	0.04		<b>Portugal</b>		
EUR 1,300,000	Nassa Topco 2.875% 6/4/2024	1,341,595	0.02	EUR 198,543	Ares Lusitani-STC / Pelican Finance 2 4.264% 25/1/2035	203,810	0.00
		4,865,207	0.06	EUR 860,353	Ares Lusitani-STC / Pelican Finance 2 6.264% 25/1/2035	872,657	0.01
	<b>Oman</b>			EUR 200,000	Banco Espirito Santo 2.625% 8/5/2017****	30,847	0.00
USD 1,859,000	Oman Government International Bond 6.5% 8/3/2047	1,740,489	0.02	EUR 20,500,000	Banco Espirito Santo 4% 21/1/2019****	3,161,863	0.04
USD 2,231,000	Oman Government International Bond 6.75% 17/1/2048	2,147,337	0.03	EUR 2,000,000	Banco Espirito Santo 4.75% 15/1/2018****	308,474	0.01
USD 744,000	OQ SAOC 5.125% 6/5/2028	720,300	0.01	EUR 3,500,000	EDP - Energias de Portugal 1.7% 20/7/2080	3,367,424	0.04
		4,608,126	0.06	EUR 180,095	SAGRES Sociedade de Titularizacao de Creditos SA/Ulisses Finance No. 1 4.006% 20/3/2033	191,218	0.00
	<b>Panama</b>			EUR 900,000	SAGRES Sociedade de Titularizacao de Creditos SA/Ulisses Finance No. 1 6.156% 20/3/2033	958,235	0.01
USD 744,000	Aeropuerto Internacional de Tocumen 5.125% 11/8/2061	584,831	0.01	EUR 798,899	TAGUS - Sociedade de Titularizacao de Creditos SA/Ulisses Finance No. 2 5.233% 23/9/2038	798,351	0.01
EUR 1,084,000	Carnival 7.625% 1/3/2026	1,026,600	0.01	EUR 178,076	TAGUS - Sociedade de Titularizacao de Creditos SA/Viriato Finance No 1 3.379% 28/10/2040	184,174	0.00
EUR 3,316,000	Carnival 10.125% 1/2/2026	3,693,343	0.05	EUR 623,267	TAGUS - Sociedade de Titularizacao de Creditos SA/Viriato Finance No 1 3.979% 28/10/2040	631,834	0.01
USD 4,823,000	Panama Government International Bond 3.16% 23/1/2030	4,145,597	0.05	EUR 1,745,652	TAGUS - Sociedade de Titularizacao de Creditos SA/Volta VII 0.7% 12/2/2024	1,821,387	0.03
USD 3,624,000	Panama Government International Bond 3.875% 17/3/2028	3,398,669	0.05			12,530,274	0.16
		12,849,040	0.17				
	<b>Paraguay</b>						
USD 2,142,000	Frigorifico Concepcion 7.7% 21/7/2028	1,586,751	0.02				
USD 391,000	Paraguay Government International Bond 4.95% 28/4/2031	368,268	0.00				
USD 2,354,000	Paraguay Government International Bond 5.4% 30/3/2050	1,971,398	0.03				
USD 1,575,000	Paraguay Government International Bond 5.6% 13/3/2048*	1,353,260	0.02				
		5,279,677	0.07				
	<b>Peru</b>						
USD 1,975,000	Financiera de Desarrollo 4.75% 15/7/2025*	1,914,224	0.03				

\*All or a portion of this security represents a security on loan.  
 \*\*\*\*This security is in default, see Note 2(b)

# Fixed Income Global Opportunities Fund continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
<b>Puerto Rico</b>				ZAR 26,372,139	Republic of South Africa Government Bond 8.25% 31/3/2032	1,237,394	0.01
USD 590,000	Puerto Rico Sales Tax Financing Sales Tax Revenue 4.75% 1/7/2053	528,865	0.01	ZAR 13,614,087	Republic of South Africa Government Bond 8.75% 31/1/2044	577,672	0.01
<b>Romania</b>				ZAR 75,557,163	Republic of South Africa Government Bond 9% 31/1/2040	3,352,707	0.04
EUR 1,963,000	Romanian Government International Bond 2.124% 16/7/2031 <sup>*</sup>	1,502,304	0.02	USD 1,618,000	Republic of South Africa Government International Bond 4.85% 30/9/2029	1,429,907	0.02
EUR 3,556,000	Romanian Government International Bond 2.125% 7/3/2028	3,202,464	0.04	USD 2,583,000	Republic of South Africa Government International Bond 5% 12/10/2046	1,769,355	0.02
EUR 2,144,000	Romanian Government International Bond 2.5% 8/2/2030	1,808,788	0.02	USD 1,562,000	Republic of South Africa Government International Bond 5.875% 20/4/2032	1,396,037	0.02
EUR 2,038,000	Romanian Government International Bond 2.875% 11/3/2029	1,841,561	0.02			10,456,811	0.13
USD 1,964,000	Romanian Government International Bond 5.25% 25/11/2027	1,906,308	0.03	<b>South Korea</b>			
		10,261,425	0.13	USD 710,000	KDB Life Insurance 7.5% 21/11/2171	656,750	0.01
<b>Russian Federation</b>				USD 400,000	Kookmin Bank 4.35% 2/1/2172 <sup>*</sup>	385,521	0.00
RUB 352,509,000	Russian Federal Bond - OFZ 6.1% 18/7/2035	281,543	0.00	USD 360,000	LG Chem 2.375% 7/7/2031	288,000	0.00
<b>Saudi Arabia</b>				USD 538,000	POSCO 5.625% 17/1/2026	539,350	0.01
USD 1,700,000	Saudi Government International Bond 2.25% 2/2/2033	1,351,827	0.02	USD 582,000	POSCO 5.75% 17/1/2028	588,501	0.01
USD 129,000	Saudi Government International Bond 3.25% 26/10/2026	122,550	0.00	USD 200,000	POSCO 5.875% 17/1/2033 <sup>*</sup>	206,915	0.00
USD 3,503,000	Saudi Government International Bond 3.45% 2/2/2061	2,425,503	0.03	USD 400,000	SK Hynix 6.25% 17/1/2026	399,326	0.01
USD 2,289,000	Saudi Government International Bond 4.5% 17/4/2030	2,242,373	0.03	USD 1,255,000	SK Hynix 6.375% 17/1/2028 <sup>*</sup>	1,235,905	0.02
USD 1,323,000	Saudi Government International Bond 4.75% 18/1/2028	1,311,424	0.02	USD 200,000	SK Hynix 6.375% 17/1/2028	196,957	0.00
USD 1,770,000	Saudi Government International Bond 5% 18/1/2053 <sup>*</sup>	1,621,763	0.02	USD 250,000	SK Hynix 6.5% 17/1/2033	244,344	0.00
		9,075,440	0.12			4,741,569	0.06
<b>Senegal</b>				<b>Spain</b>			
USD 1,166,000	Senegal Government International Bond 6.25% 23/5/2033	966,323	0.01	USD 2,098,974	AI Candelaria Spain SLU 7.5% 15/12/2028	1,925,809	0.03
<b>Singapore</b>				EUR 321,703	Autonomia Spain 2021 FT 3.203% 31/1/2039	338,194	0.01
USD 343,000	ABJA Investment 5.45% 24/1/2028 <sup>*</sup>	331,405	0.00	EUR 1,688,943	Autonomia Spain 2021 FT 3.453% 31/1/2039	1,756,743	0.02
USD 1,074,150	Continuum Energy Levanter 4.5% 9/2/2027	947,938	0.01	EUR 723,833	Autonomia Spain 2021 FT 3.953% 31/1/2039	740,005	0.01
USD 195,300	Continuum Energy Levanter 4.5% 9/2/2027	172,352	0.00	EUR 386,052	Autonomia Spain 2021 FT 5.053% 31/1/2039	392,311	0.01
USD 600,000	DBS 3.3% 27/8/2171	563,145	0.01	EUR 160,852	Autonomia Spain 2021 FT 6.303% 31/1/2039	161,858	0.00
USD 496,260	LLPL Capital 6.875% 4/2/2039	458,358	0.01	EUR 300,000	Autonomia Spain 2022 FT 5.203% 27/1/2040	318,952	0.00
SGD 3,750,000	Straits Trading 3.25% 13/2/2028	2,636,414	0.03	EUR 100,000	Autonomia Spain 2022 FT 6.603% 28/1/2040	106,041	0.00
USD 200,000	TML 4.35% 9/6/2026	184,064	0.00	EUR 500,000	Autonomia Spain 2022 FT 9.403% 29/1/2040	536,565	0.01
		5,293,676	0.06	EUR 900,000	Banco Bilbao Vizcaya Argentaria 4.625% 13/1/2031	943,903	0.01
<b>South Africa</b>				EUR 2,400,000	Banco Bilbao Vizcaya Argentaria 6% 29/6/2171 <sup>*</sup>	2,508,216	0.03
ZAR 14,181,582	Republic of South Africa Government Bond 8% 31/1/2030	693,739	0.01	EUR 200,000	Banco Bilbao Vizcaya Argentaria 6% 15/10/2171	205,321	0.00
				EUR 900,000	Banco de Sabadell 2% 17/1/2030	873,304	0.01

<sup>\*</sup>All or a portion of this security represents a security on loan.

The notes on pages 986 to 999 form an integral part of these financial statements.



# Fixed Income Global Opportunities Fund continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
EUR 3,900,000	Banco de Sabadell 2.5% 15/4/2031	3,696,596	0.05	EUR 69,835,000	Spain Government Bond 3.15% 30/4/2033	70,844,860	0.91
EUR 1,000,000	Banco de Sabadell 5.25% 7/2/2029	1,037,586	0.01	EUR 8,423,000	Spain Government Bond 3.45% 30/7/2066	7,771,016	0.10
EUR 200,000	Banco Santander 2.838% 16/1/2025	213,369	0.00	EUR 4,914,000	Spain Government Bond 3.9% 30/7/2039	5,156,376	0.07
GBP 2,300,000	Banco Santander 3.125% 6/10/2026	2,602,038	0.03	GBP 2,000,000	Telefonica Emisiones 5.375% 2/2/2026	2,430,335	0.03
EUR 4,000,000	Banco Santander 3.625% 27/9/2026	4,182,913	0.05			263,989,258	3.39
EUR 2,000,000	Banco Santander 3.75% 16/1/2026	2,102,381	0.03		<b>Sri Lanka</b>		
EUR 2,400,000	Banco Santander 3.875% 16/1/2028	2,503,429	0.03	USD 306,000	Sri Lanka Government International Bond 5.75% 18/4/2023	112,235	0.00
EUR 1,400,000	Banco Santander 4.125% 11/12/2027	1,215,735	0.02	USD 821,000	Sri Lanka Government International Bond 6.35% 28/6/2024	299,761	0.01
EUR 3,200,000	Banco Santander 4.375% 14/4/2171	2,969,217	0.04	USD 677,000	Sri Lanka Government International Bond 6.85% 14/3/2024	247,967	0.00
GBP 3,300,000	Banco Santander 4.75% 30/8/2028	3,869,670	0.05			659,963	0.01
EUR 1,500,000	CaixaBank 0.75% 9/7/2026*	1,421,281	0.02		<b>Sweden</b>		
GBP 1,000,000	CaixaBank 3.5% 6/4/2028	1,098,713	0.02	EUR 777,000	Fastighets Balder 2.873% 2/6/2081	644,256	0.01
EUR 2,200,000	CaixaBank 6.375% 19/12/2171*	2,331,843	0.03	EUR 3,976,000	Heimstaden Bostad 2.625% 1/5/2171	2,719,011	0.04
EUR 600,000	CaixaBank 6.75% 13/9/2171	631,576	0.01	EUR 1,000,000	Heimstaden Bostad 3.375% 15/1/2026*	702,258	0.01
EUR 1,100,000	Cellnex Finance 1% 15/9/2027	978,101	0.01	EUR 924,451	Intrum 3.125% 15/7/2024	958,524	0.01
EUR 1,700,000	Cellnex Finance 2% 15/9/2032	1,357,851	0.02	EUR 534,000	Intrum 3.5% 15/7/2026	501,594	0.01
EUR 4,700,000	Cellnex Telecom 0.75% 20/11/2031	4,049,774	0.05	EUR 3,062,000	Intrum 4.875% 15/8/2025	3,061,917	0.04
EUR 1,700,000	Cellnex Telecom 1.75% 23/10/2030*	1,408,601	0.02	EUR 125,000	Intrum 9.25% 15/3/2028	135,037	0.00
EUR 700,000	Cellnex Telecom 1.875% 26/6/2029*	610,708	0.01	USD 1,000,000	Skandinaviska Enskilda Banken 5.125% 13/5/2171	934,350	0.01
EUR 351,000	Food Service Project 5.5% 21/1/2027*	349,049	0.00	USD 1,600,000	Svenska Handelsbanken 4.375% 1/3/2172	1,439,424	0.02
EUR 477,887	FT Santander Consumer Spain Auto 2020-1 2.997% 21/3/2033	497,570	0.01	USD 200,000	Svenska Handelsbanken 4.75% 1/3/2172	171,662	0.00
EUR 286,732	FT Santander Consumer Spain Auto 2020-1 3.5% 21/3/2033	286,603	0.00	GBP 1,000,000	Swedbank 1.375% 8/12/2027	1,049,303	0.01
EUR 143,366	FT Santander Consumer Spain Auto 2020-1 3.997% 21/3/2033	147,539	0.00	EUR 7,670,000	Swedbank 4.25% 11/7/2028*	8,059,652	0.10
EUR 1,672,000	Grupo Antolin-Irausa 3.375% 30/4/2026*	1,511,897	0.02	GBP 3,500,000	Swedbank 7.272% 15/11/2032	4,350,289	0.06
EUR 729,000	Grupo Antolin-Irausa 3.5% 30/4/2028	574,625	0.01	EUR 1,524,000	Verisure 3.25% 15/2/2027	1,402,313	0.02
EUR 1,900,000	International Consolidated Airlines 1.125% 18/5/2028	1,661,921	0.02	EUR 1,498,000	Verisure 3.875% 15/7/2026	1,452,475	0.02
EUR 1,100,000	International Consolidated Airlines 2.75% 25/3/2025*	1,105,663	0.01	EUR 545,000	Verisure 7.125% 1/2/2028	572,128	0.01
EUR 1,300,000	International Consolidated Airlines 3.75% 25/3/2029	1,130,805	0.01	EUR 1,993,000	Verisure 7.288% 15/4/2025*	2,121,437	0.03
EUR 515,000	Kaixo Bondco Telecom 5.125% 30/9/2029	475,563	0.01	EUR 287,000	Verisure 9.25% 15/10/2027	323,313	0.00
EUR 3,672,000	Lorca Telecom Bondco 4% 18/9/2027	3,535,994	0.04	EUR 874,000	Volvo Car 2.5% 7/10/2027	826,749	0.01
EUR 111,854,000	Spain Government Bond 2.55% 31/10/2032	108,757,509	1.40	EUR 2,220,000	Volvo Treasury 2.625% 20/2/2026	2,278,456	0.03
EUR 9,733,000	Spain Government Bond 2.9% 31/10/2046	8,663,329	0.11	GBP 2,740,000	Volvo Treasury 4.75% 15/6/2026	3,318,719	0.04
						37,022,867	0.48
					<b>Switzerland</b>		
				USD 3,554,000	Credit Suisse 6.25% 18/12/2171	2,935,451	0.04
				USD 3,200,000	Credit Suisse 6.25% 18/12/2171*	2,643,062	0.03
				USD 200,000	Credit Suisse 7.5% 17/1/2172	175,291	0.00
				EUR 4,500,000	UBS 1% 21/3/2025	4,631,999	0.06
				USD 7,681,000	UBS 1.008% 30/7/2024	7,536,082	0.10
				USD 1,379,000	UBS 2.095% 11/2/2032	1,055,096	0.01

\*All or a portion of this security represents a security on loan.

The notes on pages 986 to 999 form an integral part of these financial statements.

# Fixed Income Global Opportunities Fund continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 1,300,000	UBS 3.875% 6/2/2026	1,097,369	0.02	EUR 8,777,000	Barclays 0.577% 9/8/2029*	7,412,556	0.10
EUR 2,690,000	UBS 4.375% 11/1/2031*	2,833,207	0.04	GBP 1,000,000	Barclays 3% 8/5/2026	1,120,699	0.01
USD 1,836,000	UBS 4.488% 12/5/2026	1,789,436	0.02	GBP 1,000,000	Barclays 3.25% 12/2/2027	1,105,234	0.01
USD 2,496,000	UBS 4.703% 5/8/2027	2,413,495	0.03	EUR 3,000,000	Barclays 5.262% 29/1/2034	3,201,167	0.04
USD 750,000	UBS 4.988% 5/8/2033	698,257	0.01	USD 1,100,000	Barclays 6.125% 15/12/2171	1,035,709	0.01
USD 200,000	UBS 5.125% 29/7/2171	184,891	0.00	GBP 800,000	Barclays 6.375% 15/3/2171	906,783	0.01
USD 2,100,000	UBS 7% 31/10/2024*	2,097,624	0.03	GBP 1,600,000	Barclays 7.125% 15/9/2171	1,866,095	0.02
USD 3,000,000	UBS 7% 31/7/2171*	2,996,606	0.04	GBP 400,000	Barclays 7.25% 15/6/2171	486,774	0.01
USD 800,000	UBS 7% 19/2/2172	797,591	0.01	USD 1,550,000	Barclays 7.437% 2/11/2033	1,662,797	0.02
		33,885,457	0.44	USD 600,000	Barclays 8% 15/9/2171	594,595	0.01
	<b>Thailand</b>			USD 1,600,000	Barclays 8% 15/12/2171*	1,563,520	0.02
USD 690,000	Bangkok Bank Hong Kong 5% 23/3/2171*	655,488	0.01	GBP 1,510,000	Barclays 8.407% 14/11/2032	1,917,765	0.02
USD 524,000	Kasikornbank Hong Kong 3.343% 2/10/2031	463,586	0.01	GBP 520,000	Barley Hill NO 2 5.633% 27/8/2058	601,817	0.01
USD 690,000	Krung Thai Bank 4.4% 25/9/2171	621,863	0.01	EUR 700,000	BAT International Finance 2.75% 25/3/2025	728,140	0.01
USD 700,000	Thaioil Treasury Center 3.75% 18/6/2050	442,927	0.01	GBP 1,200,000	BAT International Finance 4% 4/9/2026	1,365,869	0.02
		2,183,864	0.04	EUR 700,000	BCP V Modular Services Finance II 4.75% 30/11/2028	641,296	0.01
	<b>Turkey</b>			GBP 400,000	BCP V Modular Services Finance II 6.125% 30/11/2028	417,997	0.01
USD 5,428,000	Turkey Government International Bond 4.875% 16/4/2043	3,480,705	0.05	GBP 2,698,000	Bellis Acquisition 3.25% 16/2/2026	2,718,924	0.04
USD 1,200,150	Turkish Airlines 2015-1 Class A Pass Through Trust 4.2% 15/9/2028	1,063,298	0.01	GBP 3,328,000	Bellis Acquisition 4.5% 16/2/2026	3,464,624	0.05
		4,544,003	0.06	GBP 900,000	BG Energy Capital 5% 4/11/2036	1,053,886	0.01
	<b>Ukraine</b>			GBP 1,826,000	BG Energy Capital 5.125% 1/12/2025	2,237,439	0.03
USD 4,723,000	Ukraine Government International Bond 7.253% 15/3/2035	826,903	0.01	EUR 8,800,000	BP Capital Markets 3.25% 22/6/2171	8,668,137	0.11
USD 1,582,000	Ukraine Government International Bond 7.375% 25/9/2034	283,178	0.00	EUR 7,675,000	British Telecommunications 1.874% 18/8/2080	7,447,958	0.10
USD 1,116,000	Ukraine Government International Bond 7.75% 1/9/2025	235,069	0.00	USD 1,000,000	British Telecommunications 4.25% 23/11/2081	883,140	0.01
USD 1,650,000	Ukraine Government International Bond 7.75% 1/9/2026	314,048	0.01	USD 2,200,000	British Telecommunications 4.875% 23/11/2081	1,790,132	0.02
USD 1,620,000	Ukraine Government International Bond 8.994% 1/2/2026	313,802	0.01	GBP 225,000	Canada Square Funding 2021-2 4.83% 17/6/2058	262,762	0.00
		1,973,000	0.03	GBP 102,000	Canada Square Funding 2021-2 5.23% 17/6/2058	119,037	0.00
	<b>United Arab Emirates</b>			GBP 318,000	Canada Square Funding 6 5.267% 17/1/2059	365,754	0.01
USD 2,853,000	Emirates NBD Bank 6.125% 20/9/2171*	2,840,996	0.04	GBP 178,000	Canada Square Funding 6 5.667% 17/1/2059	198,983	0.00
	<b>United Kingdom</b>			GBP 1,000,000	Canary Wharf Finance II 5.346% 22/10/2037	995,398	0.01
EUR 736,000	Anglo American Capital 1.625% 11/3/2026	728,382	0.01	GBP 4,190,000	Canary Wharf Finance II 6.071% 22/10/2037	4,119,855	0.05
EUR 3,300,000	Anglo American Capital 4.75% 21/9/2032	3,466,278	0.04	EUR 1,071,000	Chanel Ceres 0.5% 31/7/2026	1,004,400	0.01
GBP 125,000	Atlas Funding 2021-1 5.562% 25/7/2058	150,567	0.00	EUR 2,404,000	Channel Link Enterprises Finance 2.706% 30/6/2050	2,276,359	0.03
GBP 110,000	Atlas Funding 2021-1 6.112% 25/7/2058	132,425	0.00	GBP 1,850,000	Channel Link Enterprises Finance 3.043% 30/6/2050	1,891,465	0.03
USD 3,267,231	Avianca Midco 2 9% 1/12/2028	2,713,844	0.04	GBP 220,000	CMF 2020-1 4.933% 16/1/2057	265,097	0.00
GBP 1,699,000	Azure Finance NO 2 6.933% 20/7/2030	2,073,450	0.03	GBP 105,000	CMF 2020-1 5.183% 16/1/2057	125,569	0.00
				GBP 2,097,000	Constellation Automotive Financing 4.875% 15/7/2027	1,842,022	0.02

\* All or a portion of this security represents a security on loan.

The notes on pages 986 to 999 form an integral part of these financial statements.

# Fixed Income Global Opportunities Fund continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
GBP 1,066,990	Dignity Finance 3.546% 31/12/2034	1,171,642	0.02	GBP 400,000	Heathrow Finance 3.875% 1/3/2027	431,619	0.01
GBP 350,000	Dignity Finance 4.696% 31/12/2049	271,098	0.00	GBP 517,000	Heathrow Finance 4.125% 1/9/2029	532,077	0.01
GBP 194,608	Dowson 2021-2 4.613% 20/10/2028	236,256	0.00	GBP 500,000	Heathrow Finance 4.75% 1/3/2024	598,295	0.01
GBP 400,000	Dowson 2021-2 5.133% 20/10/2028	483,723	0.01	GBP 199,992	Hops Hill No 1 5.783% 27/5/2054	239,117	0.00
GBP 1,300,000	Dowson 2021-2 5.533% 20/10/2028	1,550,138	0.02	GBP 99,998	Hops Hill No 2 6.283% 27/5/2054	118,492	0.00
GBP 1,143,000	Dowson 2022-1 6.183% 20/1/2029	1,358,767	0.02	GBP 1,000,000	Hops Hill No 2 6.183% 27/11/2054	1,215,415	0.02
GBP 725,000	Dowson 2022-1 6.633% 20/1/2029	845,447	0.01	GBP 264,000	Hops Hill No 2 6.783% 27/11/2054	316,866	0.00
GBP 451,000	Dowson 2022-2 7.633% 20/8/2029	552,068	0.01	GBP 5,560,000	HSBC 1.75% 24/7/2027	5,918,095	0.08
GBP 245,000	Dowson 2022-2 9.183% 20/8/2029	294,060	0.00	GBP 2,200,000	HSBC 2.256% 13/11/2026	2,438,849	0.03
EUR 3,498,000	EC Finance 3% 15/10/2026*	3,402,131	0.04	USD 800,000	HSBC 3.973% 22/5/2030	715,488	0.01
EUR 2,398,000	eG Global Finance 3.625% 7/2/2024*	2,398,458	0.03	USD 1,690,000	HSBC 4.95% 31/3/2030	1,615,906	0.02
EUR 211,000	eG Global Finance 6.25% 30/10/2025	199,029	0.00	EUR 1,500,000	HSBC 6.364% 16/11/2032	1,640,472	0.02
GBP 514,283	Finsbury Square 4.254% 16/12/2067	618,737	0.01	GBP 1,800,000	HSBC 8.201% 16/11/2034	2,311,369	0.03
GBP 544,000	Finsbury Square 4.604% 16/12/2067	642,911	0.01	USD 840,000	HSBC Bank 5.401% 19/12/2171	661,164	0.01
GBP 1,045,000	Finsbury Square 4.854% 16/12/2067	1,213,337	0.02	GBP 1,300,000	Imperial Brands Finance 5.5% 28/9/2026	1,551,648	0.02
GBP 882,960	Finsbury Square 2021-2 4.404% 16/12/2071	1,060,870	0.01	GBP 700,000	Imperial Brands Finance 8.125% 15/3/2024	868,680	0.01
GBP 435,000	Finsbury Square 2021-2 4.854% 16/12/2071	516,007	0.01	EUR 1,365,000	INEOS Finance 6.625% 15/5/2028*	1,434,556	0.02
GBP 371,000	Finsbury Square 2021-2 5.004% 16/12/2071	427,614	0.01	EUR 1,287,000	INEOS Quattro Finance 2 2.5% 15/1/2026	1,212,047	0.02
GBP 201,000	Finsbury Square 2021-2 5.304% 16/12/2071	223,943	0.00	EUR 5,470,000	Informa 2.125% 6/10/2025	5,523,586	0.07
USD 2,202,000	Fresnillo 4.25% 2/10/2050	1,706,055	0.02	GBP 1,000,000	Informa 3.125% 5/7/2026	1,117,407	0.01
GBP 116,000	Funding V 5.633% 15/10/2025	137,996	0.00	USD 200,000	International Game Technology 6.25% 15/1/2027	196,208	0.00
GBP 736,000	Funding VI 7.033% 15/7/2026	905,447	0.01	GBP 790,000	Iron Mountain UK 3.875% 15/11/2025*	909,287	0.01
GBP 218,000	Gemgarto 2021-1 4.904% 16/12/2067	256,536	0.00	EUR 990,000	Jaguar Land Rover Automotive 4.5% 15/7/2028*	851,421	0.01
GBP 319,196	Gemgarto 2021-1 8.604% 16/12/2067	387,450	0.01	EUR 300,000	Jaguar Land Rover Automotive 6.875% 15/11/2026	303,517	0.00
GBP 1,880,000	Great Hall Mortgages No 1 4.061% 18/6/2039	2,139,429	0.03	USD 1,400,000	Jaguar Land Rover Automotive 7.75% 15/10/2025	1,382,500	0.02
GBP 2,509,244	Greene King Finance 3.593% 15/3/2035	2,530,807	0.03	GBP 1,154,000	Jerrold Finco 4.875% 15/1/2026*	1,236,501	0.02
GBP 1,017,654	Greene King Finance 4.064% 15/3/2035	1,049,314	0.01	GBP 370,000	Lanebrook Mortgage Transaction 2020-1 5.814% 12/6/2057	444,003	0.01
GBP 300,000	Greene King Finance 5.512% 15/12/2034	278,364	0.00	GBP 292,179	Lanebrook Mortgage Transaction 2021-1 4.484% 20/7/2058	351,772	0.00
GBP 300,000	Greene King Finance 5.792% 15/3/2036	281,594	0.00	GBP 173,000	Lanebrook Mortgage Transaction 2021-1 4.784% 20/7/2058	204,188	0.00
GBP 741,000	Harben Finance 4.855% 28/9/2055	849,218	0.01	GBP 158,000	Lanebrook Mortgage Transaction 2021-1 5.084% 20/7/2058	181,535	0.00
GBP 441,000	Harben Finance 5.205% 28/9/2055	479,334	0.01	GBP 102,000	Lanebrook Mortgage Transaction 2021-1 5.484% 20/7/2058	115,856	0.00
				USD 2,016,000	Liquid Telecommunications Financing 5.5% 4/9/2026	1,427,106	0.02
				GBP 2,000,000	Lloyds Banking 2.25% 16/10/2024	2,310,344	0.03
				EUR 1,075,000	Lloyds Banking 4.5% 11/1/2029*	1,135,867	0.01
				USD 1,400,000	Lloyds Banking 7.5% 27/6/2171	1,379,252	0.02
				GBP 433,743	London Wall Mortgage Capital 4.695% 15/5/2051	519,967	0.01

\* All or a portion of this security represents a security on loan.

The notes on pages 986 to 999 form an integral part of these financial statements.

# Fixed Income Global Opportunities Fund continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
GBP 254,843	London Wall Mortgage Capital 4.745% 15/5/2052	306,972	0.00	GBP 421,000	Polaris 2022-1 5.433% 23/10/2059	484,395	0.01
GBP 1,037,000	Market Bidco Finco 5.5% 4/11/2027	974,008	0.01	GBP 307,000	Polaris 2022-1 5.933% 23/10/2059	348,739	0.00
GBP 700,000	Marks & Spencer 6% 12/6/2025	838,085	0.01	GBP 538,000	Polaris 2022-1 7.333% 23/10/2059	617,946	0.01
GBP 1,483,000	Mitchells & Butlers Finance 5.956% 15/6/2036	1,455,415	0.02	GBP 115,000	Precise Mortgage Funding 2020-1B 5.383% 16/10/2056	138,282	0.00
GBP 707,204	Mortimer BTL 2021-1 4.36% 23/6/2053	847,901	0.01	GBP 100,000	Precise Mortgage Funding 2020-1B 5.883% 16/10/2056	118,131	0.00
GBP 198,000	Mortimer BTL 2021-1 4.76% 23/6/2053	233,160	0.00	GBP 1,735,000	Premier Foods Finance 3.5% 15/10/2026	1,890,271	0.02
GBP 111,000	Mortimer BTL 2021-1 5.11% 23/6/2053	129,272	0.00	GBP 1,197,000	Residential Mortgage 32 5.849% 20/6/2070	1,441,490	0.02
GBP 550,000	National Express 4.25% 26/2/2172	598,677	0.01	EUR 41,363	RMAC No 1 2.24% 12/6/2044	41,014	0.00
EUR 500,000	National Grid 0.553% 18/9/2029	420,726	0.00	EUR 595,956	RMAC No 1 2.26% 12/6/2044	588,005	0.01
EUR 3,200,000	National Grid 3.245% 30/3/2034	2,997,995	0.04	GBP 312,654	RMAC No 1 3.833% 12/6/2044	360,317	0.01
GBP 1,900,000	Nationwide Building Society 5.75% 20/12/2171	2,089,250	0.03	GBP 420,000	RMAC NO 2 5.533% 12/6/2046	509,218	0.01
GBP 400,000	Nationwide Building Society 5.875% 20/12/2171	461,522	0.01	EUR 400,000	Rolls-Royce 1.625% 9/5/2028	349,455	0.00
EUR 600,000	NatWest 2% 4/3/2025	623,647	0.01	EUR 442,000	Rolls-Royce 4.625% 16/2/2026	463,415	0.01
GBP 1,000,000	NatWest 2.875% 19/9/2026	1,132,079	0.01	USD 200,000	Rolls-Royce 5.75% 15/10/2027	192,277	0.00
GBP 1,000,000	NatWest 3.125% 28/3/2027	1,121,724	0.01	GBP 176,000	Rolls-Royce 5.75% 15/10/2027	204,635	0.00
GBP 1,000,000	NatWest 3.622% 14/8/2030	1,133,738	0.01	USD 440,000	Royalty Pharma 0.75% 2/9/2023	428,732	0.01
GBP 2,200,000	NatWest 7.416% 6/6/2033	2,720,133	0.04	USD 1,725,000	Royalty Pharma 2.2% 2/9/2030	1,351,603	0.02
EUR 2,820,000	NatWest Markets 4.25% 13/1/2028*	2,973,866	0.04	GBP 535,000	Sage AR Funding No 1 6.095% 17/11/2030	605,935	0.01
USD 8,097,000	Neptune Energy Bondco 6.625% 15/5/2025	7,882,921	0.10	GBP 1,400,000	Santander UK 2.92% 8/5/2026	1,588,706	0.02
GBP 775,000	Newday Funding Master Issuer - Series 2021-1 5.483% 15/3/2029	928,984	0.01	GBP 1,000,000	Santander UK 3.625% 14/1/2026	1,147,249	0.02
GBP 595,000	Newday Funding Master Issuer - Series 2021-3 4.833% 15/11/2029	714,328	0.01	GBP 399,000	Santander UK 6.75% 24/6/2171	469,436	0.01
GBP 677,000	Newday Funding Master Issuer - Series 2021-3 5.283% 15/11/2029	804,850	0.01	GBP 800,000	Santander UK 7.098% 16/11/2027	1,000,412	0.01
GBP 1,212,000	Newday Funding Master Issuer - Series 2022-2 8.933% 15/7/2030	1,484,286	0.02	GBP 369,000	Satus 2021-1 5.133% 17/8/2028	445,465	0.01
EUR 605,349	Newgate Funding 2.264% 1/12/2050	587,460	0.01	GBP 453,000	Satus 2021-1 5.533% 17/8/2028	538,376	0.01
EUR 11,000,000	NGG Finance 1.625% 5/12/2079	11,009,111	0.14	GBP 122,000	Satus 2021-1 5.833% 17/8/2028	142,236	0.00
GBP 1,300,000	NGG Finance 5.625% 18/6/2073	1,542,287	0.02	GBP 247,000	Satus 2021-1 7.133% 17/8/2028	283,865	0.00
GBP 1,524,000	Ocado 3.875% 8/10/2026	1,440,693	0.02	USD 3,538,820	SCC Power 4% 17/5/2032	255,882	0.00
EUR 265,691	Paragon Mortgages No 12 3.134% 15/11/2038	256,922	0.00	USD 6,533,208	SCC Power 8% 31/12/2028	2,335,622	0.04
GBP 2,405,000	Paragon Mortgages No 25 5.015% 15/5/2050	2,920,590	0.04	EUR 1,432,000	Sherwood Financing 4.5% 15/11/2026*	1,333,233	0.02
GBP 2,100,000	Paragon Mortgages No 25 5.365% 15/5/2050	2,541,076	0.03	GBP 624,000	Sherwood Financing 6% 15/11/2026	625,139	0.01
GBP 2,325,137	Parkmore Point RMBS 2022-1 5.362% 25/7/2045	2,783,283	0.04	EUR 458,000	Sherwood Financing 7.279% 15/11/2027	461,956	0.01
GBP 537,174	Pierpont BTL 2021-1 4.46% 22/12/2053	637,451	0.01	GBP 2,300,000	SSE 8.375% 20/11/2028	3,190,373	0.04
GBP 802,000	Pierpont BTL 2021-1 4.91% 22/12/2053	928,813	0.01	GBP 535,000	Stanlington No 2 5.314% 12/6/2045	612,957	0.01
GBP 5,218,000	Pinewood Finance 3.25% 30/9/2025	5,849,696	0.08	GBP 329,000	Stanlington No 2 5.764% 12/6/2045	377,027	0.01
				GBP 450,000	Stanlington No 2 6.864% 12/6/2045	501,052	0.01
				GBP 3,930,000	Stonegate Pub Financing 2019 8% 13/7/2025*	4,485,105	0.06
				GBP 1,671,000	Stonegate Pub Financing 2019 8.25% 31/7/2025*	1,935,484	0.03
				EUR 801,000	Synthomer 3.875% 1/7/2025*	791,866	0.01
				GBP 832,426	Tesco Property Finance 1 7.623% 13/7/2039	1,122,446	0.01

\*All or a portion of this security represents a security on loan.

The notes on pages 986 to 999 form an integral part of these financial statements.

# Fixed Income Global Opportunities Fund continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
GBP 2,033,119	Tesco Property Finance 3 5.744% 13/4/2040	2,392,122	0.03	GBP 830,000	Twin Bridges 2022-1 4.864% 1/12/2055	939,730	0.01
GBP 927,697	Tesco Property Finance 4 5.801% 13/10/2040	1,097,761	0.01	GBP 365,000	Twin Bridges 2022-1 5.264% 1/12/2055	410,951	0.01
GBP 2,024,000	Thames Water Kemble Finance 4.625% 19/5/2026*	2,195,786	0.03	GBP 2,791,000	Twin Bridges 2022-2 5.564% 12/6/2055	3,328,880	0.04
EUR 1,200,000	Thames Water Utilities Finance 0.875% 31/1/2028	1,080,621	0.01	GBP 1,736,688	Unique Pub Finance 5.659% 30/6/2027	2,099,630	0.03
EUR 7,120,000	Thames Water Utilities Finance 4.375% 18/1/2031	7,417,563	0.10	GBP 1,097,000	Unique Pub Finance 6.464% 30/3/2032	1,334,738	0.02
GBP 307,458	Together Asset Backed Securitisation 2021-1st1 4.489% 12/7/2063	370,640	0.01	GBP 436,109	Unique Pub Finance 7.395% 28/3/2024	536,683	0.01
GBP 157,000	Together Asset Backed Securitisation 2021-1st1 4.739% 12/7/2063	185,532	0.00	USD 1,316,000	Vedanta Resources 6.125% 9/8/2024*	867,362	0.01
GBP 107,000	Together Asset Backed Securitisation 2021-1st1 5.039% 12/7/2063	123,809	0.00	USD 3,887,000	Vedanta Resources Finance II 8.95% 11/3/2025	2,638,379	0.03
GBP 145,000	Tower Bridge Funding 2020-1 6.099% 20/9/2063	175,971	0.00	GBP 1,177,000	Very Funding 6.5% 1/8/2026*	1,144,844	0.02
GBP 115,000	Tower Bridge Funding 2020-1 7.099% 20/9/2063	141,005	0.00	GBP 1,625,000	Virgin Media Secured Finance 4.25% 15/1/2030*	1,580,713	0.02
GBP 364,999	Tower Bridge Funding 2021-1 5.698% 21/7/2064	439,677	0.01	GBP 581,000	Virgin Media Secured Finance 5% 15/4/2027	658,156	0.01
GBP 252,000	Tower Bridge Funding 2021-1 5.998% 21/7/2064	301,123	0.00	GBP 400,000	Virgin Media Secured Finance 5.25% 15/5/2029	420,456	0.01
GBP 264,000	Tower Bridge Funding 2022-1 4.899% 20/12/2063	302,643	0.00	USD 1,300,000	Virgin Media Secured Finance 5.5% 15/5/2029	1,175,083	0.01
GBP 312,000	Tower Bridge Funding 2023-1 5.628% 20/10/2064	378,824	0.01	EUR 4,484,000	Vmed O2 UK Financing I 3.25% 31/1/2031*	3,785,816	0.05
GBP 211,000	Tower Bridge Funding 2023-1 6.578% 20/10/2064	255,915	0.00	GBP 438,000	Vmed O2 UK Financing I 4% 31/1/2029	436,670	0.01
GBP 237,000	Tower Bridge Funding 2023-1 7.728% 20/10/2064	288,246	0.00	GBP 1,338,000	Vmed O2 UK Financing I 4.5% 15/7/2031	1,277,278	0.02
GBP 1,590,000	Turbo Finance 9 5.583% 20/8/2028	1,930,675	0.02	EUR 1,717,000	Vodafone 2.625% 27/8/2080	1,634,885	0.02
GBP 488,000	Twin Bridges 2018-1 5.733% 12/9/2050	593,455	0.01	EUR 2,150,000	Vodafone 3% 27/8/2080	1,842,036	0.02
GBP 500,000	Twin Bridges 2020-1 5.564% 12/12/2054	609,499	0.01	EUR 8,200,000	Vodafone 3.1% 3/1/2079	8,636,465	0.11
GBP 390,000	Twin Bridges 2020-1 5.814% 12/12/2054	471,125	0.01	EUR 800,000	Vodafone 4.2% 3/10/2078	778,632	0.01
GBP 225,000	Twin Bridges 2020-1 6.564% 12/12/2054	271,598	0.00	USD 2,200,000	Vodafone 6.25% 3/10/2078	2,142,206	0.03
GBP 436,000	Twin Bridges 2021-1 5.164% 12/3/2055	510,493	0.01			308,010,856	3.99
GBP 220,000	Twin Bridges 2021-1 5.664% 12/3/2055	253,808	0.00		<b>United States</b>		
GBP 641,485	Twin Bridges 2021-2 4.224% 12/9/2055	768,438	0.01	USD 460,000	1211 Avenue of the Americas Trust 2015-1211 4.142% 10/8/2035	409,999	0.01
GBP 274,000	Twin Bridges 2021-2 4.464% 12/9/2055	321,317	0.00	USD 1,500,000	1211 Avenue of the Americas Trust 2015-1211 4.142% 10/8/2035	1,270,086	0.02
GBP 435,000	Twin Bridges 2021-2 4.714% 12/9/2055	499,585	0.01	USD 300,000	1211 Avenue of the Americas Trust 2015-1211 4.142% 10/8/2035	271,778	0.00
GBP 187,000	Twin Bridges 2021-2 5.064% 12/9/2055	203,618	0.00	USD 7,000,000	245 Park Avenue Trust 2017-245P 0.149% 5/6/2037	50,528	0.00
GBP 90,135	Twin Bridges 2021-2 6.464% 12/9/2055	108,794	0.00	USD 320,000	245 Park Avenue Trust 2017-245P 3.657% 5/6/2037	259,979	0.00
				USD 1,708,000	245 Park Avenue Trust 2017-245P 3.657% 5/6/2037	1,272,344	0.02
				USD 1,070,000	280 Park Avenue 2017-280P Mortgage Trust 6.117% 15/9/2034	1,005,787	0.01
				USD 4,491,133	280 Park Avenue 2017-280P Mortgage Trust 6.7% 15/9/2034	4,109,588	0.05
				USD 1,500,000	AbbVie 2.95% 21/11/2026	1,381,763	0.02

\*All or a portion of this security represents a security on loan.

The notes on pages 986 to 999 form an integral part of these financial statements.

# Fixed Income Global Opportunities Fund continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 365,000	AbbVie 3.2% 14/5/2026	342,585	0.00	USD 3,620,379	Alternative Loan Trust 2004-22CB 6.25% 25/10/2034	3,644,283	0.05
USD 8,685,000	AbbVie 3.2% 21/11/2029	7,668,437	0.10	USD 2,027,736	Alternative Loan Trust 2005-22T1 4.967% 25/6/2035	1,710,227	0.02
USD 776,792	AccessLex Institute 5.258% 25/5/2036	756,100	0.01	USD 543,817	Alternative Loan Trust 2005-76 3.793% 25/2/2036	487,012	0.01
USD 2,091,668	ACE Home Equity Loan Trust Series 2007-HE4 4.877% 25/5/2037	374,986	0.01	USD 2,716,339	Alternative Loan Trust 2005-J4 6.642% 25/7/2035	2,616,296	0.03
USD 106,205	ACE Home Equity Loan Trust Series 2007-HE4 5.217% 25/5/2037	19,282	0.00	USD 3,476,121	Alternative Loan Trust 2006-11CB 6.5% 25/5/2036	1,842,104	0.02
USD 1,297,000	Affinity Gaming 6.875% 15/12/2027	1,152,164	0.01	USD 939,386	Alternative Loan Trust 2006-15CB 6.5% 25/6/2036	476,716	0.01
USD 340,000	Agate Bay Mortgage Trust 2015-1 3.675% 25/1/2045	171,479	0.00	USD 1,518,429	Alternative Loan Trust 2006-23CB 5.017% 25/8/2036	338,082	0.00
USD 391,000	Agate Bay Mortgage Trust 2015-3 3.543% 25/4/2045	196,363	0.00	USD 605,866	Alternative Loan Trust 2006-J7 6.066% 20/11/2046	438,237	0.01
USD 273,000	Agate Bay Mortgage Trust 2015-4 3.523% 25/6/2045	116,907	0.00	USD 2,796,959	Alternative Loan Trust 2006-J7 6.25% 25/11/2036	1,531,740	0.02
USD 2,500,000	Air Lease 5.3% 1/2/2028	2,427,005	0.03	USD 393,592	Alternative Loan Trust 2006-OA11 4.997% 25/9/2046	341,085	0.00
USD 35,904	Ajax Mortgage Loan Trust 2017-D 0% 25/12/2057	15,434	0.00	USD 2,864,110	Alternative Loan Trust 2006-OA14 4.523% 25/11/2046	2,212,941	0.03
USD 59,280	Ajax Mortgage Loan Trust 2018-A 0% 25/4/2058	59,102	0.00	USD 3,137,390	Alternative Loan Trust 2006-OA16 5.297% 25/10/2046	2,263,584	0.03
USD 38,069	Ajax Mortgage Loan Trust 2018-B 0% 26/2/2057	31,082	0.00	USD 317,795	Alternative Loan Trust 2006-OA8 4.997% 25/7/2046	268,862	0.00
USD 1,789,363	Ajax Mortgage Loan Trust 2019-G 3% 25/9/2059	1,769,639	0.02	USD 2,459,425	Alternative Loan Trust 2006-OC10 5.077% 25/11/2036	2,094,564	0.03
USD 12,972,089	Ajax Mortgage Loan Trust 2020-A 2.375% 25/12/2059	12,834,862	0.17	USD 2,739,617	Alternative Loan Trust 2006-OC7 5.117% 25/7/2046	2,388,169	0.03
USD 897,295	Ajax Mortgage Loan Trust 2020-C 2.25% 27/9/2060	876,516	0.01	USD 3,180,022	Alternative Loan Trust 2007-25 6.5% 25/11/2037	1,602,874	0.02
USD 4,408,130	Ajax Mortgage Loan Trust 2020-D 2.25% 25/6/2060	4,242,221	0.05	USD 4,566,517	Alternative Loan Trust 2007-3T1 6% 25/4/2037	2,346,772	0.03
USD 15,172,845	Ajax Mortgage Loan Trust 2021-C 2.115% 25/1/2061	14,264,103	0.18	USD 2,683,876	Alternative Loan Trust 2007-9T1 6% 25/5/2037	1,404,016	0.02
USD 29,182,665	Ajax Mortgage Loan Trust 2021-F 1.875% 25/6/2061	26,904,211	0.35	USD 3,923	Alternative Loan Trust 2007-OA3 4.977% 25/4/2047	207	0.00
USD 1,678,000	Albertsons / Safeway / New Albertsons / Albertsons 3.5% 15/3/2029	1,418,530	0.02	USD 177,005	Alternative Loan Trust 2007-OA8 4.977% 25/6/2047	131,505	0.00
USD 176,000	Albertsons / Safeway / New Albertsons / Albertsons 4.625% 15/1/2027	165,619	0.00	USD 216,155	Alternative Loan Trust 2007-OH2 5.097% 25/8/2047	183,793	0.00
USD 130,000	Albertsons / Safeway / New Albertsons / Albertsons 4.875% 15/2/2030	116,729	0.00	EUR 700,000	Altria 2.2% 15/6/2027	674,551	0.01
USD 489,000	Albertsons / Safeway / New Albertsons / Albertsons 5.875% 15/2/2028	473,819	0.01	USD 4,345,000	Amazon.com 2.1% 12/5/2031	3,555,795	0.05
USD 1,327,000	Alexandria Real Estate Equities 2.95% 15/3/2034	1,064,283	0.01	USD 3,300,000	Amazon.com 4.65% 1/12/2029	3,245,865	0.04
USD 900,000	Alexandria Real Estate Equities 4.5% 30/7/2029	857,640	0.01	USD 4,690,000	Amazon.com 4.7% 1/12/2032	4,614,918	0.06
USD 403,000	Alexandria Real Estate Equities 4.75% 15/4/2035	380,770	0.01	USD 671,973	Ambac Assurance 5.1% 7/6/2171	988,641	0.01
USD 1,933,000	Alexandria Real Estate Equities 5.15% 15/4/2053	1,785,668	0.02	USD 750,000	American Express 4.05% 3/5/2029	709,046	0.01
USD 1,043,000	Allegiant Travel 7.25% 15/8/2027	1,023,220	0.01	USD 757,018	American Home Mortgage Assets Trust 2006-3 3.733% 25/10/2046	529,855	0.01
USD 9,893,000	Allegiant Travel 8.5% 5/2/2024	9,940,338	0.13	USD 1,573,912	American Home Mortgage Assets Trust 2006-4 4.827% 25/10/2046	853,553	0.01
				USD 565,586	American Home Mortgage Assets Trust 2007-1 3.493% 25/2/2047	233,492	0.00

The notes on pages 986 to 999 form an integral part of these financial statements.

# Fixed Income Global Opportunities Fund continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 1,876,000	American Homes 4 Rent 2014-SFR2 Trust 6.231% 17/10/2036	1,846,589	0.02	USD 2,271,000	Ardagh Packaging Finance / Ardagh USA 5.25% 30/4/2025	2,190,730	0.03
USD 4,719,947	American Homes 4 Rent 2015-SFR1 Trust 0% 17/4/2052	47	0.00	USD 10,110,000	AREIT 2022-CRE7 6.806% 17/6/2039	9,998,492	0.13
USD 1,285,000	American Municipal Power 7.834% 15/2/2041	1,621,957	0.02	USD 3,051,808	Argent Mortgage Loan Trust 2005-W1 5.097% 25/5/2035	2,666,590	0.03
EUR 2,750,000	American Tower 0.4% 15/2/2027	2,497,073	0.03	USD 2,200,000	Ashford Hospitality Trust 2018-ASHF 6.688% 15/4/2035	2,064,748	0.03
EUR 1,050,000	American Tower 0.45% 15/1/2027	957,689	0.01	USD 6,712,000	Ashford Hospitality Trust 2018-ASHF 7.688% 15/4/2035	6,263,398	0.08
EUR 1,600,000	American Tower 0.5% 15/1/2028	1,407,359	0.02	USD 578,000	Ashton Woods USA / Ashton Woods Finance 4.625% 1/8/2029	473,064	0.01
EUR 2,100,000	American Tower 1.95% 22/5/2026*	2,068,755	0.03	USD 1,520,000	Ashton Woods USA / Ashton Woods Finance 4.625% 1/4/2030	1,224,766	0.02
USD 750,000	American Tower 2.1% 15/6/2030	591,557	0.01	USD 3,604,000	Ashton Woods USA / Ashton Woods Finance 6.625% 15/1/2028	3,269,457	0.04
USD 4,000,000	American Tower 2.3% 15/9/2031	3,089,708	0.04	USD 2,652,000	AT&T 1.7% 25/3/2026	2,382,413	0.03
USD 2,540,000	American Tower 2.7% 15/4/2031	2,049,360	0.03	USD 2,965,000	AT&T 2.3% 1/6/2027	2,638,189	0.03
USD 1,000,000	American Tower 2.75% 15/1/2027	902,312	0.01	EUR 800,000	AT&T 2.875% 3/2/2025	793,226	0.01
USD 1,346,000	American University/The 3.672% 1/4/2049	1,059,875	0.01	GBP 2,000,000	AT&T 2.9% 4/12/2026	2,244,204	0.03
USD 2,445,000	American Water Capital 3.45% 1/6/2029	2,213,492	0.03	EUR 1,700,000	AT&T 3.15% 4/9/2036	1,546,477	0.02
USD 2,000,000	Amgen 1.65% 15/8/2028	1,671,827	0.02	USD 8,115,000	AT&T 4.1% 15/2/2028	7,733,655	0.10
USD 750,000	Amgen 2% 15/1/2032	576,881	0.01	GBP 1,000,000	AT&T 5.5% 15/3/2027	1,219,876	0.02
USD 3,250,000	Amgen 2.3% 25/2/2031	2,623,090	0.03	USD 4,207,972	Atrium Hotel Portfolio Trust 2017-ATRM 6.788% 15/12/2036	3,869,279	0.05
USD 1,320,000	Amgen 2.45% 21/2/2030	1,104,425	0.01	USD 1,595,000	Autodesk 2.85% 15/1/2030	1,365,175	0.02
USD 800,000	Amgen 2.6% 19/8/2026	733,256	0.01	USD 699,000	AvalonBay Communities 5% 15/2/2033	692,504	0.01
USD 1,000,000	Amgen 3% 22/2/2029	887,285	0.01	EUR 1,100,000	Avantor Funding 2.625% 1/11/2025	1,107,968	0.01
USD 6,315,000	Amgen 4.05% 18/8/2029	5,876,419	0.08	USD 1,001,000	Azul Investments 7.25% 15/6/2026	516,341	0.01
GBP 1,000,000	Amgen 5.5% 7/12/2026	1,230,391	0.02	USD 1,867,000	BAMLL Commercial Mortgage Trust 2015-200P 3.596% 14/4/2033	1,554,280	0.02
USD 1,375,000	Amkor Technology 6.625% 15/9/2027	1,359,653	0.02	USD 5,860,000	Bamll Commercial Mortgage Trust 2016-SS1 0.561% 15/12/2035	77,297	0.00
USD 7,450,000	Anheuser-Busch InBev Worldwide 3.5% 1/6/2030	6,773,470	0.09	USD 100,000	BAMLL Commercial Mortgage Trust 2017-SCH 5.588% 15/11/2033	95,088	0.00
USD 2,750,000	Anheuser-Busch InBev Worldwide 4.75% 23/1/2029	2,699,335	0.03	USD 3,273,000	BAMLL Commercial Mortgage Trust 2017-SCH 5.988% 15/11/2033	3,036,467	0.04
USD 7,196,726	APS Resecuritization Trust 2016-1 3.001% 31/7/2057	2,460,540	0.03	USD 3,645,000	BAMLL Commercial Mortgage Trust 2017-SCH 6.088% 15/11/2032	3,294,858	0.04
USD 977,507	APS Resecuritization Trust 2016-3 7.467% 27/9/2046	987,726	0.01	USD 1,780,000	BAMLL Commercial Mortgage Trust 2017-SCH 6.588% 15/11/2032	1,626,741	0.02
USD 150,000	Aramark Services 5% 1/2/2028	138,447	0.00	USD 160,000	BAMLL Commercial Mortgage Trust 2018-DSNY 5.938% 15/9/2034	156,155	0.00
EUR 841,000	Ardagh Metal Packaging Finance USA / Ardagh Metal Packaging Finance 2% 1/9/2028	731,369	0.01	USD 2,553,409	BAMLL Commercial Mortgage Trust 2018-DSNY 6.288% 15/9/2034	2,479,778	0.03
EUR 416,000	Ardagh Metal Packaging Finance USA / Ardagh Metal Packaging Finance 3% 1/9/2029	333,750	0.01	USD 939,000	Banc of America Commercial Mortgage Trust 2015-UBS7 4.339% 15/9/2048	856,008	0.01
USD 3,103,000	Ardagh Metal Packaging Finance USA / Ardagh Metal Packaging Finance 3.25% 1/9/2028	2,609,632	0.03				
USD 225,000	Ardagh Metal Packaging Finance USA / Ardagh Metal Packaging Finance 4% 1/9/2029	181,151	0.00				
USD 703,000	Ardagh Metal Packaging Finance USA / Ardagh Metal Packaging Finance 6% 15/6/2027	677,854	0.01				
EUR 2,490,000	Ardagh Packaging Finance / Ardagh USA 2.125% 15/8/2026	2,291,855	0.03				
GBP 1,840,000	Ardagh Packaging Finance / Ardagh USA 4.75% 15/7/2027	1,748,130	0.02				

\*All or a portion of this security represents a security on loan.

The notes on pages 986 to 999 form an integral part of these financial statements.

# Fixed Income Global Opportunities Fund continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 222,724	Banc of America Funding 2006-A Trust 4.054% 20/2/2036	200,945	0.00	USD 2,380,000	BankAmerica Manufactured Housing Contract Trust 7.33% 10/12/2025	577,021	0.01
USD 13,200,882	Banc of America Funding 2014-R2 Trust 0% 26/11/2036	4,811,828	0.06	USD 2,440,000	Baxter International 2.539% 1/2/2032	1,881,669	0.02
EUR 2,900,000	Bank of America 0.58% 8/8/2029*	2,509,432	0.03	USD 1,725,000	Bay Area Toll Authority 6.918% 1/4/2040	2,053,478	0.03
EUR 2,810,000	Bank of America 0.583% 24/8/2028	2,523,741	0.03	USD 978,921	Bayview Commercial Asset Trust 2005-3 5.097% 25/11/2035	897,410	0.01
EUR 1,700,000	Bank of America 0.808% 9/5/2026	1,677,227	0.02	USD 1,716,148	Bayview Commercial Asset Trust 2005-4 5.067% 25/11/2036	1,580,859	0.02
EUR 3,800,000	Bank of America 1.381% 9/5/2030*	3,370,105	0.04	USD 41,676	Bayview Commercial Asset Trust 2005-4 5.202% 25/11/2036	38,501	0.00
USD 341,000	Bank of America 1.658% 11/3/2027	303,160	0.00	USD 110,143	Bayview Commercial Asset Trust 2005-4 5.292% 25/11/2036	101,083	0.00
USD 750,000	Bank of America 1.922% 24/10/2031	578,775	0.01	USD 148,990	Bayview Commercial Asset Trust 2006-1 5.157% 25/4/2036	140,116	0.00
USD 2,415,000	Bank of America 2.299% 21/7/2032	1,882,157	0.02	USD 428,346	Bayview Commercial Asset Trust 2006-1 5.217% 25/4/2036	384,192	0.01
USD 5,000,000	Bank of America 2.496% 13/2/2031	4,106,482	0.05	USD 103,073	Bayview Commercial Asset Trust 2006-1 5.247% 25/4/2036	92,282	0.00
USD 2,355,000	Bank of America 2.572% 20/10/2032	1,866,842	0.02	USD 563,410	Bayview Commercial Asset Trust 2006-1 5.397% 25/4/2036	505,473	0.01
USD 750,000	Bank of America 2.592% 29/4/2031	616,797	0.01	USD 281,892	Bayview Commercial Asset Trust 2006-2 5.037% 25/7/2036	259,480	0.00
USD 2,415,000	Bank of America 2.651% 11/3/2032	1,954,552	0.03	USD 499,259	Bayview Commercial Asset Trust 2006-3 4.992% 25/10/2036	469,666	0.01
USD 1,500,000	Bank of America 2.687% 22/4/2032	1,213,867	0.02	USD 2,574,158	Bayview Commercial Asset Trust 2006-4 4.962% 25/12/2036	2,411,261	0.03
USD 4,009,000	Bank of America 3.384% 2/4/2026	3,835,046	0.05	USD 2,001,286	Bayview Commercial Asset Trust 2007-1 5.022% 25/3/2037	1,822,682	0.02
USD 361,000	Bank of America 3.5% 19/4/2026	343,833	0.00	USD 2,898,150	Bayview Commercial Asset Trust 2007-2 4.887% 25/7/2037	2,596,646	0.03
USD 1,881,000	Bank of America 3.705% 24/4/2028	1,747,253	0.02	USD 4,539,931	Bayview Commercial Asset Trust 2007-4 5.067% 25/9/2037	4,181,497	0.05
USD 775,000	Bank of America 3.824% 20/1/2028	727,319	0.01	USD 1,658,258	Bayview Commercial Asset Trust 2007-6 6.117% 25/12/2037	1,450,408	0.02
USD 1,020,000	Bank of America 3.97% 5/3/2029	945,890	0.01	USD 1,824,985	Bayview Commercial Asset Trust 2008-2 7.117% 25/4/2038	1,791,159	0.02
USD 1,020,000	Bank of America 3.974% 7/2/2030	930,839	0.01	USD 5,054,805	Bayview Financial Revolving Asset Trust 2004-B 5.635% 28/5/2039	4,094,392	0.05
USD 3,742,000	Bank of America 4.376% 27/4/2028	3,567,620	0.05	USD 1,289,904	Bayview Financial Revolving Asset Trust 2004-B 5.935% 28/5/2039	916,761	0.01
USD 4,720,000	Bank of America 4.827% 22/7/2026	4,644,583	0.06	USD 4,238,205	Bayview Financial Revolving Asset Trust 2005-A 5.635% 28/2/2040	3,718,768	0.05
USD 3,415,995	Bank of America Merrill Lynch Commercial Mortgage Trust 2016-UBS10 4.838% 15/7/2049	3,095,644	0.04	USD 376,237	Bayview Financial Revolving Asset Trust 2005-E 5.635% 28/12/2040	369,864	0.01
USD 9,780,000	Bank of America Merrill Lynch Commercial Mortgage Trust 2017-BNK3 0.586% 15/2/2050	204,889	0.00	USD 8,312,000	BBCMS 2017-DELIC Mortgage Trust 7.213% 15/8/2036	8,228,932	0.11
USD 4,000,000	Bank of America Merrill Lynch Commercial Mortgage Trust 2017-BNK3 1.242% 15/2/2050	168,858	0.00	USD 3,451,000	BBCMS 2017-DELIC Mortgage Trust 8.213% 15/8/2036	3,378,744	0.04
USD 1,700,000	Bank of New York Mellon 2.05% 26/1/2027	1,523,708	0.02	USD 840,000	BBCMS 2018-CHRS Mortgage Trust 4.267% 5/8/2038	552,471	0.01
USD 5,750,000	Bank of New York Mellon 3.85% 26/4/2029	5,365,687	0.07	USD 877,000	BBCMS 2018-TALL Mortgage Trust 5.31% 15/3/2037	818,512	0.01
USD 3,047,000	Bank of New York Mellon 4.414% 24/7/2026	2,986,656	0.04				
USD 1,500,000	BankAmerica Manufactured Housing Contract Trust 7.07% 10/2/2022***	440,525	0.01				

\*All or a portion of this security represents a security on loan.

\*\*\*This security is in default, see Note 2(b)

The notes on pages 986 to 999 form an integral part of these financial statements.



# Fixed Income Global Opportunities Fund continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 11,710,000	BBCMS Trust 2015-SRCH 0.195% 10/8/2035	100,500	0.00	USD 248,520	Bear Stearns Mortgage Funding Trust 2007-AR2 4.787% 25/3/2037	225,742	0.00
USD 19,372,253	BBCMS Trust 2015-SRCH 0.907% 10/8/2035	592,403	0.01	USD 449,099	Bear Stearns Mortgage Funding Trust 2007-AR3 4.757% 25/3/2037	380,402	0.01
USD 1,167,499	BCAP 2011-RR5-I Trust 3.825% 28/5/2036	1,112,882	0.01	USD 304,560	Bear Stearns Mortgage Funding Trust 2007-AR4 4.827% 25/6/2037	277,643	0.00
USD 1,816,171	BCAP Trust 2007-AA4 4.115% 25/6/2047	842,903	0.01	USD 3,142,000	Beazer Homes USA 7.25% 15/10/2029	2,806,861	0.04
USD 1,627,547	BCMSC Trust 2000-A 7.575% 15/6/2030	228,207	0.00	EUR 1,000,000	Becton Dickinson 0.034% 13/8/2025	965,541	0.01
USD 1,510,989	BCMSC Trust 2000-A 7.83% 15/6/2030	219,018	0.00	USD 2,875,000	Becton Dickinson 1.957% 11/2/2031	2,258,752	0.03
USD 1,089,739	BCMSC Trust 2000-A 8.29% 15/6/2030	167,266	0.00	EUR 300,000	Belden 3.875% 15/3/2028	299,068	0.01
USD 5,980,000	BDS 2022-FL12 6.7% 19/8/2038	5,939,740	0.08	USD 2,000,000	Belton Independent School District 4% 15/2/2047	1,944,232	0.03
USD 437,090	Bear Stearns ALT-A Trust 2006- 6 4.937% 25/11/2036	351,203	0.00	USD 5,012,995	BHMS 2018-ATLS 5.838% 15/7/2035	4,934,439	0.06
USD 1,753,018	Bear Stearns ALT-A Trust 2007- 1 4.937% 25/1/2047	1,387,961	0.02	USD 4,161,000	BHMS 2018-ATLS 6.488% 15/7/2035	4,004,893	0.05
USD 52,356	Bear Stearns ARM Trust 2004- 5 3.186% 25/7/2034	46,824	0.00	USD 464,000	Blue Racer Midstream / Blue Racer Finance 7.625% 15/12/2025	466,832	0.01
USD 32,098	Bear Stearns Asset Backed I Trust 2004-HE7 6.342% 25/8/2034	31,605	0.00	EUR 1,100,000	Booking 4% 15/11/2026	1,175,884	0.02
USD 1,791,983	Bear Stearns Asset Backed I Trust 2005-AC9 6.25% 25/12/2035	1,200,664	0.02	EUR 2,450,000	Booking 4.5% 15/11/2031	2,639,943	0.03
USD 1,914,674	Bear Stearns Asset Backed I Trust 2005-HE8 6.567% 25/8/2035	1,871,126	0.02	EUR 5,244,000	Boxer Parent 6.5% 2/10/2025	5,575,279	0.07
USD 2,616,356	Bear Stearns Asset Backed I Trust 2006-AC1 6.25% 25/2/2036	1,729,105	0.02	USD 4,109,000	Boyd Gaming 4.75% 1/12/2027	3,856,132	0.05
USD 1,350,964	Bear Stearns Asset Backed I Trust 2006-HE1 4.632% 25/12/2035	1,958,699	0.03	USD 5,612,000	Broadcom 2.45% 15/2/2031	4,421,391	0.06
USD 1,707,776	Bear Stearns Asset Backed I Trust 2006-HE7 4.957% 25/9/2036	1,638,666	0.02	USD 2,250,000	Broadcom 3.419% 15/4/2033	1,809,933	0.02
USD 720,000	Bear Stearns Asset Backed I Trust 2006-HE8 5.137% 25/10/2036	598,948	0.01	USD 1,410,000	Broadcom 4% 15/4/2029	1,273,871	0.02
USD 833,378	Bear Stearns Asset Backed I Trust 2007-HE2 4.491% 25/3/2037	768,838	0.01	USD 4,210,000	Broadcom 4.15% 15/11/2030	3,781,771	0.05
USD 461,589	Bear Stearns Asset Backed I Trust 2007-HE2 4.646% 25/3/2037	425,006	0.01	USD 1,500,000	Broadcom 4.3% 15/11/2032	1,323,812	0.02
USD 932,242	Bear Stearns Asset Backed I Trust 2007-HE2 4.937% 25/3/2037	907,002	0.01	USD 82,000	Buckeye Partners 3.95% 1/12/2026	72,457	0.00
USD 376,352	Bear Stearns Asset Backed I Trust 2007-HE3 4.368% 25/4/2037	521,513	0.01	USD 941,000	Buckeye Partners 4.125% 1/3/2025	883,116	0.01
USD 5,208,517	Bear Stearns Asset Backed I Trust 2007-HE3 4.368% 25/4/2037	5,168,241	0.07	USD 1,500,000	Buckeye Partners 4.35% 15/10/2024	1,443,479	0.02
USD 226,993	Bear Stearns Mortgage Funding Trust 2006-SL1 4.897% 25/8/2036	220,227	0.00	USD 1,584,492	BWAY 2013-1515 Mortgage Trust 3.454% 10/3/2033	1,473,708	0.02
				USD 2,604,935	BWAY 2013-1515 Mortgage Trust 3.633% 10/3/2033	2,351,716	0.03
				USD 13,358,641	BWAY 2013-1515 Mortgage Trust 3.717% 10/3/2033	11,502,310	0.15
				USD 573,000	BXP Trust 2017-CC 3.552% 13/8/2037	454,664	0.01
				USD 2,156,000	BXP Trust 2017-CC 3.552% 13/8/2037	1,639,800	0.02
				USD 470,000	BXP Trust 2017-GM 3.425% 13/6/2039	383,136	0.01
				USD 945,000	BXP Trust 2017-GM 3.425% 13/6/2039	740,572	0.01
				USD 1,864,000	Caesars Entertainment 6.25% 1/7/2025	1,851,508	0.02
				USD 414,000	Caesars Entertainment 7% 15/2/2030	417,985	0.01

The notes on pages 986 to 999 form an integral part of these financial statements.

# Fixed Income Global Opportunities Fund continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 3,368,000	Caesars Entertainment 8.125% 1/7/2027	3,396,707	0.04	USD 1,500,000	Charter Communications Operating / Charter Communications Operating Capital 5.05% 30/3/2029	1,399,227	0.02
USD 1,970,000	California Pollution Control Financing Authority 5% 21/11/2045	1,972,381	0.03	USD 9,503,139	Chase Mortgage Finance Trust Series 2007-S6 6% 25/12/2037	4,328,497	0.06
USD 1,272,000	California Resources 7.125% 1/2/2026	1,281,922	0.02	USD 1,142,000	Cheever Escrow Issuer 7.125% 1/10/2027	1,097,485	0.01
USD 1,655,000	California State Public Works Board 8.361% 1/10/2034	2,035,563	0.03	EUR 600,000	Chemours 4% 15/5/2026	585,340	0.01
USD 1,299,000	Calpine 5.125% 15/3/2028	1,154,329	0.01	USD 874,000	Chesapeake Energy 5.5% 1/2/2026	857,547	0.01
USD 1,980,000	CAMB Commercial Mortgage Trust 2019-LIFE 6.738% 15/12/2037	1,946,403	0.03	USD 2,092,772	CHL Mortgage Pass-Through Trust 2006-OA4 3.753% 25/4/2046	671,120	0.01
USD 490,000	Carrington Mortgage Loan Trust Series 2006-NC1 5.247% 25/1/2036	398,915	0.01	USD 362,123	CHL Mortgage Pass-Through Trust 2006-OA5 5.017% 25/4/2046	335,739	0.00
USD 964,057	Carrington Mortgage Loan Trust Series 2006-NC3 4.767% 25/8/2036	910,814	0.01	USD 5,435,709	CHL Mortgage Pass-Through Trust 2007-15 6.5% 25/9/2037	2,336,928	0.03
USD 345,809	Carrington Mortgage Loan Trust Series 2006-NC4 4.777% 25/10/2036	332,967	0.00	USD 68,000	Churchill Downs 4.75% 15/1/2028	61,957	0.00
USD 2,655,932	Carrington Mortgage Loan Trust Series 2007-FRE1 4.877% 25/2/2037	2,475,595	0.03	USD 82,000	Churchill Downs 5.5% 1/4/2027	77,979	0.00
USD 1,198,000	Carrols Restaurant 5.875% 1/7/2029*	900,111	0.01	USD 1,032,773	Citicorp Mortgage Trust Series 2007-9 6.25% 25/12/2037	859,201	0.01
EUR 1,768,000	Catalent Pharma Solutions 2.375% 1/3/2028	1,654,080	0.02	USD 1,073,029	Citicorp Mortgage Trust Series 2008-2 6.5% 25/6/2038	829,149	0.01
USD 1,270,000	CDI Escrow Issuer 5.75% 1/4/2030	1,177,804	0.02	EUR 2,400,000	Citigroup 1.5% 24/7/2026	2,389,764	0.03
USD 65,000	Cedar Fair 5.25% 15/7/2029	59,461	0.00	GBP 1,524,000	Citigroup 1.75% 23/10/2026	1,640,234	0.02
USD 1,400,000	Centene 4.625% 15/12/2029	1,280,986	0.02	USD 3,165,000	Citigroup 2.561% 1/5/2032	2,535,962	0.03
USD 10,347,000	Centennial Resource Production 5.375% 15/1/2026*	9,766,504	0.13	USD 5,750,000	Citigroup 2.572% 3/6/2031	4,703,650	0.06
USD 1,448,000	Centennial Resource Production 6.875% 1/4/2027	1,397,060	0.02	USD 3,165,000	Citigroup 2.666% 29/1/2031	2,625,541	0.03
USD 9,621,000	Century Communities 6.75% 1/6/2027	9,380,513	0.12	USD 750,000	Citigroup 3.057% 25/1/2033	612,666	0.01
USD 5,181,244	CFCRE Commercial Mortgage Trust 2016-C3 1.701% 10/1/2048	215,765	0.00	USD 6,950,000	Citigroup 3.07% 24/2/2028	6,309,576	0.08
USD 5,189,832	CFCRE Commercial Mortgage Trust 2016-C4 0.691% 10/5/2058	103,624	0.00	USD 1,933,000	Citigroup 3.29% 17/3/2026	1,843,068	0.02
USD 1,710,609	CFCRE Commercial Mortgage Trust 2016-C4 4.838% 10/5/2058	1,551,214	0.02	USD 124,000	Citigroup 3.4% 1/5/2026	116,993	0.00
USD 1,462,000	CFCRE Commercial Mortgage Trust 2017-C8 4.199% 15/6/2050	1,256,348	0.02	USD 750,000	Citigroup 3.785% 17/3/2033	648,861	0.01
USD 1,825,000	Charter Communications Operating / Charter Communications Operating Capital 2.25% 15/1/2029	1,460,764	0.02	USD 375,000	Citigroup 3.98% 20/3/2030	341,331	0.00
USD 2,365,000	Charter Communications Operating / Charter Communications Operating Capital 2.3% 1/2/2032	1,733,321	0.02	EUR 2,300,000	Citigroup 4.112% 22/9/2033	2,352,440	0.03
USD 1,784,000	Charter Communications Operating / Charter Communications Operating Capital 4.2% 15/3/2028	1,636,293	0.02	USD 3,000,000	Citigroup 4.412% 31/3/2031	2,782,720	0.04
				USD 1,500,000	Citigroup 6.27% 17/11/2033	1,565,653	0.02
				USD 1,622,121	Citigroup Commercial Mortgage Trust 2014-GC19 5.088% 11/3/2047	1,585,047	0.02
				USD 3,807,859	Citigroup Mortgage Loan Trust 2007-AHL2 4.817% 25/5/2037	2,608,425	0.03
				USD 2,416,501	Citigroup Mortgage Loan Trust 2007-AHL3 4.787% 25/7/2045	1,654,341	0.02
				USD 2,082,362	Citigroup Mortgage Loan Trust 2007-AMC1 4.777% 25/12/2036	1,169,267	0.02
				USD 2,791,000	Citigroup Mortgage Loan Trust 2007-WFHE2 5.322% 25/3/2037	2,607,286	0.03
				USD 597,000	Citigroup Mortgage Loan Trust 2014-C 4.25% 25/2/2054	537,783	0.01
				USD 262,385	CitiMortgage Alternative Loan Trust Series 2007-A6 6% 25/6/2037	226,109	0.00
				USD 2,865,000	City of Charlotte NC Airport Revenue 3% 1/7/2046	2,232,504	0.03

\*All or a portion of this security represents a security on loan.

The notes on pages 986 to 999 form an integral part of these financial statements.

# Fixed Income Global Opportunities Fund continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 1,055,000	City of Riverside CA Electric Revenue 7.605% 1/10/2040	1,295,033	0.02	USD 465,238	Conseco Finance 6.63% 1/6/2030	434,420	0.01
USD 3,015,000	City of Salt Lake City UT Airport Revenue 5% 1/7/2046	3,094,335	0.04	USD 209,279	Conseco Finance 6.83% 1/4/2030	203,026	0.00
USD 206,000	Clear Channel Outdoor 5.125% 15/8/2027	183,096	0.00	USD 2,049,303	Conseco Finance 6.98% 1/9/2030	1,841,629	0.02
USD 2,000,000	Clorox 3.9% 15/5/2028	1,892,884	0.02	USD 405,430	Conseco Finance 7.21% 15/1/2029	377,790	0.01
USD 7,715,000	Cloud Software 6.5% 31/3/2029	6,712,842	0.09	USD 801,948	Conseco Finance 7.5% 1/3/2030	329,034	0.00
USD 677,000	Colgate Energy Partners III 5.875% 1/7/2029	607,824	0.01	USD 701,829	Conseco Finance 7.53% 15/3/2028	701,787	0.01
USD 379,000	Colgate Energy Partners III 7.75% 15/2/2026	375,621	0.00	USD 747,737	Conseco Finance 7.86% 1/3/2030	318,826	0.00
USD 2,490,000	Colorado Health Facilities Authority 4% 15/11/2046	2,294,185	0.03	USD 1,776,275	Conseco Finance Securitizations 7.96% 1/5/2031	564,066	0.01
USD 321,000	Comcast 1.95% 15/1/2031	256,459	0.00	USD 1,191,186	Conseco Finance Securitizations 8.06% 1/9/2029	264,260	0.00
USD 1,500,000	Comcast 2.35% 15/1/2027	1,357,608	0.02	USD 3,232,846	Conseco Finance Securitizations 8.2% 1/5/2031	1,056,841	0.01
USD 1,750,000	Comcast 3.3% 1/2/2027	1,641,140	0.02	USD 1,472,272	Conseco Finance Securitizations 8.31% 1/5/2032	322,503	0.00
USD 3,250,000	Comcast 3.4% 1/4/2030	2,927,892	0.04	USD 415,000	Conservation Fund A Nonprofit 3.474% 15/12/2029	352,766	0.00
USD 156,000	Comcast 3.55% 1/5/2028	145,002	0.00	USD 850,000	Contra Costa Community College District 6.504% 1/8/2034	943,584	0.01
USD 1,630,000	Comcast 4.15% 15/10/2028	1,555,568	0.02	EUR 2,073,000	Coty 3.875% 15/4/2026*	2,094,465	0.03
USD 2,736,000	Comcast 4.65% 15/2/2033	2,632,010	0.03	EUR 300,000	Coty 4.75% 15/4/2026*	311,063	0.00
USD 405,000	Comcast 5.5% 15/11/2032	415,222	0.01	USD 1,623,868	Countrywide Asset-Backed Certificates 4.889% 25/5/2037	1,227,339	0.02
USD 100,000	COMM 2013-300P Mortgage Trust 4.394% 10/8/2030	91,901	0.00	USD 4,800,000	Countrywide Asset-Backed Certificates 5.052% 25/11/2036	4,437,671	0.06
USD 323,283	COMM 2014-CCRE15 Mortgage Trust 4.672% 10/2/2047	310,637	0.00	USD 850,000	County of Broward FL Airport System Revenue 2.914% 1/10/2032	710,537	0.01
USD 1,265,000	COMM 2014-UBS5 Mortgage Trust 4.514% 10/9/2047	1,188,719	0.02	USD 2,090,000	County of Miami-Dade FL Aviation Revenue 2.529% 1/10/2030	1,760,837	0.02
USD 2,691,000	COMM 2015-CCRE24 Mortgage Trust 4.345% 10/8/2048	2,538,788	0.03	USD 835,000	County of Montgomery MD 4% 1/12/2044	801,845	0.01
USD 4,054,596	COMM 2015-CCRE25 Mortgage Trust 0.799% 10/8/2048	65,438	0.00	USD 1,588,000	Covanta 4.875% 1/12/2029	1,343,193	0.02
USD 1,024,500	COMM 2015-CCRE25 Mortgage Trust 4.517% 10/8/2048	932,163	0.01	USD 2,820	Credit Suisse First Boston Mortgage 4.877% 15/4/2037	2,717	0.00
USD 1,316,780	COMM 2015-LC23 Mortgage Trust 3.774% 10/10/2048	1,257,277	0.02	USD 7,508,433	Credit Suisse Mortgage Capital Certificates 6.5% 27/10/2037	3,113,054	0.04
USD 111,320,422	COMM 2016-667M Mortgage Trust 0.039% 10/10/2036	285,893	0.00	USD 294,719	Credit-Based Asset Servicing and Securitization 3.035% 25/12/2036	237,567	0.00
USD 1,100,000	COMM 2016-667M Mortgage Trust 3.179% 10/10/2036	861,961	0.01	USD 1,465,226	Credit-Based Asset Servicing and Securitization 4.384% 25/7/2037	988,998	0.01
USD 2,910,275	COMM 2018-COR3 Mortgage Trust 1.75% 10/5/2051	200,718	0.00	USD 3,399,361	Credit-Based Asset Servicing and Securitization 6.056% 25/9/2036	206,921	0.00
USD 5,105,000	Commercial Metals 4.125% 15/1/2030	4,455,375	0.06	USD 551,037	Credit-Based Asset Servicing and Securitization 6.75% 25/10/2036	523,729	0.01
USD 1,857,000	Commercial Metals 4.375% 15/3/2032	1,604,364	0.02	USD 6,250,000	Crown Castle 2.5% 15/7/2031	5,021,377	0.06
USD 425,000	Commonwealth Financing Authority 4.144% 1/6/2038	385,574	0.01	USD 2,040,000	Crown Castle 3.1% 15/11/2029	1,766,805	0.02
USD 295,000	Commonwealth of Massachusetts 2.9% 1/9/2049	210,506	0.00	USD 1,300,000	Crown Castle 4.3% 15/2/2029	1,219,498	0.02
USD 1,880,000	Commonwealth of Massachusetts 5% 1/9/2049	2,025,139	0.03				
USD 235,000	Commonwealth of Massachusetts 5.456% 1/12/2039	243,162	0.00				
USD 5,223,000	Connect Finco / Connect US Finco 6.75% 1/10/2026	4,864,702	0.06				
USD 37,487	Conseco Finance 6.28% 1/9/2030	37,497	0.00				

\*All or a portion of this security represents a security on loan.

The notes on pages 986 to 999 form an integral part of these financial statements.

# Fixed Income Global Opportunities Fund continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 2,561,000	Crown Castle 5% 11/1/2028	2,518,006	0.03	USD 152,997	CWHEQ Revolving Home Equity Loan Trust Series 2005-B 4.768% 15/5/2035	150,729	0.00
USD 728,000	CrownRock / CrownRock Finance 5.625% 15/10/2025	703,170	0.01	USD 713,009	CWHEQ Revolving Home Equity Loan Trust Series 2006-C 4.768% 15/5/2036	684,744	0.01
USD 19,163,000	CSAIL 2017-CX10 Commercial Mortgage Trust 0.174% 15/11/2050	202,539	0.00	USD 374,281	CWHEQ Revolving Home Equity Loan Trust Series 2006-H 4.738% 15/11/2036	363,653	0.01
USD 2,494,000	CSAIL 2018-CX12 Commercial Mortgage Trust 4.739% 15/8/2051	2,068,961	0.03	USD 650,000	Dallas Fort Worth International Airport 3.144% 1/11/2045	503,284	0.01
USD 563,000	CSC 5.25% 1/6/2024	548,165	0.01	USD 417,000	Dana 4.25% 1/9/2030	335,043	0.00
USD 116,659,107	CSMC 2014-USA OA 0.04% 15/9/2037	229,212	0.00	USD 3,655,051	DBGS 2018-BIOD Mortgage Trust 5.888% 15/5/2035	3,590,635	0.05
USD 770,000	CSMC 2017-TIME 3.646% 13/11/2039	644,915	0.01	USD 3,207,307	DBGS 2018-BIOD Mortgage Trust 6.588% 15/5/2035	3,119,365	0.04
USD 9,060	CSMC Series 2014-11R 3.812% 27/9/2047	9,060	0.00	USD 4,389,268	DBJPM 2017-C6 Mortgage Trust 1% 10/6/2050	148,732	0.00
USD 499,436	CSMC Series 2014-4R 5.919% 27/2/2036	530,448	0.01	USD 6,941,235	DBUBS 2017-BRBK Mortgage Trust 3.53% 10/10/2034	6,188,376	0.08
USD 1,286,303	CSMC Series 2015-4R 4.114% 27/10/2036	920,176	0.01	USD 2,469,265	DBUBS 2017-BRBK Mortgage Trust 3.53% 10/10/2034	2,183,757	0.03
USD 790,000	CSMC Trust 2017-PFHP 5.538% 15/12/2030	790,265	0.01	USD 1,080,000	DBUBS 2017-BRBK Mortgage Trust 3.53% 10/10/2034	976,057	0.01
USD 815,000	CVS Health 1.3% 21/8/2027	685,262	0.01	USD 3,165,000	Dell International / EMC 5.75% 1/2/2033	3,040,516	0.04
USD 5,037,000	CVS Health 1.75% 21/8/2030	3,921,929	0.05	USD 2,747,000	Dell International / EMC 6.02% 15/6/2026	2,775,016	0.04
USD 4,590,000	CVS Health 1.875% 28/2/2031	3,551,777	0.05	USD 4,611,036	Deutsche Alt-A Mortgage Loan Trust Series 2007-OA4/DE 4.957% 25/8/2047	3,951,704	0.05
USD 500,000	CVS Health 2.875% 1/6/2026	464,453	0.01	USD 166,507	Deutsche Alt-B Mortgage Loan Trust Series 2006-AB3 6.364% 25/7/2036	137,812	0.00
USD 815,000	CVS Health 3.625% 1/4/2027	765,526	0.01	USD 260,854	Deutsche Alt-B Mortgage Loan Trust Series 2006-AB3 6.51% 25/7/2036	215,874	0.00
USD 2,175,000	CVS Health 3.75% 1/4/2030	1,956,680	0.03	USD 900,000	District of Columbia 5% 15/7/2034	935,130	0.01
USD 4,008,407	CWABS Asset-Backed Certificates Trust 2005-16 4.561% 25/4/2036	3,466,125	0.05	USD 900,000	District of Columbia 5% 15/7/2035	930,748	0.01
USD 2,940,867	CWABS Asset-Backed Certificates Trust 2005-17 6.547% 25/5/2036	2,366,260	0.03	USD 1,795,000	DocuSign 0% 15/1/2024	1,713,322	0.02
USD 17,892	CWABS Asset-Backed Certificates Trust 2006-11 4.777% 25/9/2046	17,829	0.00	USD 2,150,000	Dollar General 3.5% 3/4/2030	1,916,822	0.02
USD 844,263	CWABS Asset-Backed Certificates Trust 2006-11 4.877% 25/12/2036	774,463	0.01	EUR 4,200,000	Duke Energy 3.1% 15/6/2028	4,194,252	0.05
USD 6,169,226	CWABS Asset-Backed Certificates Trust 2006-18 5.067% 25/3/2037	2,660,551	0.03	USD 3,989,000	Earthstone Energy 8% 15/4/2027	3,823,835	0.05
USD 217,561	CWABS Revolving Home Equity Loan Trust Series 2004-U 4.858% 15/3/2034	209,889	0.00	USD 4,750,000	Eaton 4.15% 15/3/2033	4,357,706	0.06
USD 164,031	CWHEQ Home Equity Loan Trust Series 2006-S3 5.785% 25/1/2029	239,185	0.00	USD 4,500,000	Ecolab 2.125% 1/2/2032	3,572,214	0.05
USD 82,849	CWHEQ Home Equity Loan Trust Series 2006-S5 6.155% 25/6/2035	98,725	0.00	USD 2,000,000	Ecolab 5.25% 15/1/2028	2,016,683	0.03
USD 601,480	CWHEQ Revolving Home Equity Loan Resuritization Trust Series 2006-RES 4.778% 15/5/2035	595,139	0.01	USD 750,000	Edison International 6.95% 15/11/2029	786,178	0.01
USD 43,309	CWHEQ Revolving Home Equity Loan Resuritization Trust Series 2006-RES 4.778% 15/5/2035	42,432	0.00	USD 3,426,000	Elevance Health 1.5% 15/3/2026	3,060,730	0.04
				USD 4,555,000	Elevance Health 2.55% 15/3/2031	3,762,889	0.05
				USD 1,750,000	Elevance Health 2.875% 15/9/2029	1,519,237	0.02
				USD 715,000	Elevance Health 3.65% 1/12/2027	670,197	0.01
				USD 750,000	Elevance Health 4.1% 15/5/2032	685,443	0.01

The notes on pages 986 to 999 form an integral part of these financial statements.

# Fixed Income Global Opportunities Fund continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 1,260,000	Elmwood CLO 15 5.993% 22/4/2035	1,253,585	0.02	USD 6,974,727	Fannie Mae Pool 3.5% 1/4/2052	6,394,140	0.08
USD 2,750,000	Elmwood CLO 15 8.323% 22/4/2035	2,626,743	0.03	USD 6,029,063	Fannie Mae Pool 3.5% 1/4/2052	5,546,551	0.07
GBP 791,000	Encore Capital 4.25% 1/6/2028	766,874	0.01	USD 656,423	Fannie Mae Pool 4% 1/4/2048	626,463	0.01
EUR 1,725,000	Encore Capital 4.875% 15/10/2025*	1,714,843	0.02	USD 747,572	Fannie Mae Pool 4% 1/5/2048	713,446	0.01
GBP 600,000	Encore Capital 5.375% 15/2/2026	660,131	0.01	USD 539,467	Fannie Mae Pool 4% 1/6/2048	514,879	0.01
USD 1,862,000	Energy Transfer 4.2% 15/9/2023	1,849,496	0.02	USD 542,904	Fannie Mae Pool 4% 1/7/2048	515,956	0.01
USD 1,500,000	Enterprise Products Operating 2.8% 31/1/2030	1,281,622	0.02	USD 1,593,515	Fannie Mae Pool 4% 1/10/2048	1,517,056	0.02
USD 750,000	Enterprise Products Operating 3.125% 31/7/2029	660,268	0.01	USD 14,272,194	Fannie Mae Pool 4% 1/9/2049	13,587,644	0.18
USD 900,000	EQM Midstream Partners 7.5% 1/6/2027	875,181	0.01	USD 4,433,596	Fannie Mae Pool 4% 1/2/2050	4,183,672	0.05
USD 215,000	EQM Midstream Partners 7.5% 1/6/2030	205,324	0.00	USD 234,844	Fannie Mae Pool 4% 1/4/2050	222,681	0.00
USD 1,700,000	Equinix 2.5% 15/5/2031	1,352,176	0.02	USD 1,561,081	Fannie Mae Pool 4% 1/4/2050	1,476,551	0.02
USD 1,595,000	Equinix 2.95% 15/9/2051	988,563	0.01	USD 5,971,161	Fannie Mae Pool 4% 1/5/2050	5,683,505	0.07
USD 2,020,000	Equinix 3.2% 18/11/2029	1,757,825	0.02	USD 1,782,651	Fannie Mae Pool 4% 1/6/2050	1,684,812	0.02
USD 5,165,000	Equinix 3.9% 15/4/2032	4,543,510	0.06	USD 361,808	Fannie Mae Pool 4% 1/11/2050	342,138	0.00
USD 1,118,000	Exelon 2.75% 15/3/2027	1,015,455	0.01	USD 37,087,641	Fannie Mae Pool 4% 1/1/2051	35,173,274	0.45
USD 165,000	Expedia 2.95% 15/3/2031	132,139	0.00	USD 41,998,207	Fannie Mae Pool 4% 1/3/2051	39,778,027	0.51
USD 8,558,108	Fannie Mae Interest Strip 2% 25/1/2052	1,133,717	0.01	USD 5,345,775	Fannie Mae Pool 4% 1/4/2051	5,046,389	0.07
USD 11,130,868	Fannie Mae Interest Strip 2% 25/3/2052	1,472,529	0.02	USD 20,341,675	Fannie Mae Pool 4% 1/10/2051	19,327,445	0.25
USD 9,419,139	Fannie Mae Interest Strip 3% 25/10/2049	1,499,415	0.02	USD 544,964	Fannie Mae Pool 4% 1/3/2052	520,015	0.01
USD 9,723,330	Fannie Mae Pool 2.5% 1/2/2051	8,294,461	0.11	USD 1,169,190	Fannie Mae REMICS 3% 25/2/2052	150,630	0.00
USD 1,035,255	Fannie Mae Pool 3% 1/8/2051	925,788	0.01	USD 3,670,310	Fannie Mae REMICS 3.5% 25/1/2051	640,533	0.01
USD 1,511,778	Fannie Mae Pool 3% 1/8/2051	1,337,907	0.02	USD 3,224,594	Fannie Mae REMICS 4% 25/5/2050	636,056	0.01
USD 22,448,634	Fannie Mae Pool 3% 1/9/2051	19,737,260	0.25	USD 11,109,903	Fannie Mae REMICS 4% 25/11/2050	2,163,055	0.03
USD 1,496,204	Fannie Mae Pool 3% 1/10/2051	1,323,441	0.02	USD 1,967,161	Fannie Mae REMICS 4% 25/11/2050	385,864	0.01
USD 42,634,749	Fannie Mae Pool 3% 1/1/2052	37,471,246	0.48	USD 3,224,793	Fannie Mae REMICS 4% 25/6/2051	625,776	0.01
USD 207,491	Fannie Mae Pool 3% 1/1/2052	182,533	0.00	USD 4,359,463	Fannie Mae REMICS 4% 25/8/2051	814,253	0.01
USD 7,807,443	Fannie Mae Pool 3% 1/1/2052	6,862,243	0.09	EUR 1,000,000	Fidelity National Information Services 0.625% 3/12/2025	970,652	0.01
USD 2,216,199	Fannie Mae Pool 3% 1/2/2052	1,957,913	0.03	EUR 4,200,000	Fidelity National Information Services 1.5% 21/5/2027	4,008,742	0.05
USD 20,013,279	Fannie Mae Pool 3% 1/3/2052	17,589,749	0.23	USD 5,500,000	Fifth Third Bancorp 4.772% 28/7/2030	5,269,356	0.07
USD 213,465	Fannie Mae Pool 3% 1/3/2052	187,756	0.00	USD 799,734	First Franklin Mortgage Loan Trust 2004-FFH3 5.667% 25/10/2034	734,539	0.01
USD 3,700,914	Fannie Mae Pool 3.5% 1/1/2048	3,454,326	0.04	USD 1,434,089	First Franklin Mortgage Loan Trust 2006-FF13 4.857% 25/10/2036	972,301	0.01
USD 1,838,606	Fannie Mae Pool 3.5% 1/2/2050	1,690,293	0.02	USD 840,987	First Franklin Mortgage Loan Trust 2006-FF13 4.937% 25/10/2036	574,024	0.01
USD 76,977	Fannie Mae Pool 3.5% 1/2/2050	70,846	0.00	USD 5,360,736	First Franklin Mortgage Loan Trust Series 2007-FF2 4.757% 25/3/2037	2,919,833	0.04
USD 1,343,428	Fannie Mae Pool 3.5% 1/11/2050	1,236,056	0.02	EUR 769,000	Fiserv 1.625% 1/7/2030	682,416	0.01
USD 3,439,832	Fannie Mae Pool 3.5% 1/11/2050	3,175,218	0.04	USD 850,000	Fiserv 3.5% 1/7/2029	758,437	0.01
USD 10,716,271	Fannie Mae Pool 3.5% 1/12/2050	9,912,446	0.13	USD 245,000	Fiserv 3.8% 1/10/2023	242,674	0.00
USD 64,518	Fannie Mae Pool 3.5% 1/3/2051	59,363	0.00	USD 7,341,000	Five Point Operating / Five Point Capital 7.875% 15/11/2025	6,648,545	0.09
USD 50,715	Fannie Mae Pool 3.5% 1/6/2051	46,663	0.00				
USD 54,729	Fannie Mae Pool 3.5% 1/7/2051	50,261	0.00				
USD 54,447	Fannie Mae Pool 3.5% 1/8/2051	50,009	0.00				
USD 13,357,417	Fannie Mae Pool 3.5% 1/3/2052	12,288,412	0.16				
USD 6,847,976	Fannie Mae Pool 3.5% 1/3/2052	6,269,012	0.08				
USD 3,770,608	Fannie Mae Pool 3.5% 1/3/2052	3,439,577	0.04				
USD 10,996,229	Fannie Mae Pool 3.5% 1/4/2052	10,101,886	0.13				

\* All or a portion of this security represents a security on loan.

# Fixed Income Global Opportunities Fund continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 3,184,461	Flagstar Mortgage Trust 2018-6RR 4.923% 25/10/2048	2,729,514	0.04	USD 1,807,533	Freddie Mac REMICS 3% 25/11/2051	321,998	0.00
USD 1,144,000	Ford Motor 3.25% 12/2/2032	867,724	0.01	USD 3,897,086	Freddie Mac REMICS 3% 25/11/2051	590,604	0.01
USD 2,667,000	Ford Motor 6.1% 19/8/2032	2,502,878	0.03	USD 6,082,844	Freddie Mac REMICS 3% 25/2/2052	922,752	0.01
GBP 2,130,000	Ford Motor Credit 4.535% 6/3/2025	2,488,905	0.03	USD 8,439,918	Freddie Mac REMICS 3.5% 25/6/2051	1,501,301	0.02
EUR 2,025,000	Ford Motor Credit 4.867% 3/8/2027	2,103,405	0.03	USD 4,038,250	Freddie Mac REMICS 3.5% 25/10/2051	732,712	0.01
USD 1,579,000	Ford Motor Credit 5.584% 18/3/2024	1,565,023	0.02	USD 1,347,649	Freddie Mac REMICS 4% 25/7/2049	211,413	0.00
USD 739,000	Forestar 3.85% 15/5/2026	647,148	0.01	USD 1,113,427	Freddie Mac REMICS 4% 25/9/2050	218,325	0.00
USD 5,361,000	Forestar 5% 1/3/2028	4,625,930	0.06	USD 5,139,155	Freddie Mac REMICS 4% 25/12/2050	999,342	0.01
USD 18,607,537	Freddie Mac Multifamily Structured Pass Through Certificates 0.805% 25/5/2029	704,139	0.01	USD 1,408,597	Freddie Mac REMICS 4.5% 25/6/2050	257,362	0.00
USD 30,127,000	Freddie Mac Multifamily Structured Pass Through Certificates 0.892% 25/6/2029	1,440,649	0.02	USD 1,526,757	Freddie Mac REMICS 4.5% 25/10/2050	324,751	0.00
USD 6,925,467	Freddie Mac Multifamily Structured Pass Through Certificates 1.024% 25/10/2030	408,366	0.01	USD 4,655,448	Freddie Mac STACR REMIC Trust 2022-DNA1 7.884% 25/1/2042	4,314,113	0.06
USD 3,380,000	Freddie Mac Multifamily Structured Pass Through Certificates 1.364% 25/12/2029	214,979	0.00	USD 26,083,744	Freddie Mac Strips 2% 15/6/2052	3,339,937	0.04
USD 586,844	Freddie Mac Pool 3% 1/8/2050	523,031	0.01	USD 1,538,279	Freddie Mac Structured Agency Credit Risk Debt Notes 9.067% 25/3/2030	1,633,662	0.02
USD 4,879,550	Freddie Mac Pool 3% 1/6/2051	4,318,147	0.06	USD 401,519	Freddie Mac Structured Agency Credit Risk Debt Notes 12.567% 25/5/2025	406,219	0.01
USD 1,099,216	Freddie Mac Pool 3% 1/7/2051	968,210	0.01	USD 227,145	Freddie Mac Structured Agency Credit Risk Debt Notes 16.117% 25/1/2025	233,575	0.00
USD 9,384,736	Freddie Mac Pool 3% 1/8/2051	8,239,782	0.11	USD 2,286,000	Freedom Mortgage 8.125% 15/11/2024	2,202,330	0.03
USD 8,475	Freddie Mac Pool 3% 1/10/2051	7,523	0.00	USD 1,532,000	Freedom Mortgage 8.25% 15/4/2025	1,457,621	0.02
USD 2,764,459	Freddie Mac Pool 3% 1/11/2051	2,462,060	0.03	USD 2,167,000	Freeport-McMoRan 3.875% 15/3/2023	2,167,650	0.03
USD 13,191,994	Freddie Mac Pool 3% 1/11/2051	11,748,757	0.15	USD 1,490,000	Freeport-McMoRan 5.4% 14/11/2034	1,403,141	0.02
USD 5,945,147	Freddie Mac Pool 3% 1/12/2051	5,294,522	0.07	USD 782,435	FREMF 2017-KGS1 Mortgage Trust 3.595% 25/10/2027	711,624	0.01
USD 4,926,918	Freddie Mac Pool 3% 1/1/2052	4,398,155	0.06	USD 4,972,000	FREMF 2018-KW05 Trust 3.786% 25/4/2028	4,163,922	0.05
USD 1,667,568	Freddie Mac Pool 3% 1/1/2052	1,466,992	0.02	USD 83,372,297	FREMF 2019-KW08 Mortgage Trust 0.1% 25/1/2029	344,774	0.00
USD 26,207,888	Freddie Mac Pool 3% 1/2/2052	23,393,964	0.30	USD 2,937,893	Fremont Home Loan Trust 2006-3 4.897% 25/2/2037	2,297,347	0.03
USD 6,586,724	Freddie Mac Pool 3% 1/2/2052	5,819,308	0.08	USD 2,621,000	Frontier Communications 5% 1/5/2028	2,322,232	0.03
USD 38,250,630	Freddie Mac Pool 3% 1/2/2052	33,619,628	0.43	USD 4,000,000	Frontier Communications 5.875% 15/10/2027	3,729,989	0.05
USD 67,412	Freddie Mac Pool 3.5% 1/6/2051	61,911	0.00	USD 3,147,000	Frontier Communications 6.75% 1/5/2029	2,656,634	0.03
USD 46,141	Freddie Mac Pool 3.5% 1/8/2051	42,379	0.00	USD 3,470,000	Frontier Communications 8.75% 15/5/2030	3,516,498	0.05
USD 14,262,137	Freddie Mac Pool 4% 1/3/2050	13,640,044	0.18	USD 4,700,000	Frontier Florida 6.86% 1/2/2028	4,343,327	0.06
USD 8,236,738	Freddie Mac Pool 4% 1/5/2050	7,769,676	0.10	USD 1,125,000	Frontier North 6.73% 15/2/2028	1,033,599	0.01
USD 1,345,289	Freddie Mac REMICS 3% 25/9/2050	201,348	0.00				
USD 7,065,607	Freddie Mac REMICS 3% 25/10/2050	1,143,388	0.01				
USD 3,470,992	Freddie Mac REMICS 3% 25/3/2051	555,617	0.01				
USD 2,919,795	Freddie Mac REMICS 3% 25/6/2051	473,729	0.01				
USD 3,396,294	Freddie Mac REMICS 3% 25/9/2051	505,262	0.01				
USD 1,343,866	Freddie Mac REMICS 3% 25/9/2051	188,202	0.00				
USD 2,765,340	Freddie Mac REMICS 3% 25/10/2051	518,081	0.01				
USD 3,661,075	Freddie Mac REMICS 3% 25/10/2051	467,212	0.01				

The notes on pages 986 to 999 form an integral part of these financial statements.

# Fixed Income Global Opportunities Fund continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 15,753,000	FS Rialto 2022-FL6 Issuer 7.144% 17/8/2037	15,761,396	0.20	USD 2,468,505	Government National Mortgage Association 0.524% 16/9/2053	35,035	0.00
USD 776,000	Full House Resorts 8.25% 15/2/2028	746,109	0.01	USD 6,004,772	Government National Mortgage Association 0.525% 16/3/2055	101,503	0.00
USD 2,277,330	GAM Resecuritization Trust 2018-B 5.5% 27/8/2051	2,138,707	0.03	USD 2,872,043	Government National Mortgage Association 0.598% 16/9/2055	64,515	0.00
USD 205,000	Garden Spinco 8.625% 20/7/2030	216,788	0.00	USD 474,353	Government National Mortgage Association 0.622% 16/10/2056	12,301	0.00
USD 2,453,000	Gen Digital 6.75% 30/9/2027	2,406,775	0.03	USD 640,478	Government National Mortgage Association 0.686% 16/8/2057	17,798	0.00
USD 1,755,000	Gen Digital 7.125% 30/9/2030	1,708,089	0.02	USD 2,889,701	Government National Mortgage Association 0.771% 16/12/2057	99,877	0.00
EUR 1,000,000	General Mills 0.125% 15/11/2025	964,013	0.01	USD 397,705	Government National Mortgage Association 0.909% 16/2/2050	9,332	0.00
USD 750,000	General Mills 2.875% 15/4/2030	646,606	0.01	USD 3,445,103	Government National Mortgage Association 2.5% 20/9/2050	443,795	0.01
USD 800,000	General Mills 4.2% 17/4/2028	766,396	0.01	USD 14,905,290	Government National Mortgage Association 2.5% 20/10/2050	1,901,641	0.02
USD 3,500,000	General Motors Financial 2.35% 26/2/2027	3,088,364	0.04	USD 3,015,262	Government National Mortgage Association 2.5% 20/10/2050	378,186	0.00
USD 1,000,000	Georgia-Pacific 2.3% 30/4/2030	833,830	0.01	USD 1,013,238	Government National Mortgage Association 2.5% 20/11/2050	124,807	0.00
USD 1,950,000	Gilead Sciences 1.65% 1/10/2030	1,537,609	0.02	USD 3,657,468	Government National Mortgage Association 2.5% 20/12/2050	472,257	0.01
USD 2,000,000	Gilead Sciences 3.65% 1/3/2026	1,908,768	0.02	USD 1,635,965	Government National Mortgage Association 3% 20/8/2050	231,486	0.00
USD 1,145,000	Global Payments 4% 1/6/2023	1,140,758	0.01	USD 1,592,016	Government National Mortgage Association 3% 20/4/2051	225,267	0.00
USD 2,250,000	GLP Capital / GLP Financing II 3.35% 1/9/2024	2,160,574	0.03	USD 2,854,653	Government National Mortgage Association 3% 20/6/2051	403,929	0.01
USD 1,086,000	GLP Capital / GLP Financing II 4% 15/1/2031	930,703	0.01	USD 2,168,374	Government National Mortgage Association 3% 20/12/2051	280,388	0.00
USD 904,000	Golden Entertainment 7.625% 15/4/2026	904,956	0.01	USD 1,291,873	Government National Mortgage Association 3% 20/12/2051	165,647	0.00
EUR 6,400,000	Goldman Sachs 0.875% 9/5/2029	5,486,403	0.07	USD 1,918,693	Government National Mortgage Association 3.5% 20/11/2051	324,563	0.00
USD 3,340,000	Goldman Sachs 1.093% 9/12/2026	2,939,039	0.04	USD 2,856,151	Government National Mortgage Association 3.5% 20/10/2051	405,894	0.01
EUR 11,156,000	Goldman Sachs 1.25% 7/2/2029	9,897,829	0.13	USD 1,397,499	Government National Mortgage Association 3.5% 20/11/2051	195,541	0.00
USD 1,709,000	Goldman Sachs 1.431% 9/3/2027	1,505,005	0.02	USD 1,280,991	Government National Mortgage Association 3.5% 20/11/2051	178,619	0.00
USD 6,500,000	Goldman Sachs 1.542% 10/9/2027	5,628,032	0.07	USD 2,606,589	Government National Mortgage Association 3.5% 20/12/2051	403,584	0.01
USD 1,510,000	Goldman Sachs 1.948% 21/10/2027	1,321,496	0.02	USD 1,943,013	Government National Mortgage Association 4% 20/5/2051	303,443	0.00
USD 1,500,000	Goldman Sachs 1.992% 27/1/2032	1,149,252	0.01	USD 1,212,501	Government National Mortgage Association 4% 20/9/2051	193,318	0.00
USD 750,000	Goldman Sachs 2.383% 21/7/2032	586,416	0.01	USD 2,797,807	Government National Mortgage Association 4% 20/12/2051	439,950	0.01
USD 1,125,000	Goldman Sachs 2.615% 22/4/2032	900,018	0.01	USD 731,000	Grand Canyon University 3.25% 1/10/2023	721,863	0.01
USD 4,250,000	Goldman Sachs 2.65% 21/10/2032	3,370,348	0.04	USD 2,102,000	Grand Canyon University 5.125% 1/10/2028	1,928,585	0.02
USD 4,633,000	Goldman Sachs 3.615% 15/3/2028	4,299,129	0.06	EUR 316,000	Graphic Packaging International 2.625% 1/2/2029*	293,089	0.00
GBP 1,000,000	Goldman Sachs 7.25% 10/4/2028	1,306,455	0.02	USD 452,341	Greenpoint Manufactured Housing 8.29% 15/12/2029	448,958	0.01
USD 4,891,678	GoodLeap Sustainable Home Solutions Trust 2021-3 2.1% 20/5/2048	3,867,259	0.05				
USD 3,551,166	GoodLeap Sustainable Home Solutions Trust 2021-5 2.31% 20/10/2048	2,814,381	0.04				
USD 8,588,000	GoTo 5.5% 1/9/2027	4,174,670	0.05				
USD 4,201,082	Government National Mortgage Association 0.277% 16/10/2054	51,139	0.00				

\*All or a portion of this security represents a security on loan.

# Fixed Income Global Opportunities Fund continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 818,703	GreenPoint Mortgage Funding Trust 2006-AR2 4.793% 25/3/2036	784,449	0.01	USD 1,190,000	Home Equity Asset Trust 2006-3 5.217% 25/7/2036	1,068,736	0.01
USD 440,000	GS Mortgage II 3.475% 10/9/2037	393,226	0.01	USD 1,483,127	Home Equity Asset Trust 2007-1 4.917% 25/5/2037	1,113,008	0.01
USD 25,000,000	GS Mortgage II Series 2005-ROCK 0.207% 3/5/2032	132,900	0.00	USD 6,687,154	Home Equity Mortgage Loan Asset-Backed Trust Series INABS 2006-E 4.787% 25/4/2037	4,707,281	0.06
USD 2,452,265	GS Mortgage II Series 2005-ROCK 5.366% 3/5/2032	2,391,970	0.03	USD 1,439,240	Home Equity Mortgage Loan Asset-Backed Trust Series INABS 2007-A 4.807% 25/4/2037	957,803	0.01
USD 110,000	GS Mortgage Trust 2014-GC20 4.529% 10/4/2047	105,199	0.00	USD 7,038,851	Home Equity Mortgage Loan Asset-Backed Trust Series INABS 2007-A 4.857% 25/4/2037	4,684,567	0.06
USD 730,000	GS Mortgage Trust 2015-590M 3.805% 10/10/2035	631,208	0.01	USD 295,093	Home Equity Mortgage Loan Asset-Backed Trust Series SPMD 2004-A 3.471% 25/7/2034	284,452	0.00
USD 1,455,000	GS Mortgage Trust 2015-GC32 4.411% 10/7/2048	1,325,157	0.02	USD 204,000	Horizon Therapeutics USA 5.5% 1/8/2027	207,509	0.00
USD 2,170,000	GS Mortgage Trust 2017-GPTX 2.856% 10/5/2034	2,038,267	0.03	USD 2,073,000	Houston Galleria Mall Trust 2015-HGLR 3.982% 5/3/2037	1,830,565	0.02
USD 9,945,604	GSA Home Equity Trust 2006-5 4.977% 25/3/2036	3,210,862	0.04	USD 2,120,000	Howard Hughes 5.375% 1/8/2028	1,910,135	0.02
USD 422,068	GSA Home Equity Trust 2007-2 5.917% 25/3/2037	87,117	0.00	USD 2,270,000	Humana 0.65% 3/8/2023	2,226,316	0.03
USD 910,228	GSAMP Trust 2007-H1 5.017% 25/1/2047	472,411	0.01	USD 750,000	Huntington Bancshares 2.55% 4/2/2030	625,473	0.01
USD 2,000,000	GSAMP Trust 2007-HSBC1 7.992% 25/2/2047	1,884,779	0.02	USD 1,193,000	Huntington Bancshares 4.443% 4/8/2028	1,138,872	0.01
USD 799,272	GSMPS Mortgage Loan Trust 2005-RP1 4.967% 25/1/2035	672,775	0.01	USD 1,625,000	Huntington National Bank/The 5.65% 10/1/2030	1,633,586	0.02
USD 2,963,716	GSMPS Mortgage Loan Trust 2005-RP2 4.967% 25/3/2035	2,602,329	0.03	USD 65,000	iHeartCommunications 4.75% 15/1/2028	54,799	0.00
USD 762,108	GSMPS Mortgage Loan Trust 2006-RP1 4.967% 25/1/2036	624,757	0.01	USD 98,000	iHeartCommunications 5.25% 15/8/2027	85,450	0.00
USD 1,667,808	GSR Mortgage Loan Trust 2006-7F 6.5% 25/8/2036	610,144	0.01	USD 104,490	iHeartCommunications 6.375% 1/5/2026	98,614	0.00
USD 495,430	GSR Mortgage Loan Trust 2007-1F 5.5% 25/1/2037	610,037	0.01	USD 615,000	Illumina 5.8% 12/12/2025	620,489	0.01
USD 4,023,832	GSR Mortgage Loan Trust 2007-OA2 2.58% 25/6/2047	2,543,182	0.03	USD 509,280	Impac Secured Assets Trust 2006-3 4.957% 25/11/2036	435,103	0.01
USD 1,734,000	GUSAP III 4.25% 21/1/2030*	1,597,183	0.02	USD 1,210,000	IMT Trust 2017-APTS 3.478% 15/6/2034	1,158,294	0.02
USD 2,377,000	GXO Logistics 2.65% 15/7/2031	1,800,514	0.02	USD 5,620,171	IMT Trust 2017-APTS 3.497% 15/6/2034	5,276,308	0.07
USD 7,000,569	HarborView Mortgage Loan Trust 2006-12 5.001% 19/12/2036	5,842,315	0.08	USD 2,669,820	IMT Trust 2017-APTS 3.497% 15/6/2034	2,545,439	0.03
USD 379,080	HarborView Mortgage Loan Trust 2007-4 4.841% 19/7/2047	336,061	0.00	USD 2,000,000	IMT Trust 2017-APTS 3.497% 15/6/2034	1,857,637	0.02
USD 2,800,000	Hays Consolidated Independent School District 4% 15/2/2047	2,651,404	0.03	USD 370,000	Independence Plaza Trust 2018-INDP 3.911% 10/7/2035	344,932	0.00
USD 1,328,000	HCA 3.125% 15/3/2027	1,207,599	0.02	USD 800,000	Independence Plaza Trust 2018-INDP 4.158% 10/7/2035	742,118	0.01
USD 1,400,000	HCA 3.5% 1/9/2030	1,198,406	0.02	USD 2,450,967	IndyMac IMSC Mortgage Loan Trust 2007-HOA1 0% 25/7/2047	3,543	0.00
USD 1,000,000	HCA 3.625% 15/3/2032	842,535	0.01	USD 457,895	IndyMac INDX Mortgage Loan Trust 2006-AR15 4.857% 25/7/2036	417,070	0.01
USD 4,700,000	HCA 4.5% 15/2/2027	4,499,274	0.06				
USD 2,452,000	HCA 5.375% 1/2/2025	2,430,171	0.03				
USD 2,045,000	HCA 5.875% 1/2/2029	2,039,496	0.03				
USD 1,000,000	Healthpeak Properties 1.35% 1/2/2027	869,978	0.01				
USD 684,000	Healthpeak Properties Interim 5.25% 15/12/2032	669,766	0.01				
USD 6,200,000	Home Depot 1.375% 15/3/2031	4,746,745	0.06				
USD 3,000,000	Home Depot 2.95% 15/6/2029	2,673,577	0.03				
USD 5,250,000	Home Depot 4.5% 15/9/2032*	5,045,383	0.07				

\*All or a portion of this security represents a security on loan.

The notes on pages 986 to 999 form an integral part of these financial statements.



# Fixed Income Global Opportunities Fund continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 3,589,264	IndyMac INDX Mortgage Loan Trust 2006-AR35 4.977% 25/1/2037	2,938,358	0.04	USD 1,192,091	JPMBB Commercial Mortgage Trust 2015-C29 0.565% 15/5/2048	12,008	0.00
USD 4,115,914	IndyMac INDX Mortgage Loan Trust 2007-AR19 3.362% 25/9/2037	2,666,559	0.03	USD 1,480,000	JPMBB Commercial Mortgage Trust 2015-C33 4.12% 15/12/2048	1,247,169	0.02
USD 489,885	IndyMac INDX Mortgage Loan Trust 2007-FLX5 4.857% 25/8/2037	424,026	0.01	USD 1,198,000	JPMBB Commercial Mortgage Trust 2016-C1 4.236% 17/3/2049	1,003,163	0.01
USD 1,298,000	Intel 4.875% 10/2/2028	1,278,538	0.02	USD 4,150,000	JPMDB Commercial Mortgage Trust 2016-C4 0.75% 15/12/2049	92,625	0.00
USD 2,785,000	Intercontinental Exchange 1.85% 15/9/2032	2,094,397	0.03	GBP 2,600,000	JPMorgan Chase 0.991% 28/4/2026	2,874,644	0.04
USD 2,880,000	Intercontinental Exchange 2.1% 15/6/2030	2,343,625	0.03	EUR 1,500,000	JPMorgan Chase 1.09% 11/3/2027	1,449,970	0.02
USD 1,500,000	Intercontinental Exchange 4.35% 15/6/2029	1,447,738	0.02	EUR 2,900,000	JPMorgan Chase 1.638% 18/5/2028	2,762,482	0.04
USD 4,165,000	International Business Machines 1.95% 15/5/2030	3,346,815	0.04	USD 1,500,000	JPMorgan Chase 1.764% 19/11/2031	1,151,251	0.02
USD 200,000	IQVIA 5% 15/5/2027	190,181	0.00	EUR 2,500,000	JPMorgan Chase 1.963% 23/3/2030	2,306,338	0.03
USD 296,930	Irwin Home Equity Loan Trust 2006-3 6.53% 25/9/2037	274,964	0.00	USD 1,709,000	JPMorgan Chase 2.083% 22/4/2026	1,587,957	0.02
USD 101,059	Irwin Home Equity Loan Trust 2006-P1 4.897% 25/12/2036	97,158	0.00	USD 1,664,000	JPMorgan Chase 2.182% 1/6/2028	1,454,962	0.02
USD 10,195,559	IXIS Real Estate Capital Trust 2007-HE1 4.847% 25/5/2037	2,663,477	0.03	USD 1,125,000	JPMorgan Chase 2.739% 15/10/2030	946,162	0.01
USD 1,455,000	J.P. Morgan Chase Commercial Mortgage Trust 2018-AON 4.128% 5/7/2031	1,289,130	0.02	USD 750,000	JPMorgan Chase 2.963% 25/1/2033	616,976	0.01
USD 4,428,722	J.P. Morgan Chase Commercial Mortgage Trust 2018-PHH 5.798% 15/6/2035	4,095,118	0.05	USD 4,610,000	JPMorgan Chase 3.702% 6/5/2030	4,146,873	0.05
USD 1,270,000	JobsOhio Beverage System 3.985% 1/1/2029	1,236,647	0.02	USD 5,465,000	JPMorgan Chase 4.08% 26/4/2026	5,315,673	0.07
USD 255,000	Johnson & Son 3.35% 30/9/2024	244,981	0.00	USD 12,611,000	JPMorgan Chase 4.323% 26/4/2028	12,064,846	0.16
USD 193,489	JP Morgan Alternative Loan Trust 2007-A2 3.959% 25/5/2037	160,904	0.00	USD 4,143,000	JPMorgan Chase 4.851% 25/7/2028	4,038,181	0.05
USD 2,321,741	JP Morgan Chase Commercial Mortgage Trust 2015-JP1 4.725% 15/1/2049	2,126,886	0.03	USD 3,600,000	JPMorgan Chase Bank 0% 28/12/2023	3,441,600	0.05
USD 10,620,000	JP Morgan Chase Commercial Mortgage Trust 2016-JP3 0.75% 15/8/2049	234,641	0.00	USD 4,150,000	Keurig Dr Pepper 3.95% 15/4/2029	3,833,434	0.05
USD 230,345	JP Morgan Madison Avenue Trust Series 2014-1 8.867% 25/11/2024	223,745	0.00	USD 5,000,000	KeyCorp Student Loan Trust 2004-A 6.065% 28/7/2042	4,673,882	0.06
USD 697,263	JP Morgan Mortgage Acquisition Trust 2006-CW1 5.022% 25/5/2036	675,626	0.01	USD 5,674,101	KeyCorp Student Loan Trust 2005-A 6.024% 27/12/2038	5,225,402	0.07
USD 4,655,000	JP Morgan Mortgage Acquisition Trust 2007-CH1 4.601% 25/11/2036	4,635,604	0.06	USD 455,000	Kinetik 5.875% 15/6/2030	418,584	0.00
USD 1,126,362	JPMBB Commercial Mortgage Trust 2014-C22 0.798% 15/9/2047	9,262	0.00	USD 1,875,000	Kraft Heinz Foods 3.75% 1/4/2030	1,708,968	0.02
USD 845,591	JPMBB Commercial Mortgage Trust 2014-C23 0.597% 15/9/2047	5,477	0.00	GBP 609,000	Kraft Heinz Foods 4.125% 1/7/2027	707,875	0.01
USD 7,006,000	JPMBB Commercial Mortgage Trust 2015-C27 0.5% 15/2/2048	57,987	0.00	USD 1,325,000	Kraft Heinz Foods 4.25% 1/3/2031	1,236,417	0.02
				EUR 1,045,000	Kronos International 3.75% 15/9/2025	1,008,062	0.01
				USD 1,819,083	Ladder Capital Commercial Mortgage 2013-GCP Mortgage Trust 1.157% 15/2/2036	81,459	0.00
				USD 1,000,000	Lear 4.25% 15/5/2029	912,376	0.01
				USD 182,785	Lehman ABS Manufactured Housing Contract Trust 2002-A 0% 15/6/2033	164,413	0.00

The notes on pages 986 to 999 form an integral part of these financial statements.

# Fixed Income Global Opportunities Fund continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 257,236	Lehman ABS Mortgage Loan Trust 4.707% 25/6/2037	183,519	0.00	USD 850,000	Marvell Technology 4.2% 22/6/2023	846,018	0.01
USD 758,425	Lehman Brothers Small Balance Commercial Mortgage Trust 2006-2 5.067% 25/9/2036	658,814	0.01	USD 290,000	Massachusetts Housing Finance Agency 4.5% 1/12/2039	286,086	0.00
USD 114,705	Lehman Brothers Small Balance Commercial Mortgage Trust 2007-1 4.867% 25/3/2037	113,493	0.00	USD 3,520,000	Massachusetts School Building Authority 2.866% 15/10/2031	2,993,525	0.04
USD 6,294,000	Lehman Brothers Small Balance Commercial Mortgage Trust 2007-3 6.617% 25/10/2037	5,060,181	0.07	USD 2,545,000	Massachusetts School Building Authority 2.966% 15/10/2032	2,146,608	0.03
USD 946,490	Lehman XS Trust Series 2007-16N 6.517% 25/9/2047	1,180,005	0.02	USD 1,401,845	Mastr Asset Backed Trust 2007-HE1 4.897% 25/5/2037	1,101,362	0.01
USD 459,921	Lehman XS Trust Series 2007-20N 6.917% 25/12/2037	455,062	0.01	USD 317,196	MASTR Resecuritization Trust 2008-3 2.159% 25/8/2037	198,701	0.00
USD 2,775,000	Leidos 2.95% 15/5/2023	2,759,556	0.03	USD 252,614	Mastr Specialized Loan Trust 4.877% 25/6/2046	239,987	0.00
USD 376,268	LendingPoint Pass-Through Trust Series 2022-ST1 2.5% 15/3/2028	356,646	0.01	USD 143,000	Matador Resources 5.875% 15/9/2026	138,043	0.00
USD 442,977	LendingPoint Pass-Through Trust Series 2022-ST2 3.25% 15/4/2028	422,472	0.01	USD 7,007,000	Mauser Packaging Solutions 7.875% 15/8/2026	7,048,552	0.09
USD 467,000	Level 3 Financing 4.25% 1/7/2028	322,046	0.00	USD 2,726,000	Maxar Technologies 7.75% 15/6/2027	2,851,341	0.04
USD 841,000	Level 3 Financing 4.625% 15/9/2027	627,912	0.01	USD 16,762,000	Medline Borrower 3.875% 1/4/2029	13,886,633	0.18
EUR 2,222,000	Liberty Mutual 3.625% 23/5/2059	2,212,521	0.03	USD 983,631	Merrill Lynch Alternative Note Asset Trust Series 2007-OAR2 5.037% 25/4/2037	885,001	0.01
USD 4,056,000	Lions Gate Capital 5.5% 15/4/2029	2,850,823	0.04	USD 4,498,677	Merrill Lynch First Franklin Mortgage Loan Trust Series 2007-2 5.097% 25/5/2037	1,160,606	0.02
USD 8,836,478	Loanpal Solar Loan 2.47% 20/12/2047	6,626,269	0.09	USD 4,481,205	Merrill Lynch First Franklin Mortgage Loan Trust Series 2007-H1 8.117% 25/10/2037	4,080,334	0.05
USD 2,744,330	Long Beach Mortgage Loan Trust 2006-5 4.917% 25/6/2036	1,337,503	0.02	USD 817,263	Merrill Lynch Mortgage Investors Trust Series 2006-RM3 4.797% 25/6/2037	177,282	0.00
USD 740,033	Long Beach Mortgage Loan Trust 2006-6 4.917% 25/7/2036	305,924	0.00	USD 147,000	Metropolitan Life Global Funding I 1.875% 11/1/2027	129,837	0.00
USD 6,053,459	Long Beach Mortgage Loan Trust 2006-7 4.937% 25/8/2036	2,587,825	0.03	USD 33,000	MGM Resorts International 4.625% 1/9/2026	30,736	0.00
USD 1,850,000	Louisiana Public Facilities Authority 3% 15/5/2047	1,343,549	0.02	USD 357,000	MGM Resorts International 5.5% 15/4/2027	338,668	0.00
USD 2,310,000	Lowe's 1.7% 15/10/2030	1,796,422	0.02	USD 32,000	MGM Resorts International 5.75% 15/6/2025	31,418	0.00
USD 3,250,000	Lowe's 2.625% 1/4/2031	2,661,952	0.03	USD 2,575,000	Microchip Technology 0.972% 15/2/2024	2,462,055	0.03
USD 2,251,000	Lowe's 3.35% 1/4/2027	2,104,144	0.03	USD 445,000	Microchip Technology 2.67% 1/9/2023	438,720	0.01
USD 750,000	Lowe's 3.75% 1/4/2032	661,654	0.01	USD 1,320,000	Microchip Technology 4.333% 1/6/2023	1,316,216	0.02
USD 1,125,000	Lowe's 4.5% 15/4/2030	1,069,315	0.01	USD 1,876,000	Midwest Gaming Borrower / Midwest Gaming Finance 4.875% 1/5/2029	1,602,241	0.02
USD 264,367	LSTAR Commercial Mortgage Trust 2015-3 3.148% 20/4/2048	253,467	0.00	EUR 1,572,000	Moody's 0.95% 25/2/2030	1,374,904	0.02
USD 1,931,856	LSTAR Commercial Mortgage Trust 2017-5 0.794% 10/3/2050	37,481	0.00	EUR 1,600,000	Morgan Stanley 0.495% 26/10/2029	1,363,009	0.02
USD 750,000	LYB International Finance III 2.25% 1/10/2030	598,098	0.01	EUR 5,000,000	Morgan Stanley 1.102% 29/4/2033	3,927,023	0.05
USD 1,885,000	Lyford Consolidated Independent School District/TX 4% 15/8/2047	1,784,570	0.02	USD 360,000	Morgan Stanley 1.512% 20/7/2027	313,890	0.00
USD 3,192,000	M/I Homes 4.95% 1/2/2028	2,860,882	0.04				
USD 4,008,000	MAD Mortgage Trust 2017-330M 4.108% 15/8/2034	3,656,455	0.05				
USD 3,529,000	MAD Mortgage Trust 2017-330M 4.167% 15/8/2034	3,238,752	0.04				
USD 273,515	Madison Avenue Manufactured Housing Contract Trust 2002-A 7.867% 25/3/2032	273,751	0.00				

The notes on pages 986 to 999 form an integral part of these financial statements.

# Fixed Income Global Opportunities Fund continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 1,500,000	Morgan Stanley 1.794% 13/2/2032	1,136,743	0.01	USD 630,775	Morgan Stanley Residential Mortgage Loan Trust 2014-1 5.891% 25/6/2044	574,361	0.01
USD 5,498,000	Morgan Stanley 2.475% 21/1/2028	4,896,207	0.06	USD 2,053,578	Mortgage Loan Resecuritization Trust 4.906% 16/4/2036	1,958,719	0.03
USD 4,250,000	Morgan Stanley 2.699% 22/1/2031	3,541,206	0.05	USD 1,552,981	Mosaic Solar Loan Trust 2018-1 4.01% 22/6/2043	1,435,417	0.02
EUR 8,500,000	Morgan Stanley 2.95% 7/5/2032	8,000,740	0.10	USD 3,858,184	Mosaic Solar Loan Trust 2018-2-GS 4.2% 22/2/2044	3,548,687	0.05
USD 1,200,000	Morgan Stanley 3.622% 1/4/2031	1,059,187	0.01	USD 655,236	Mosaic Solar Loan Trust 2018-2-GS 5.97% 22/2/2044	561,388	0.01
USD 7,306,000	Morgan Stanley 4.21% 20/4/2028	6,929,242	0.09	USD 4,899,111	Mosaic Solar Loan Trust 2019-1 4.37% 21/12/2043	4,555,768	0.06
USD 375,000	Morgan Stanley 4.431% 23/1/2030	351,930	0.00	USD 921,989	Mosaic Solar Loan Trust 2022-2 4.38% 21/1/2053	859,185	0.01
USD 4,034,000	Morgan Stanley 5.05% 28/1/2027	3,988,255	0.05	USD 750,000	Motorola Solutions 4.6% 23/2/2028	722,368	0.01
USD 2,200,047	Morgan Stanley ABS Capital I Trust 2005-HE5 5.487% 25/9/2035	1,828,627	0.02	GBP 440,000	MPT Operating Partnership / MPT Finance 2.55% 5/12/2023	506,617	0.01
USD 324,124	Morgan Stanley ABS Capital I Trust 2007-SEA1 6.517% 25/2/2047	304,825	0.00	EUR 2,543,000	MPT Operating Partnership / MPT Finance 3.325% 24/3/2025*	2,354,014	0.03
USD 3,654,543	Morgan Stanley Bank of America Merrill Lynch Trust 2014 C19 1.179% 15/12/2047	74,498	0.00	USD 4,307,077	MSCG Trust 2018-SELF 6.738% 15/10/2037	4,187,370	0.05
USD 10,520,884	Morgan Stanley Bank of America Merrill Lynch Trust 2014 C19 1.179% 15/12/2047	200,041	0.00	USD 402,103	MSCG Trust 2018-SELF 7.638% 15/10/2037	392,588	0.01
USD 3,349,202	Morgan Stanley Bank of America Merrill Lynch Trust 2015-C21 0.274% 15/3/2048	19,533	0.00	USD 455,689	Multi Security Asset Trust Commercial Mortgage-Backed Pass-Through 4.78% 28/11/2035	306,468	0.00
USD 428,938	Morgan Stanley Bank of America Merrill Lynch Trust 2015-C23 4.139% 15/7/2050	360,310	0.00	USD 1,510,643	NACC Reperforming Loan REMIC Trust 2004-R1 6.5% 25/3/2034	1,285,640	0.02
USD 1,500,000	Morgan Stanley Bank of America Merrill Lynch Trust 2015-C24 4.326% 15/5/2048	1,411,646	0.02	USD 346,844	NACC Reperforming Loan REMIC Trust 2004-R1 7.5% 25/3/2034	304,252	0.00
USD 209,922	Morgan Stanley Bank of America Merrill Lynch Trust 2015-C25 4.523% 15/10/2048	191,330	0.00	EUR 783,000	National Grid North America 1.054% 20/1/2031	649,977	0.01
USD 5,104,909	Morgan Stanley Bank of America Merrill Lynch Trust 2015-C26 1.308% 15/10/2048	155,231	0.00	USD 1,620,000	Nationstar Home Equity Loan Trust 2007-B 5.027% 25/4/2037	1,487,351	0.02
USD 362,592	Morgan Stanley Capital I 2017-HR2 2.73% 15/12/2050	245,947	0.00	USD 1,680,000	Nationstar Mortgage 5.125% 15/12/2030	1,295,517	0.02
USD 2,519,058	Morgan Stanley Capital I Trust 2017-H1 2.152% 15/6/2050	194,894	0.00	USD 1,832,000	Nationstar Mortgage 5.5% 15/8/2028	1,560,419	0.02
USD 1,617,856	Morgan Stanley Capital I Trust 2017-H1 4.281% 15/6/2050	1,415,286	0.02	USD 794,000	Nationstar Mortgage 5.75% 15/11/2031	622,159	0.01
USD 2,754,000	Morgan Stanley Capital I Trust 2018-MP 4.276% 11/7/2040	2,127,245	0.03	USD 648,000	Nationstar Mortgage 6% 15/1/2027	596,834	0.01
USD 225,000	Morgan Stanley Capital I Trust 2018-MP 4.276% 11/7/2040	197,725	0.00	USD 332,946	Natixis Commercial Mortgage Trust 2018-FL1 5.538% 15/6/2035	322,333	0.00
USD 690,000	Morgan Stanley Capital I Trust 2018-SUN 5.488% 15/7/2035	683,231	0.01	USD 2,882,000	Navient Private Education Loan Trust 2014-A 3.5% 15/8/2044	2,660,677	0.03
USD 1,213,000	Morgan Stanley Capital I Trust 2018-SUN 5.788% 15/7/2035	1,200,847	0.02	USD 2,174,000	Navient Private Education Loan Trust 2015-A 3.5% 15/12/2044	1,916,815	0.03
USD 23,000	Morgan Stanley Capital I Trust 2018-SUN 7.138% 15/7/2035	22,714	0.00	USD 1,200,000	Navient Private Education Loan Trust 2020-A 3.16% 15/11/2068	1,002,175	0.01
USD 720,401	Morgan Stanley Home Equity Loan Trust 2006-3 4.937% 25/4/2036	518,580	0.01	USD 2,110,000	Navient Private Education Loan Trust 2020-I 2.95% 15/4/2069	1,695,636	0.02
USD 1,481,776	Morgan Stanley Resecuritization Trust 2013-R7 4.709% 26/12/2046	1,319,647	0.02	EUR 1,600,000	Netflix 4.625% 15/5/2029	1,687,487	0.02

\* All or a portion of this security represents a security on loan.

The notes on pages 986 to 999 form an integral part of these financial statements.

# Fixed Income Global Opportunities Fund continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 3,946,800	New Century Home Equity Loan Trust Series 2005-B 5.337% 25/10/2035	3,834,550	0.05	USD 2,110,000	NVIDIA 2.85% 1/4/2030	1,850,745	0.02
USD 2,661,794	New Century Home Equity Loan Trust Series 2005-C 5.292% 25/12/2035	2,056,322	0.03	USD 483,367	Oakwood Mortgage Investors 5.26% 15/1/2019***	299,537	0.00
USD 639,000	New Home 7.25% 15/10/2025	591,784	0.01	USD 401,958	Oakwood Mortgage Investors 6.93% 15/9/2031	232,939	0.00
USD 1,155,000	New Jersey Health Care Facilities Financing Authority 3% 1/7/2051	833,787	0.01	USD 1,013,041	Oakwood Mortgage Investors 7.475% 15/8/2027	846,574	0.01
USD 1,150,000	New Jersey Transportation Trust Fund Authority 5.754% 15/12/2028	1,160,258	0.01	USD 28,148,566	Olympic Tower 2017-OT Mortgage Trust 0.379% 10/5/2039	412,120	0.01
USD 1,515,000	New York City Municipal Water Finance Authority 5.44% 15/6/2043	1,604,213	0.02	USD 2,232,801	Olympic Tower 2017-OT Mortgage Trust 3.945% 10/5/2039	1,615,069	0.02
USD 435,000	New York City Municipal Water Finance Authority 5.75% 15/6/2041	477,847	0.01	EUR 1,287,000	Olympus Water US 3.875% 1/10/2028*	1,176,864	0.01
GBP 1,170,000	New York Life Global Funding 4.35% 16/9/2025	1,399,343	0.02	USD 1,800,000	Oncor Electric Delivery 2.75% 15/5/2030	1,558,480	0.02
USD 1,115,000	New York State Dormitory Authority 3.19% 15/2/2043	867,531	0.01	USD 2,340,000	Oncor Electric Delivery 5.75% 15/3/2029	2,416,133	0.03
USD 1,245,000	New York State Urban Development 3.32% 15/3/2029	1,141,538	0.01	USD 41,869,799	One Market Plaza Trust 2017-1MKT 0% 10/2/2032	1,256	0.00
USD 1,480,000	New York State Urban Development 4% 15/3/2038	1,467,893	0.02	USD 8,776,000	One Market Plaza Trust 2017-1MKT 0.09% 10/2/2032	23,070	0.00
USD 2,858,000	Newmont 2.25% 1/10/2030	2,295,839	0.03	USD 1,989,000	OneMain Financial Issuance Trust 2019-2 3.14% 14/10/2036	1,816,674	0.02
USD 3,235,000	Newmont 2.6% 15/7/2032	2,573,006	0.03	USD 3,870,000	OneMain Financial Issuance Trust 2019-2 4.05% 14/10/2036	3,296,124	0.04
USD 1,444,000	Newmont 2.8% 1/10/2029*	1,225,205	0.02	USD 1,270,000	OneMain Financial Issuance Trust 2020-2 2.76% 14/9/2035	1,093,445	0.01
USD 1,224,000	Nexstar Media 4.75% 1/11/2028	1,066,117	0.01	USD 3,210,000	OneMain Financial Issuance Trust 2020-2 3.45% 14/9/2035	2,708,531	0.04
USD 737,000	Nexstar Media 5.625% 15/7/2027	684,706	0.01	USD 450,000	OneMain Financial Issuance Trust 2021-1 2.22% 16/6/2036	368,981	0.01
USD 1,500,000	NextEra Energy Capital 1.9% 15/6/2028	1,267,543	0.02	USD 3,831,000	OneMain Financial Issuance Trust 2021-1 5.136% 16/6/2036	3,742,469	0.05
USD 711,000	NextEra Energy Capital 6.051% 1/3/2025	715,680	0.01	USD 2,000,000	Option One Mortgage Loan Trust 2005-4 Asset-Backed Certificates Series 2005-4 5.352% 25/11/2035	1,590,734	0.02
USD 5,800,000	NGPL PipeCo 7.768% 15/12/2037	6,242,271	0.08	USD 1,950,000	Option One Mortgage Loan Trust 2007-CP1 4.827% 25/3/2037	1,544,683	0.02
USD 1,704,000	Nine Energy Service 13% 1/2/2028	1,745,620	0.02	USD 4,768,299	Option One Mortgage Loan Trust 2007-FXD1 5.866% 25/1/2037	3,866,893	0.05
USD 189,804	Nomura Asset Acceptance Alternative Loan Trust Series 2001-R1A 7% 19/2/2030	182,188	0.00	USD 5,209,954	Option One Mortgage Loan Trust 2007-FXD1 5.866% 25/1/2037	4,366,351	0.06
USD 631,539	Nomura Asset Acceptance Alternative Loan Trust Series 2005-AP1 6.046% 25/2/2035	592,523	0.01	USD 1,993,547	Option One Mortgage Loan Trust 2007-FXD2 5.82% 25/3/2037	1,754,230	0.02
USD 448,153	Nomura Asset Acceptance Alternative Loan Trust Series 2006-AF1 7.134% 25/5/2036	101,384	0.00	USD 1,000,000	Oracle 2.3% 25/3/2028	866,156	0.01
USD 74,532	Nomura Asset Acceptance Alternative Loan Trust Series 2006-S5 5.017% 25/10/2036	84,465	0.00	USD 1,500,000	Oracle 2.875% 25/3/2031	1,239,211	0.02
USD 1,400,620	Nomura Asset Acceptance Alternative Loan Trust Series 2007-2 5.037% 25/6/2037	1,241,739	0.02	USD 1,400,000	Oracle 2.95% 1/4/2030	1,192,427	0.01
USD 2,895,000	Northern States Power 2.9% 1/3/2050	1,967,632	0.03	USD 763,000	Oracle 4.9% 6/2/2033	716,541	0.01
USD 6,505,000	NVIDIA 2% 15/6/2031	5,227,232	0.07	USD 574,000	Oracle 5.8% 10/11/2025	580,454	0.01
				USD 2,115,000	Oracle 6.25% 9/11/2032	2,191,352	0.03
				USD 855,528	Oregon School Boards Association 4.759% 30/6/2028	846,386	0.01
				USD 1,910,000	Oregon School Boards Association 5.55% 30/6/2028	1,945,038	0.03
				EUR 1,200,000	Organon / Organon Foreign Debt Co-Issuer 2.875% 30/4/2028	1,095,982	0.01

\*All or a portion of this security represents a security on loan.  
 \*\*\*This security is in default, see Note 2(b)

# Fixed Income Global Opportunities Fund continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 456,454	Origen Manufactured Housing Contract Trust 2001-A 7.82% 15/3/2032	414,260	0.01	USD 4,381,619	Ready Capital Mortgage Financing 2022-FL9 7.072% 25/6/2037	4,395,418	0.06
USD 681,348	Origen Manufactured Housing Contract Trust 2007-B 5.788% 15/10/2037	704,737	0.01	USD 1,500,000	Realty Income 3.65% 15/1/2028	1,402,914	0.02
USD 65,000	Outfront Media Capital / Outfront Media Capital 4.625% 15/3/2030	53,285	0.00	USD 750,000	Realty Income 5.625% 13/10/2032	761,641	0.01
USD 85,000	Outfront Media Capital / Outfront Media Capital 5% 15/8/2027	76,314	0.00	USD 2,635,000	Regal Rexnord 6.05% 15/2/2026	2,609,141	0.03
USD 1,373,172	Ownit Mortgage Loan Trust Series 2006-2 6.5% 25/1/2037	1,153,717	0.02	USD 770,000	Regal Rexnord 6.05% 15/4/2028	753,470	0.01
USD 72,000	Pacific Gas and Electric 3.25% 16/2/2024	70,641	0.00	USD 67,846	Reperforming Loan REMIC Trust 2005-R3 5.017% 25/9/2035	58,913	0.00
USD 1,485,000	Pacific Gas and Electric 3.85% 15/11/2023	1,468,378	0.02	USD 951,436	Residential Asset Securitization Trust 2005-A5 5.017% 25/5/2035	640,640	0.01
USD 1,500,000	Pacific Gas and Electric 4.95% 8/6/2025	1,469,188	0.02	USD 2,485,006	RFMSI Series 2006-SA2 Trust 4.902% 25/8/2036	1,742,463	0.02
USD 443,000	Pacific Gas and Electric 5.45% 15/6/2027	431,407	0.01	USD 227,000	RHP Hotel Properties / RHP Finance 4.75% 15/10/2027	208,908	0.00
USD 1,380,000	Pacific Gas and Electric 6.15% 15/1/2033	1,359,249	0.02	USD 3,244,000	Rocket Mortgage / Rocket Mortgage Co-Issuer 2.875% 15/10/2026	2,783,936	0.04
USD 3,011,000	Paramount Global 6.375% 30/3/2062	2,596,689	0.03	USD 3,312,000	Rocket Mortgage / Rocket Mortgage Co-Issuer 3.625% 1/3/2029	2,670,253	0.03
USD 2,627,000	Park Intermediate / PK Domestic Property / PK Finance Co-Issuer 4.875% 15/5/2029	2,188,766	0.03	USD 710,000	Rocket Mortgage / Rocket Mortgage Co-Issuer 3.875% 1/3/2031	553,093	0.01
USD 3,060,000	Parker-Hannifin 3.25% 14/6/2029	2,713,961	0.04	USD 1,070,000	Rutgers The State University of New Jersey 3.27% 1/5/2043	825,590	0.01
USD 78,000	PDC Energy 5.75% 15/5/2026	74,288	0.00	USD 947,000	Sabre GBLB 7.375% 1/9/2025	888,939	0.01
USD 453,000	Periama 5.95% 19/4/2026	427,401	0.00	USD 3,562,000	Sabre GBLB 9.25% 15/4/2025	3,508,681	0.05
USD 34,000	Pitney Bowes 4.625% 15/3/2024 <sup>*</sup>	33,737	0.00	USD 1,206,000	Sabre GBLB 11.25% 15/12/2027	1,202,751	0.02
USD 7,020,000	Pitney Bowes 6.875% 15/3/2027 <sup>*</sup>	5,834,076	0.07	USD 6,405	SACO I Trust 2006-9 4.917% 25/8/2036	6,399	0.00
USD 1,329,000	PNC Financial Services 5.354% 2/12/2028	1,334,708	0.02	USD 2,345,000	San Diego County Water Authority 5% 1/5/2052	2,563,604	0.03
USD 1,020,000	PPG Industries 2.55% 15/6/2030	851,671	0.01	USD 1,800,000	Sanger Independent School District 4% 15/8/2047	1,701,507	0.02
USD 167,474	Prime Mortgage Trust 2006-DR1 5.5% 25/5/2035	145,675	0.00	USD 4,395,000	Sasol Financing USA 4.375% 18/9/2026	3,960,302	0.05
USD 211,000	Principal Life Global Funding II 1.25% 16/8/2026	182,600	0.00	USD 1,757,000	Sasol Financing USA 5.5% 18/3/2031	1,481,006	0.02
USD 612,000	Prologis 2.25% 15/1/2032	488,645	0.01	USD 3,762,000	Sasol Financing USA 5.875% 27/3/2024	3,714,975	0.05
USD 1,561,000	Prologis 4.625% 15/1/2033	1,504,017	0.02	USD 1,499,000	Sasol Financing USA 6.5% 27/9/2028 <sup>*</sup>	1,405,961	0.02
EUR 2,100,000	Prologis Euro Finance 0.25% 10/9/2027 <sup>*</sup>	1,870,219	0.02	EUR 164,000	SCIL IV / SCIL USA 4.375% 1/11/2026	160,799	0.00
EUR 1,690,000	Prologis Euro Finance 4.25% 31/1/2043 <sup>*</sup>	1,682,782	0.02	USD 3,649,357	Seasoned Credit Risk Transfer Trust Series 2017-3 0% 25/7/2056	596,368	0.01
USD 3,125,345	PRPM 2020-4 2.951% 25/10/2025	3,041,622	0.04	USD 4,680,251	Seasoned Credit Risk Transfer Trust Series 2017-3 0.873% 25/7/2056	377,394	0.00
USD 597,694	RALI Series 2007-QH9 Trust 4.095% 25/11/2037	516,147	0.01	USD 488,517	Seasoned Credit Risk Transfer Trust Series 2018-1 4.19% 25/5/2057	168,147	0.00
USD 850,882	RAMP Series 2004-RS7 Trust 4.273% 25/7/2034	692,974	0.01	USD 170,000	Securitized Asset Backed Receivables Trust 2006-OP1 5.622% 25/10/2035	122,381	0.00
USD 4,203,000	Rand Parent 8.5% 15/2/2030	4,044,946	0.05	USD 7,674,000	Select Medical 6.25% 15/8/2026	7,346,090	0.09
USD 2,732,888	RASC Series 2006-EMX9 Trust 5.097% 25/11/2036	2,188,204	0.03	USD 1,401,000	Sempra Energy 3.7% 1/4/2029	1,269,587	0.02
USD 17,796,697	Ready Capital Mortgage Financing 2022-FL10 7.17% 25/10/2039	17,771,326	0.23				

<sup>\*</sup>All or a portion of this security represents a security on loan.

The notes on pages 986 to 999 form an integral part of these financial statements.

# Fixed Income Global Opportunities Fund continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 1,462,000	Service Properties Trust 4.35% 1/10/2024	1,390,859	0.02	USD 905,625	Sprint Spectrum / Sprint Spectrum II / Sprint Spectrum III 4.738% 20/9/2029	895,374	0.01
USD 4,904,000	Service Properties Trust 4.5% 15/6/2023	4,905,421	0.06	USD 375,000	Sprint Spectrum / Sprint Spectrum II / Sprint Spectrum III 5.152% 20/9/2029	370,539	0.01
USD 1,427,000	Service Properties Trust 4.5% 15/3/2025	1,331,667	0.02	USD 1,155,000	State of California 7.3% 1/10/2039	1,409,078	0.02
USD 395,000	Service Properties Trust 5.5% 15/12/2027	355,068	0.00	USD 630,000	State of California 7.35% 1/11/2039	772,493	0.01
USD 2,337,000	Service Properties Trust 7.5% 15/9/2025	2,315,644	0.03	USD 580,000	State of California 7.5% 1/4/2034	702,559	0.01
USD 5,997,475	Sesac Finance 5.216% 25/7/2049	5,585,532	0.07	USD 1,300,000	State of California 7.55% 1/4/2039	1,654,215	0.02
USD 1,257,716	SG Mortgage Trust 2006-FRE2 4.937% 25/7/2036	291,798	0.00	USD 1,695,000	State of Georgia 4% 1/7/2040	1,712,391	0.02
USD 3,150,000	Sherwin-Williams 2.95% 15/8/2029	2,725,457	0.03	USD 1,695,000	State of Georgia 4% 1/7/2041	1,704,241	0.02
EUR 930,000	Silgan 2.25% 1/6/2028	842,145	0.01	USD 1,885,000	State of Minnesota 4% 1/9/2038	1,960,347	0.03
USD 395,000	Sirius XM Radio 5% 1/8/2027	361,329	0.00	USD 3,080,000	State of New York 2.8% 15/2/2032	2,646,269	0.03
USD 217,000	Sirius XM Radio 5.5% 1/7/2029	194,719	0.00	USD 955,000	State of Ohio 5% 1/3/2039	1,068,581	0.01
USD 1,760,000	Skyworks Solutions 0.9% 1/6/2023	1,737,624	0.02	USD 1,070,000	State of Oregon 5.892% 1/6/2027	1,098,996	0.01
USD 6,506,380	SLM Private Education Loan Trust 2010-C 9.338% 15/10/2041	6,984,215	0.09	USD 2,000,000	State Street 1.684% 18/11/2027	1,767,024	0.02
USD 1,485,000	SMB Private Education Loan Trust 2014-A 4.5% 15/9/2045	1,271,799	0.02	USD 1,900,000	State Street 2.623% 7/2/2033	1,546,921	0.02
USD 6,689,000	SMB Private Education Loan Trust 2015-B 3.5% 17/12/2040	6,331,669	0.08	USD 3,000,000	Steel Dynamics 3.25% 15/10/2050	2,001,556	0.03
USD 1,910,000	SMB Private Education Loan Trust 2015-C 3.5% 15/9/2043	1,801,620	0.02	USD 3,815,000	Steel Dynamics 3.45% 15/4/2030	3,369,620	0.04
USD 1,800,000	SMB Private Education Loan Trust 2020-A 3% 15/8/2045	1,515,878	0.02	USD 297,000	Stem 0.5% 1/12/2028	182,219	0.00
USD 3,410,000	SMB Private Education Loan Trust 2020-PT-A 2.5% 15/9/2054	2,691,426	0.04	USD 2,333,000	Stillwater Mining 4% 16/11/2026	2,082,202	0.03
USD 1,290,000	SMB Private Education Loan Trust 2020-PT-A 3.2% 15/9/2054	1,036,047	0.01	USD 783,628	Structured Adjustable Rate Mortgage Loan Trust 3.42% 25/4/2036	486,150	0.01
USD 3,600,000	SMB Private Education Loan Trust 2020-PTB 2.5% 15/9/2054	2,845,505	0.04	USD 621,368	Structured Asset Mortgage Investments II Trust 2006-AR2 5.077% 25/2/2036	543,065	0.01
USD 8,810,000	SMB Private Education Loan Trust 2021-A 2.99% 15/1/2053	7,639,051	0.10	USD 281,644	Structured Asset Mortgage Investments II Trust 2006-AR5 5.037% 25/5/2046	187,128	0.00
USD 2,460,000	SMB Private Education Loan Trust 2021-A 3.86% 15/1/2053	2,239,267	0.03	USD 4,481,192	Structured Asset Mortgage Loan Trust Series 2006-RF3 6% 25/10/2036	2,756,356	0.04
USD 1,690,000	SMB Private Education Loan Trust 2021-A 3.86% 15/1/2053	1,549,440	0.02	USD 2,409,043	Structured Asset Mortgage Loan Trust Series 2006-RF4 6% 25/10/2036	1,377,965	0.02
USD 2,886,000	Sonoco Products 2.25% 1/2/2027	2,584,870	0.03	EUR 488,000	Stryker 2.625% 30/11/2030	468,826	0.01
USD 29,759	Soundview Home Loan Trust 2004-WMC1 5.412% 25/1/2035	27,146	0.00	USD 500,000	Summer BC Bidco B 5.5% 31/10/2026	428,964	0.01
EUR 6,087,000	Southern 1.875% 15/9/2081	5,173,548	0.06	USD 760,000	Sumter Landing Community Development District 4.172% 1/10/2047	659,889	0.01
USD 5,200,000	Southern 3.875% 15/12/2025	5,131,795	0.07	USD 2,334,000	Sunoco / Sunoco Finance 4.5% 30/4/2030	2,029,576	0.03
USD 2,235,000	Southern California Edison 2.75% 1/2/2032	1,842,591	0.02	USD 1,210,000	Sunoco / Sunoco Finance 5.875% 15/3/2028	1,162,766	0.01
USD 620,000	Southern California Edison 2.85% 1/8/2029	533,963	0.01	USD 1,382,000	Talen Energy Supply 6.625% 15/1/2028	1,403,974	0.02
USD 955,000	Southern California Edison 5.95% 1/11/2032	989,938	0.01	USD 4,233,000	Tap Rock Resources 7% 1/10/2026	3,893,154	0.05
EUR 1,300,000	Southern Power 1.85% 20/6/2026	1,292,645	0.02	USD 1,717,000	Taylor Morrison Communities 5.875% 15/6/2027	1,657,094	0.02
USD 6,489,000	Sprint 7.875% 15/9/2023	6,559,685	0.08				

The notes on pages 986 to 999 form an integral part of these financial statements.

# Fixed Income Global Opportunities Fund continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 424,000	TEGNA 4.625% 15/3/2028	380,010	0.01	USD 6,848,500	United States Treasury Inflation Indexed Bonds 0.125% 15/10/2026	7,006,160	0.09
USD 8,970,000	Tenet Healthcare 4.25% 1/6/2029	7,870,278	0.10	USD 16,152,700	United States Treasury Inflation Indexed Bonds 0.125% 15/4/2027	15,830,768	0.20
USD 4,095,000	Tenet Healthcare 4.375% 15/1/2030	3,576,312	0.05	USD 105,415,900	United States Treasury Inflation Indexed Bonds 0.5% 15/4/2024*	121,851,509	1.57
USD 255,000	Tenet Healthcare 4.625% 15/6/2028	231,535	0.00	USD 107,080,600	United States Treasury Inflation Indexed Bonds 0.625% 15/1/2024*	134,817,776	1.73
USD 196,000	Tenet Healthcare 5.125% 1/11/2027	184,204	0.00	USD 35,904,000	United States Treasury Inflation Indexed Bonds 0.625% 15/7/2032	33,709,660	0.43
USD 1,852,000	Tenet Healthcare 6.125% 15/6/2030	1,757,400	0.02	USD 46,479,100	United States Treasury Note/Bond 1.125% 15/2/2031*	37,647,163	0.48
USD 196,000	Tenet Healthcare 6.25% 1/2/2027	191,104	0.00	USD 15,484,500	United States Treasury Note/Bond 1.125% 15/5/2040	9,712,592	0.12
USD 235,000	Tennessee Housing Development Agency 3.85% 1/7/2043	230,601	0.00	USD 443,874,400	United States Treasury Note/Bond 1.25% 30/11/2026*	395,871,812	5.10
USD 190,000	Tennessee Housing Development Agency 3.95% 1/1/2049	186,858	0.00	USD 46,464,500	United States Treasury Note/Bond 1.25% 31/12/2026*	41,362,480	0.53
USD 1,700,000	Texas A&M University 2.836% 15/5/2027	1,585,075	0.02	USD 14,306,600	United States Treasury Note/Bond 1.375% 15/11/2031	11,586,949	0.15
USD 936,800	Thornburg Mortgage Trust 2006-3 2.703% 25/6/2046	634,741	0.01	USD 8,589,500	United States Treasury Note/Bond 1.625% 15/11/2050*	5,187,924	0.07
USD 50,773	Thornburg Mortgage Trust 2007-3 6.892% 25/6/2047	48,651	0.00	USD 20,159,800	United States Treasury Note/Bond 1.75% 15/8/2041*	13,839,781	0.18
USD 2,612,000	TK Elevator US Newco 5.25% 15/7/2027	2,369,241	0.03	USD 19,225,400	United States Treasury Note/Bond 1.875% 15/2/2041*	13,619,994	0.18
USD 1,000,000	T-Mobile USA 2.05% 15/2/2028	856,872	0.01	USD 7,385,700	United States Treasury Note/Bond 1.875% 15/2/2051	4,753,967	0.06
USD 1,750,000	T-Mobile USA 2.4% 15/3/2029	1,476,110	0.02	USD 10,043,200	United States Treasury Note/Bond 2.25% 15/8/2049*	7,113,999	0.09
USD 1,500,000	T-Mobile USA 2.7% 15/3/2032	1,210,053	0.02	USD 31,898,500	United States Treasury Note/Bond 2.375% 15/5/2029*	28,774,690	0.37
USD 1,500,000	T-Mobile USA 2.875% 15/2/2031	1,244,124	0.02	USD 13,926,000	United States Treasury Note/Bond 2.375% 15/2/2042*	10,621,295	0.14
USD 5,415,000	T-Mobile USA 3.375% 15/4/2029	4,785,078	0.06	USD 14,761,300	United States Treasury Note/Bond 2.375% 15/11/2049*	10,752,396	0.14
USD 1,125,000	T-Mobile USA 3.5% 15/4/2031	973,602	0.01	USD 107,318,600	United States Treasury Note/Bond 2.625% 31/5/2027*	100,250,664	1.29
USD 1,700,000	T-Mobile USA 3.75% 15/4/2027	1,596,424	0.02	USD 19,130,800	United States Treasury Note/Bond 2.75% 31/7/2027	17,936,620	0.23
USD 2,790,000	T-Mobile USA 3.875% 15/4/2030	2,523,534	0.03	USD 10,379,800	United States Treasury Note/Bond 2.75% 15/8/2032	9,383,177	0.12
USD 2,875,000	Tobacco Settlement Financing 6.706% 1/6/2046	2,646,457	0.03	USD 382,655,700	United States Treasury Note/Bond 2.875% 15/5/2032*	350,182,282	4.51
USD 1,650,000	Topaz Solar Farms 5.75% 30/9/2039	1,519,963	0.02	USD 264,901,700	United States Treasury Note/Bond 2.875% 15/5/2052*	214,125,427	2.76
USD 555,000	Toyota Motor Credit 3.05% 22/3/2027	515,500	0.01	USD 567,700	United States Treasury Note/Bond 3% 15/8/2048	468,519	0.01
USD 1,500,000	Toyota Motor Credit 3.375% 1/4/2030	1,369,384	0.02	USD 10,804,300	United States Treasury Note/Bond 3% 15/8/2052*	8,965,881	0.12
USD 3,195,000	Tri Pointe Homes 5.25% 1/6/2027	2,959,305	0.04	USD 58,982,700	United States Treasury Note/Bond 3.25% 30/6/2027*	56,487,456	0.73
USD 167,000	Tri Pointe Homes 5.7% 15/6/2028	155,788	0.00	USD 34,771,300	United States Treasury Note/Bond 3.25% 15/5/2042*	30,483,292	0.39
USD 850,000	Tricon American Homes 2018-SFR1 Trust 4.564% 17/5/2037	801,470	0.01	USD 57,763,000	United States Treasury Note/Bond 4% 15/12/2025	56,941,683	0.73
USD 580,000	Tricon American Homes 2018-SFR1 Trust 4.96% 17/5/2037	547,129	0.01				
USD 691,000	UBS Commercial Mortgage Trust 2018-C12 4.788% 15/8/2051	611,370	0.01				
EUR 1,381,000	UGI International 2.5% 1/12/2029	1,160,940	0.01				
USD 750,000	Union Pacific 3.7% 1/3/2029	699,844	0.01				
USD 132,000	United Rentals North America 5.5% 15/5/2027	129,505	0.00				
USD 26,040,100	United States Treasury Inflation Indexed Bonds 0.125% 15/4/2026	27,829,336	0.36				

\*All or a portion of this security represents a security on loan.

The notes on pages 986 to 999 form an integral part of these financial statements.

# Fixed Income Global Opportunities Fund continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 15,457,300	United States Treasury Note/Bond 4% 15/11/2052	15,529,756	0.20	USD 1,250,000	VICI Properties 4.95% 15/2/2030	1,167,938	0.02
USD 43,600,000	United States Treasury Note/Bond 4.25% 30/9/2024	43,099,281	0.55	USD 3,066,000	VICI Properties 5.125% 15/5/2032	2,849,479	0.04
USD 4,836,000	United Wholesale Mortgage 5.5% 15/11/2025	4,459,592	0.06	USD 1,121,000	VICI Properties 5.625% 15/5/2052	990,362	0.01
USD 2,010,000	UnitedHealth 2.3% 15/5/2031	1,649,611	0.02	USD 3,625,000	VICI Properties / VICI Note 3.5% 15/2/2025	3,423,827	0.04
USD 1,600,000	UnitedHealth 3.375% 15/4/2027	1,505,852	0.02	USD 2,429,000	VICI Properties / VICI Note 3.75% 15/2/2027	2,202,136	0.03
USD 1,942,000	UnitedHealth 3.875% 15/12/2028	1,831,169	0.02	USD 850,000	VICI Properties / VICI Note 3.875% 15/2/2029	738,642	0.01
USD 1,500,000	UnitedHealth 4.2% 15/5/2032	1,405,313	0.02	USD 2,510,000	VICI Properties / VICI Note 4.125% 15/8/2030	2,165,772	0.03
USD 6,900,000	UnitedHealth 5.35% 15/2/2033	7,036,299	0.09	USD 1,858,000	VICI Properties / VICI Note 4.25% 1/12/2026	1,721,298	0.02
USD 1,575,000	Uniti / Uniti Fiber / CSL Capital 7.875% 15/2/2025	1,606,634	0.02	USD 138,000	VICI Properties / VICI Note 4.5% 1/9/2026	128,494	0.00
USD 2,916,000	Uniti / Uniti Finance / CSL Capital 10.5% 15/2/2028	2,920,593	0.04	USD 1,633,000	VICI Properties / VICI Note 4.625% 1/12/2029	1,469,333	0.02
USD 1,095,000	University of California 5.77% 15/5/2043	1,179,400	0.02	USD 2,695,000	VICI Properties / VICI Note 5.625% 1/5/2024	2,674,089	0.03
USD 1,382,090	US Airways 2013-1 Class A Pass Through Trust 3.95% 15/5/2027	1,310,439	0.02	USD 207,000	VICI Properties / VICI Note 5.75% 1/2/2027	201,887	0.00
USD 5,250,000	US Bancorp 2.215% 27/1/2028	4,701,774	0.06	USD 1,000,000	Virginia College Building Authority 1.965% 1/2/2032	786,403	0.01
USD 3,985,000	US Bancorp 4.548% 22/7/2028	3,878,888	0.05	USD 5,790,000	Vistra Operations 3.55% 15/7/2024	5,557,693	0.07
USD 1,326,000	US Bancorp 5.727% 21/10/2026	1,341,878	0.02	USD 1,763,000	Vistra Operations 5% 31/7/2027	1,638,418	0.02
USD 791,457	Velocity Commercial Capital Loan Trust 2017-2 4.24% 25/11/2047	641,659	0.01	USD 1,750,000	Vistra Operations 5.125% 13/5/2025	1,700,578	0.02
USD 132,485	Velocity Commercial Capital Loan Trust 2017-2 5% 25/11/2047	103,176	0.00	USD 750,000	VMware 2.2% 15/8/2031	566,929	0.01
USD 126,950	Velocity Commercial Capital Loan Trust 2018-1 4.26% 25/4/2048	112,900	0.00	USD 1,800,000	VMware 4.65% 15/5/2027	1,734,036	0.02
GBP 1,000,000	Verizon Communications 1.125% 3/11/2028	978,217	0.01	USD 6,080,000	VMware 4.7% 15/5/2030	5,677,961	0.07
EUR 3,000,000	Verizon Communications 1.125% 19/9/2035	2,203,432	0.03	USD 13,818,656	Voyager OPTONE Delaware Trust 3.984% 25/2/2038	3,943,905	0.05
EUR 2,500,000	Verizon Communications 1.3% 18/5/2033	2,007,676	0.03	USD 3,000,000	Walt Disney 2% 1/9/2029	2,498,496	0.03
USD 2,815,000	Verizon Communications 1.68% 30/10/2030	2,168,758	0.03	USD 4,920,000	Walt Disney 2.65% 13/1/2031	4,179,042	0.05
USD 2,600,000	Verizon Communications 2.1% 22/3/2028	2,243,000	0.03	USD 750,000	Walt Disney 3.8% 22/3/2030	695,927	0.01
USD 1,500,000	Verizon Communications 2.355% 15/3/2032	1,174,484	0.02	USD 4,292,252	WaMu Mortgage Pass-Through Certificates Series 2006-AR3 Trust 3.793% 25/2/2046	3,751,624	0.05
USD 6,250,000	Verizon Communications 2.55% 21/3/2031	5,090,422	0.07	USD 528,494	WaMu Mortgage Pass-Through Certificates Series 2006-AR5 Trust 3.783% 25/6/2046	477,786	0.01
USD 202,000	Verizon Communications 2.625% 15/8/2026	185,432	0.00	USD 1,658,070	WaMu Mortgage Pass-Through Certificates Series 2007-OA5 Trust 3.543% 25/6/2047	1,320,462	0.02
USD 2,250,000	Verizon Communications 3.15% 22/3/2030	1,965,322	0.03	USD 5,500,000	Washington Health Care Facilities Authority 4% 1/10/2045	5,064,615	0.07
USD 375,000	Verizon Communications 4.016% 3/12/2029	345,647	0.00	USD 758,555	Washington Mutual Mortgage Pass-Through Certificates WMALT Series 2005-9 Trust 5.167% 25/11/2035	522,576	0.01
GBP 264,000	Verizon Communications 4.073% 18/6/2024	317,579	0.00	USD 310,167	Washington Mutual Mortgage Pass-Through Certificates WMALT Series 2005-9 Trust 5.5% 25/11/2035	235,079	0.00
USD 687,000	Verizon Communications 4.125% 16/3/2027	660,061	0.01				
EUR 3,066,000	Verizon Communications 4.75% 31/10/2034	3,363,757	0.04				
USD 1,505,000	Vertiv 4.125% 15/11/2028	1,307,875	0.02				
USD 2,131,000	Viasat 5.625% 15/4/2027	1,930,810	0.03				

The notes on pages 986 to 999 form an integral part of these financial statements.



# Fixed Income Global Opportunities Fund continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 629,722	Washington Mutual Mortgage Pass-Through Certificates WMALT Series 2006-1 Trust 6.5% 25/2/2036	506,107	0.01	USD 941,000	Wells Fargo Commercial Mortgage Trust 2018-C46 4.633% 15/8/2051	861,273	0.01
USD 2,369,327	Washington Mutual Mortgage Pass-Through Certificates WMALT Series 2006-4 Trust 6% 25/4/2036	2,206,465	0.03	USD 1,675,000	Welltower 2.05% 15/1/2029	1,369,732	0.02
USD 205,814	Washington Mutual Mortgage Pass-Through Certificates WMALT Series 2006-4 Trust 6.85% 25/5/2036	170,312	0.00	USD 3,615,000	Welltower 2.75% 15/1/2032	2,875,292	0.04
USD 900,350	Washington Mutual Mortgage Pass-Through Certificates WMALT Series 2006-4 Trust 7% 25/5/2036	745,046	0.01	USD 1,500,000	Welltower OP 4.25% 15/4/2028	1,414,967	0.02
USD 4,038,308	Washington Mutual Mortgage Pass-Through Certificates WMALT Series 2006-9 Trust 4.287% 25/10/2036	1,303,961	0.02	USD 3,270,000	Western Digital 1.5% 1/2/2024	3,144,073	0.04
USD 3,639,868	Washington Mutual Asset-Backed Certificates WMABS Series 2006-HE4 Trust 4.977% 25/9/2036	1,125,899	0.02	USD 496,178	WFRBS Commercial Mortgage Trust 2014-C24 4.204% 15/11/2047	449,989	0.01
USD 4,416,717	Washington Mutual Asset-Backed Certificates WMABS Series 2006-HE5 Trust 3.838% 25/10/2036	3,352,077	0.04	USD 1,711,001	WinWater Mortgage Loan Trust 2014-3 3.977% 20/11/2044	1,500,863	0.02
USD 921,000	Weekley Homes / Weekley Finance 4.875% 15/9/2028	783,696	0.01	USD 3,949,291	WinWater Mortgage Loan Trust 2015-5 3.756% 20/8/2045	2,328,306	0.03
EUR 4,000,000	Wells Fargo 1.741% 4/5/2030	3,622,213	0.05	USD 1,515,000	Wisconsin Health & Educational Facilities Authority 5% 15/11/2035	1,572,028	0.02
USD 1,500,000	Wells Fargo 2.572% 11/2/2031	1,242,962	0.02	EUR 603,000	WMG Acquisition 2.25% 15/8/2031	481,452	0.01
GBP 2,400,000	Wells Fargo 3.473% 26/4/2028	2,668,862	0.03	USD 2,250,000	Workday 3.7% 1/4/2029	2,049,124	0.03
USD 2,602,000	Wells Fargo 4.808% 25/7/2028	2,528,879	0.03	USD 2,685,000	WRKCo 3.9% 1/6/2028	2,483,514	0.03
USD 3,290,000	Wells Fargo 4.897% 25/7/2033	3,125,074	0.04	USD 1,053,000	WRKCo 4.9% 15/3/2029	1,007,871	0.01
USD 572,513	Wells Fargo Commercial Mortgage Trust 2015-NXS4 4.224% 15/12/2048	522,289	0.01	USD 391,000	Wynn Las Vegas / Wynn Las Vegas Capital 5.25% 15/5/2027	364,093	0.00
USD 2,633,561	Wells Fargo Commercial Mortgage Trust 2016-BNK1 1.249% 15/8/2049	92,641	0.00	USD 2,042,000	Wynn Las Vegas / Wynn Las Vegas Capital 5.5% 1/3/2025	1,983,181	0.03
USD 448,469	Wells Fargo Commercial Mortgage Trust 2016-NXS5 4.948% 15/1/2059	416,192	0.01	USD 2,416,000	Wynn Resorts Finance / Wynn Resorts Capital 5.125% 1/10/2029	2,153,110	0.03
USD 1,543,418	Wells Fargo Commercial Mortgage Trust 2016-NXS5 4.981% 15/1/2059	1,371,401	0.02	USD 2,856,000	Wynn Resorts Finance / Wynn Resorts Capital 7.75% 15/4/2025	2,916,009	0.04
USD 830,000	Wells Fargo Commercial Mortgage Trust 2017-C41 4.188% 15/11/2050	744,096	0.01	USD 7,845,000	Xerox 5% 15/8/2025	7,308,852	0.09
USD 960,000	Wells Fargo Commercial Mortgage Trust 2017-C42 4.002% 15/12/2050	859,471	0.01	USD 808,000	XHR 4.875% 1/6/2029	683,099	0.01
USD 2,424,000	Wells Fargo Commercial Mortgage Trust 2017-HSDB 5.673% 13/12/2031	2,411,107	0.03	USD 699,000	XHR 6.375% 15/8/2025	678,444	0.01
USD 896,000	Wells Fargo Commercial Mortgage Trust 2018-1745 3.749% 15/6/2036	777,496	0.01			4,168,228,019	53.65
USD 859,552	Wells Fargo Commercial Mortgage Trust 2018-C45 4.727% 15/6/2051	750,458	0.01				
					<b>Uruguay</b>		
				USD 2,023,000	Uruguay Government International Bond 5.75% 28/10/2034	2,179,783	0.03
				Total Bonds		6,525,714,361	84.01
				<b>COMMERCIAL PAPER</b>			
				<b>United States</b>			
				USD 16,329,000	AT&T 0% 19/12/2023	15,603,230	0.20
				USD 2,880,000	AT&T 0% 20/12/2023	2,751,536	0.03
				USD 3,680,000	Enel Finance America 0% 6/9/2023	3,564,376	0.05
				USD 2,500,000	General Motors Financial 0% 4/4/2023	2,487,203	0.03
				USD 2,500,000	General Motors Financial 0% 5/4/2023	2,486,837	0.03
				USD 2,840,000	General Motors Financial 0% 13/4/2023	2,821,700	0.04
				USD 4,980,000	General Motors Financial 0% 10/8/2023	4,851,367	0.06
				USD 6,350,000	General Motors Financial 0% 10/10/2023	6,126,559	0.08
				Total Commercial Paper		40,692,808	0.52

\* All or a portion of this security represents a security on loan.

The notes on pages 986 to 999 form an integral part of these financial statements.

# Fixed Income Global Opportunities Fund continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
<b>CERTIFICATES OF DEPOSIT</b>				EUR 1,600,000	Invesco Euro CLO IX 0% 20/4/2036**	1,701,928	0.02
<b>Japan</b>						3,315,568	0.04
USD 1,700,000	Mizuho Corporate Bank (New York Branch) 5.48% 4/1/2024	1,699,552	0.02	<b>Jersey</b>			
<b>United States</b>				USD 270,000	Pikes Peak Clo 12 14.087% 20/4/2036**	264,600	0.00
USD 5,390,000	Citibank (New York Branch) 4.06% 1/8/2023	5,364,189	0.07	<b>United States</b>			
USD 13,820,000	Citibank (New York Branch) 5% 21/9/2023	13,790,229	0.18	USD 1,228,685	ACE Securities Corp Home Equity Loan Trust Series 0% 15/8/2030**	917,288	0.01
		19,154,418	0.25	USD 9,669,362	American Airlines Pass Through Trust 3.5% 15/12/2027**	8,944,160	0.12
Total Certificates of Deposit		20,853,970	0.27	USD 966,625	American Airlines Pass Through Trust 4% 15/12/2025**	940,043	0.01
Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market		6,747,727,536	86.86	USD 250,000	Chesapeake Energy 0% 15/6/2021**,*	-	0.00
<b>Other Transferable Securities</b>				USD 5,581,000	Chesapeake Energy 0% 15/2/2022**,*	-	0.00
<b>COMMON / PREFERRED STOCKS (SHARES) &amp; WARRANTS</b>				USD 546,000	Chesapeake Energy 0% 15/8/2022**,*	-	0.00
<b>United States</b>				USD 2,391	Lehman Brothers 0% 31/12/2049**	-	0.00
97,804	Fanatics**	7,625,778	0.10	USD 2,391	Lehman Brothers Special Finance 0% 31/12/2049**	-	0.00
112,358	Lessen Series C**	1,455,036	0.02	USD 8,273,137	Lessen 0% 5/1/2028**	7,942,211	0.10
247,879	Versa Networks (Wts 7/10/2032)**	689,104	0.01	USD 1,480,000	Sun Country 7% 15/12/2023**	1,459,724	0.02
2,011,152	Versa Networks Series E**	5,892,676	0.08	USD 1,480,000	Sun Country 4.7% 15/12/2025**	1,415,324	0.02
		15,662,594	0.21	USD 1,905,864	Sun Country 4.84% 15/3/2031**	1,846,401	0.02
Total Common / Preferred Stocks (Shares) & Warrants		15,662,594	0.21	USD 10,740,000	Washington Mutual Bank Escrow 0% 6/11/2018**,*	-	0.00
<b>BONDS</b>				USD 7,220,000	Washington Mutual Bank Escrow 0% 1/5/2018**,*	-	0.00
<b>Bermuda</b>				USD 630,000	Washington Mutual Bank Escrow 0% 16/6/2018**,*	-	0.00
USD 8,777	DGL2 9.125% 1/4/2024**	-	0.00	USD 3,780,000	Washington Mutual Bank Escrow 0% 4/2/2018**,*	-	0.00
<b>China</b>				USD 3,399,000	Washington Mutual Bank Escrow 0% 16/6/2018**,*	-	0.00
EUR 4,326,000	Natra Foods 0% 13/10/2029**	4,492,530	0.06			23,465,151	0.30
USD 5,628,000	Pioneer Midco 10.5% 18/11/2030**	5,529,510	0.07	Total Bonds		49,021,513	0.62
USD 12,151,000	Sitio Rotalties 0% 21/9/2026**	11,954,154	0.15	Total Other Transferable Securities		64,684,107	0.83
		21,976,194	0.28	Total Portfolio		6,812,411,643	87.68
<b>Hong Kong</b>				Other Net Assets		956,989,769	12.32
CNH 917,253	China City Construction International 5.35% 3/7/2017**,*	-	0.00	Total Net Assets (USD)		7,769,401,412	100.00
<b>India</b>							
USD 116,049	Videocon Industries 2.8% 31/12/2020**,*	-	0.00				
<b>Ireland</b>							
EUR 1,517,000	Capital Four CLO V 0% 8/4/2036**	1,613,640	0.02				

\*\*Security subject to a fair value adjustment as detailed in Note 2(j).

\*\*\*This security is in default, see Note 2(b)

The notes on pages 986 to 999 form an integral part of these financial statements.









# Fixed Income Global Opportunities Fund continued

## Open Forward Foreign Exchange Contracts as at 28 February 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity(depreciation) date	Unrealised appreciation/(depreciation) USD
<b>CAD Hedged Share Class</b>						
CAD	1,281,543,863	USD	956,057,675	BNY Mellon	15/3/2023	(13,107,985)
USD	22,321,629	CAD	29,821,375	BNY Mellon	15/3/2023	379,291
Net unrealised depreciation						(12,728,694)
<b>CHF Hedged Share Class</b>						
CHF	194,968,623	USD	212,722,840	BNY Mellon	15/3/2023	(3,966,093)
USD	3,197,493	CHF	2,954,322	BNY Mellon	15/3/2023	34,282
Net unrealised depreciation						(3,931,811)
<b>CNH Hedged Share Class</b>						
CNY	27,057	USD	3,996	BNY Mellon	15/3/2023	(99)
USD	46	CNY	316	BNY Mellon	15/3/2023	-
Net unrealised depreciation						(99)
<b>EUR Hedged Share Class</b>						
EUR	1,143,636,545	USD	1,233,221,975	BNY Mellon	15/3/2023	(15,708,155)
USD	23,183,986	EUR	21,658,152	BNY Mellon	15/3/2023	126,891
Net unrealised depreciation						(15,581,264)
<b>GBP Hedged Share Class</b>						
GBP	283,693,398	USD	344,871,288	BNY Mellon	15/3/2023	(409,990)
USD	3,222,373	GBP	2,676,640	BNY Mellon	15/3/2023	(27,604)
Net unrealised depreciation						(437,594)
<b>HKD Hedged Share Class</b>						
HKD	3,005,512	USD	383,754	BNY Mellon	15/3/2023	(579)
USD	4,526	HKD	35,463	BNY Mellon	15/3/2023	5
Net unrealised depreciation						(574)

## Open Forward Foreign Exchange Contracts as at 28 February 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity(depreciation) date	Unrealised appreciation/(depreciation) USD
<b>JPY Hedged Share Class</b>						
JPY	52,172,460,782	USD	400,075,373	BNY Mellon	15/3/2023	(17,334,908)
USD	4,719,388	JPY	623,765,583	BNY Mellon	15/3/2023	143,528
Net unrealised depreciation						(17,191,380)
<b>PLN Hedged Share Class</b>						
PLN	96,727,090	USD	21,890,809	BNY Mellon	15/3/2023	(63,979)
USD	375,197	PLN	1,678,151	BNY Mellon	15/3/2023	(3,489)
Net unrealised depreciation						(67,468)
<b>SEK Hedged Share Class</b>						
SEK	9,645,314	USD	930,189	BNY Mellon	15/3/2023	(3,759)
USD	10,409	SEK	108,389	BNY Mellon	15/3/2023	(2)
Net unrealised depreciation						(3,761)
<b>SGD Hedged Share Class</b>						
SGD	106,998,671	USD	80,965,136	BNY Mellon	15/3/2023	(1,517,141)
USD	1,069,727	SGD	1,425,477	BNY Mellon	15/3/2023	11,295
Net unrealised depreciation						(1,505,846)
Total net unrealised depreciation						(40,351,817)

## Open Exchange Traded Futures Contracts as at 28 February 2023

Number of contracts	Currency	Contract/Description	Expiration date	Unrealised appreciation/(depreciation) USD
(678)	EUR	Euro BOBL	March 2023	1,987,215
497	EUR	Euro Bund	March 2023	(1,244,753)
(129)	EUR	Euro BUXL	March 2023	1,677,007
(484)	EUR	Euro Schatz	March 2023	489,262
(870)	EUR	Euro-BTP	March 2023	1,921,557
126	EUR	Euro-OAT	March 2023	(773,856)
(380)	JPY	Nikkei 225 Index	March 2023	(1,099,879)
265	JPY	TOPIX Index	March 2023	1,281,133
(162)	JPY	Japanese 10 Year Bond (OSE)	March 2023	(321,504)
343	AUD	Australian 10 Year Bond	March 2023	(1,233,033)
(8)	EUR	Dax Index	March 2023	11,142
(326)	EUR	EURO STOXX 50 Index	March 2023	(851,748)
66	EUR	EURO STOXX Banks Index	March 2023	21,404
10	GBP	FTSE 100 Index	March 2023	38,663
305	USD	MSCI Emerging Markets Index	March 2023	(1,159,296)
(62)	USD	NASDAQ 100 E-Mini Index	March 2023	(123,892)
(281)	USD	Russell 2000 E-Mini Index	March 2023	(1,027,272)
(430)	USD	S&P 500 E-Mini Index	March 2023	2,925,887
29	KRW	Korean 10 Year Bond	March 2023	(17,971)
349	KRW	Korean 3 Year Bond	March 2023	(231,083)
(63)	AUD	90 Day Bank Bill	June 2023	54,461
(47)	JPY	Japanese 10 Year Bond (OSE)	June 2023	(47,295)

The notes on pages 986 to 999 form an integral part of these financial statements.

# Fixed Income Global Opportunities Fund continued

## Open Exchange Traded Futures Contracts as at 28 February 2023

Number of contracts	Currency	Contract/Description	Expiration date	Unrealised appreciation/(depreciation) USD
(373)	EUR	3 Month EURIBOR	June 2023	90,296
(345)	CAD	Banker's Acceptance	June 2023	123,735
(360)	USD	US Long Bond (CBT)	June 2023	499,480
(6,796)	USD	US Treasury 10 Year Note (CBT)	June 2023	5,814,557
(7,919)	USD	US Ultra 10 Year Note	June 2023	5,744,356
400	USD	US Ultra Bond (CBT)	June 2023	(492,217)
(1)	GBP	Long Gilt	June 2023	1,625
(1,214)	USD	US Treasury 2 Year Note (CBT)	June 2023	398,458
(7,307)	USD	US Treasury 5 Year Note (CBT)	June 2023	2,881,407
(120)	AUD	90 Day Bank Bill	September 2023	100,241
(373)	EUR	3 Month EURIBOR	September 2023	201,671
220	USD	3 Month SOFR	September 2023	(179,338)
638	GBP	3 Month SONIA	September 2023	(378,365)
120	AUD	90 Day Bank Bill	March 2024	(116,912)
37	GBP	3 Month SONIA	March 2024	37,874
63	AUD	90 Day Bank Bill	June 2024	(77,392)
53	GBP	3 Month SONIA	June 2024	(152,297)
(16)	USD	3 Month SOFR	September 2024	14,400
100	GBP	3 Month SONIA	September 2024	(308,343)
373	EUR	3 Month EURIBOR	December 2024	(412,244)
(26)	USD	3 Month SOFR	December 2024	63,125
95	GBP	3 Month SONIA	December 2024	(282,193)
37	GBP	3 Month SONIA	March 2025	12,351
Total				15,860,424

## Swaps as at 28 February 2023

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/(depreciation) USD	Market Value USD
CDS	EUR (720,000)	Fund provides default protection on thyssenkrupp; and receives Fixed 1%	Bank of America	20/12/2023	21,363	(863)
CDS	USD 5,940,000	Fund receives default protection on CDX.NA.HY.35.V2; and pays Fixed 5%	Bank of America	20/12/2025	83,940	(204,523)
CDS	EUR (167,547)	Fund provides default protection on ADLER Real Estate; and receives Fixed 5%	Bank of America	20/12/2027	1,976	(39,733)
CDS	EUR (312,448)	Fund provides default protection on ADLER Real Estate; and receives Fixed 5%	Bank of America	20/12/2027	3,684	(74,096)
CDS	EUR (596,745)	Fund provides default protection on United; and receives Fixed 5%	Bank of America	20/12/2027	6,450	(84,854)
CDS	EUR 1,600,000	Fund receives default protection on Deutsche Bank; and pays Fixed 1%	Bank of America	20/12/2027	(11,173)	90,125
CDS	USD 3,265,216	Fund receives default protection on ITRAXX.ASIA.XJ.IG.38.V1; and pays Fixed 1%	Bank of America	20/12/2027	(16,343)	19,826
CDS	EUR 15,260,000	Fund receives default protection on ITRAXX.EUR.38.V1; and pays Fixed 1%	Bank of America	20/12/2027	3,265	(146,298)
CDS	USD 3,732,000	Fund receives default protection on Mexico Government International Bond; and pays Fixed 1%	Bank of America	20/12/2027	(16,137)	25,478
CDS	USD 370,000	Fund receives default protection on Pitney Bowes; and pays Fixed 1%	Bank of America	20/12/2027	4,655	99,739
CDS	EUR 764,000	Fund receives default protection on SES; and pays Fixed 1%	Bank of America	20/12/2027	(9,339)	10,089
CDS	EUR 1,660,000	Fund receives default protection on Solvay; and pays Fixed 1%	Bank of America	20/12/2027	(60,104)	(16,445)
CDS	USD 856,000	Fund receives default protection on Beazer Homes USA; and pays Fixed 5%	Barclays	20/6/2024	(18,083)	(33,005)

The notes on pages 986 to 999 form an integral part of these financial statements.



# Fixed Income Global Opportunities Fund continued

## Swaps as at 28 February 2023

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
CDS	USD 515,000	Fund receives default protection on Pitney Bowes; and pays Fixed 1%	Barclays	20/6/2024	(14,705)	29,203
CDS	USD 215,000	Fund receives default protection on Pitney Bowes; and pays Fixed 1%	Barclays	20/6/2024	(6,660)	12,191
CDS	USD 250,000	Fund receives default protection on Staples; and pays Fixed 5%	Barclays	20/6/2024	(9,370)	9,851
CDS	USD 500,000	Fund receives default protection on Tenet Healthcare; and pays Fixed 5%	Barclays	20/6/2024	(23,130)	(24,633)
CDS	EUR (800,000)	Fund provides default protection on Telecom Italia; and receives Fixed 5%	Barclays	20/12/2024	13,897	47,413
CDS	USD 3,044,000	Fund receives default protection on Brazilian Government International Bond; and pays Fixed 1%	Barclays	20/12/2024	(27,857)	137
CDS	USD 3,045,000	Fund receives default protection on Brazilian Government International Bond; and pays Fixed 1%	Barclays	20/12/2024	(27,866)	137
CDS	USD 3,040,000	Fund receives default protection on Brazilian Government International Bond; and pays Fixed 1%	Barclays	20/12/2024	(27,820)	137
CDS	USD 3,044,000	Fund receives default protection on Brazilian Government International Bond; and pays Fixed 1%	Barclays	20/12/2024	(27,328)	137
CDS	USD 4,260,000	Fund receives default protection on Brazilian Government International Bond; and pays Fixed 1%	Barclays	20/12/2024	(38,245)	192
CDS	USD 1,844,000	Fund receives default protection on Brazilian Government International Bond; and pays Fixed 1%	Barclays	20/12/2024	(16,555)	83
CDS	USD (525,000)	Fund provides default protection on Sprint Communications; and receives Fixed 5%	Barclays	20/6/2025	(39,540)	50,017
CDS	USD (510,000)	Fund provides default protection on Sprint Communications; and receives Fixed 5%	Barclays	20/6/2025	(47,755)	48,588
CDS	USD (725,000)	Fund provides default protection on Sprint Communications; and receives Fixed 5%	Barclays	20/6/2025	(61,565)	69,071
CDS	USD (256,667)	Fund provides default protection on Sprint Communications; and receives Fixed 5%	Barclays	20/6/2025	(22,590)	24,453
CDS	EUR (593,333)	Fund provides default protection on Altice France; and receives Fixed 5%	Barclays	20/12/2025	13,579	(295)
CDS	EUR (26,683)	Fund provides default protection on CMA CGM; and receives Fixed 5%	Barclays	20/6/2027	1,762	2,620
CDS	EUR (900,000)	Fund provides default protection on CMA CGM; and receives Fixed 5%	Barclays	20/6/2027	68,223	88,362
CDS	EUR (187,806)	Fund provides default protection on ADLER Real Estate; and receives Fixed 5%	Barclays	20/12/2027	1,573	(44,538)
CDS	EUR (100,709)	Fund provides default protection on ADLER Real Estate; and receives Fixed 5%	Barclays	20/12/2027	844	(23,883)
CDS	EUR (283,073)	Fund provides default protection on ADLER Real Estate; and receives Fixed 5%	Barclays	20/12/2027	2,371	(67,130)
CDS	USD (450,000)	Fund provides default protection on NRG Energy; and receives Fixed 5%	Barclays	20/12/2027	837	28,706
CDS	EUR (1,154,000)	Fund provides default protection on Picard Bondco; and receives Fixed 5%	Barclays	20/12/2027	(3,056)	(88,718)
CDS	EUR 593,333	Fund receives default protection on Altice France; and pays Fixed 5%	Barclays	20/12/2027	(9,411)	38,165
CDS	USD 17,587,998	Fund receives default protection on Brazilian Government International Bond; and pays Fixed 1%	Barclays	20/12/2027	(180,047)	941,035
CDS	USD 25,193,000	Fund receives default protection on Brazilian Government International Bond; and pays Fixed 1%	Barclays	20/12/2027	(257,899)	1,347,935
CDS	USD 1,866,000	Fund receives default protection on Brazilian Government International Bond; and pays Fixed 1%	Barclays	20/12/2027	(10,230)	99,839
CDS	USD 6,078,440	Fund receives default protection on Chile Government International Bond; and pays Fixed 1%	Barclays	20/12/2027	(102,490)	(21,940)
CDS	USD 8,036,000	Fund receives default protection on Colombia Government International Bond; and pays Fixed 1%	Barclays	20/12/2027	(33,190)	608,558
CDS	JPY 324,000,000	Fund receives default protection on ITRAXX.JPN.38.V1; and pays Fixed 1%	Barclays	20/12/2027	(11,777)	(21,969)

The notes on pages 986 to 999 form an integral part of these financial statements.

# Fixed Income Global Opportunities Fund continued

## Swaps as at 28 February 2023

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
CDS	JPY 635,434,000	Fund receives default protection on ITRAXX.JPN.38.V1; and pays Fixed 1%	Barclays	20/12/2027	(21,145)	(43,086)
CDS	JPY 324,000,000	Fund receives default protection on ITRAXX.JPN.38.V1; and pays Fixed 1%	Barclays	20/12/2027	(9,028)	(21,969)
CDS	JPY 271,180,000	Fund receives default protection on ITRAXX.JPN.38.V1; and pays Fixed 1%	Barclays	20/12/2027	(496)	(18,388)
CDS	USD 4,085,000	Fund receives default protection on Mexico Government International Bond; and pays Fixed 1%	Barclays	20/12/2027	(64,048)	27,888
CDS	USD 515,000	Fund receives default protection on Paramount Global; and pays Fixed 1%	Barclays	20/12/2027	(5,342)	19,226
CDS	USD 240,000	Fund receives default protection on Pitney Bowes; and pays Fixed 1%	Barclays	20/12/2027	4,678	64,695
CDS	EUR 412,000	Fund receives default protection on Solvay; and pays Fixed 1%	Barclays	20/12/2027	1,223	(4,082)
CDS	EUR (810,000)	Fund provides default protection on thyssenkrupp; and receives Fixed 1%	BNP Paribas	20/6/2023	19,094	(148)
CDS	EUR (940,000)	Fund provides default protection on thyssenkrupp; and receives Fixed 1%	BNP Paribas	20/6/2023	22,159	(172)
CDS	EUR (577,000)	Fund provides default protection on Casino Guichard Perrachon; and receives Fixed 5%	BNP Paribas	20/12/2023	(45,027)	(98,847)
CDS	USD 750,000	Fund receives default protection on Beazer Homes USA; and pays Fixed 5%	BNP Paribas	20/6/2024	(17,386)	(28,918)
CDS	USD 500,000	Fund receives default protection on Beazer Homes USA; and pays Fixed 5%	BNP Paribas	20/6/2024	(10,980)	(19,279)
CDS	USD 500,000	Fund receives default protection on Xerox; and pays Fixed 1%	BNP Paribas	20/6/2024	(6,603)	5,866
CDS	USD 1,250,000	Fund receives default protection on Boeing; and pays Fixed 1%	BNP Paribas	20/12/2024	2,757	(6,249)
CDS	USD (818,182)	Fund provides default protection on CCO / CCO Capital; and receives Fixed 5%	BNP Paribas	20/12/2025	(88,527)	60,232
CDS	USD (490,909)	Fund provides default protection on CCO / CCO Capital; and receives Fixed 5%	BNP Paribas	20/12/2025	(52,859)	36,139
CDS	EUR 4,610,000	Fund receives default protection on Anheuser Busch Inbev; and pays Fixed 1%	BNP Paribas	20/12/2027	(56,608)	(67,999)
CDS	USD 750,000	Fund receives default protection on Borgwarner; and pays Fixed 1%	BNP Paribas	20/12/2027	(21,123)	(11,060)
CDS	USD 2,755,208	Fund receives default protection on Colombia Government International Bond; and pays Fixed 1%	BNP Paribas	20/12/2027	12,591	208,649
CDS	USD 4,132,812	Fund receives default protection on Colombia Government International Bond; and pays Fixed 1%	BNP Paribas	20/12/2027	23,491	312,973
CDS	USD 2,660,980	Fund receives default protection on Colombia Government International Bond; and pays Fixed 1%	BNP Paribas	20/12/2027	13,080	201,513
CDS	EUR 2,500,000	Fund receives default protection on Commerzbank; and pays Fixed 1%	BNP Paribas	20/12/2027	(207,167)	108,472
CDS	EUR 3,464,774	Fund receives default protection on HSBC; and pays Fixed 1%	BNP Paribas	20/12/2027	(6,075)	21,694
CDS	EUR 247,191	Fund receives default protection on INEOS; and pays Fixed 5%	BNP Paribas	20/12/2027	4,359	(21,189)
CDS	EUR 1,310,000	Fund receives default protection on Intesa Sanpaolo; and pays Fixed 1%	BNP Paribas	20/12/2027	(33,440)	68,806
CDS	USD 1,554,784	Fund receives default protection on ITRAXX.ASIA.XJ.IG.38.V1; and pays Fixed 1%	BNP Paribas	20/12/2027	(15,496)	9,440
CDS	EUR 2,690,241	Fund receives default protection on Mercedes-Benz; and pays Fixed 1%	BNP Paribas	20/12/2027	(92,679)	(40,571)
CDS	USD 390,000	Fund receives default protection on Pitney Bowes; and pays Fixed 1%	Citibank	20/6/2024	(350)	22,115
CDS	USD 750,000	Fund receives default protection on Staples; and pays Fixed 5%	Citibank	20/6/2024	26,387	29,553
CDS	USD 215,000	Fund receives default protection on Ally Financial; and pays Fixed 5%	Citibank	20/6/2025	(5,551)	(16,186)

The notes on pages 986 to 999 form an integral part of these financial statements.

# Fixed Income Global Opportunities Fund continued

## Swaps as at 28 February 2023

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
CDS	USD 325,000	Fund receives default protection on Ally Financial; and pays Fixed 5%	Citibank	20/6/2025	(8,394)	(24,467)
CDS	EUR 1,891,000	Fund receives default protection on Electricite de France; and pays Fixed 1%	Citibank	20/6/2025	(10,142)	(18,744)
CDS	USD 250,000	Fund receives default protection on Ford Motor Credit; and pays Fixed 5%	Citibank	20/6/2027	(8,930)	(19,309)
CDS	EUR (82,139)	Fund provides default protection on ADLER Real Estate; and receives Fixed 5%	Citibank	20/12/2027	1,281	(19,479)
CDS	EUR (84,622)	Fund provides default protection on ADLER Real Estate; and receives Fixed 5%	Citibank	20/12/2027	1,319	(20,068)
CDS	USD (250,000)	Fund provides default protection on NRG Energy; and receives Fixed 5%	Citibank	20/12/2027	(73)	15,948
CDS	EUR 5,440,000	Fund receives default protection on Bayerische Motoren Werke; and pays Fixed 1%	Citibank	20/12/2027	(184,162)	(97,531)
CDS	USD 5,144,000	Fund receives default protection on Colombia Government International Bond; and pays Fixed 1%	Citibank	20/12/2027	55,699	389,550
CDS	USD 425,000	Fund receives default protection on Paramount Global; and pays Fixed 1%	Citibank	20/12/2027	(1,734)	15,866
CDS	USD 150,000	Fund receives default protection on Pitney Bowes; and pays Fixed 1%	Citibank	20/12/2027	989	40,435
CDS	USD 230,000	Fund receives default protection on Pitney Bowes; and pays Fixed 1%	Citibank	20/12/2027	(305)	62,000
CDS	USD 1,000,000	Fund receives default protection on Southwest Airlines; and pays Fixed 1%	Citibank	20/12/2027	(13,625)	1,849
CDS	USD 1,350,000	Fund receives default protection on Southwest Airlines; and pays Fixed 1%	Citibank	20/12/2027	(23,870)	2,496
CDS	USD 260,000	Fund receives default protection on Xerox; and pays Fixed 1%	Citibank	20/12/2027	(1,111)	28,081
CDS	USD 1,440,000	Fund receives default protection on CMBX.NA.9.BBB-; and pays Fixed 3%	Citigroup	17/9/2058	215,388	261,450
CDS	USD (3,052,000)	Fund provides default protection on CMBX.NA.15.BBB-; and receives Fixed 3%	Citigroup	15/11/2064	(45,151)	(636,092)
CDS	EUR (110,000)	Fund provides default protection on CMA CGM; and receives Fixed 5%	Credit Suisse	20/6/2026	4,101	9,893
CDS	EUR (244,777)	Fund provides default protection on Intrum; and receives Fixed 5%	Credit Suisse	20/12/2026	(31,551)	(11,693)
CDS	EUR (155,223)	Fund provides default protection on Intrum; and receives Fixed 5%	Credit Suisse	20/12/2026	(20,104)	(7,415)
CDS	EUR (2,200,000)	Fund provides default protection on CMA CGM; and receives Fixed 5%	Credit Suisse	20/6/2027	113,015	215,995
CDS	EUR (147,145)	Fund provides default protection on CMA CGM; and receives Fixed 5%	Credit Suisse	20/6/2027	9,434	14,447
CDS	EUR (425,714)	Fund provides default protection on CMA CGM; and receives Fixed 5%	Credit Suisse	20/6/2027	59,061	41,796
CDS	EUR (638,572)	Fund provides default protection on CMA CGM; and receives Fixed 5%	Credit Suisse	20/6/2027	88,033	62,695
CDS	USD (645,000)	Fund provides default protection on CMBX.NA.7.AA; and receives Fixed 1.5%	Credit Suisse	17/1/2047	30,849	(23,646)
CDS	USD 3,537,032	Fund receives default protection on CMBX.NA.9.AAA; and pays Fixed 0.5%	Credit Suisse	17/9/2058	(32,494)	5,114
CDS	USD (384,551)	Fund provides default protection on CMBX.NA.6.BBB-; and receives Fixed 3%	Credit Suisse	11/5/2063	(42,217)	(74,891)
CDS	USD (1,025,000)	Fund provides default protection on Verizon Communications; and receives Fixed 1%	Deutsche Bank	20/12/2027	(117)	3,851
CDS	USD 5,640,000	Fund receives default protection on Mexico Government International Bond; and pays Fixed 1%	Deutsche Bank	20/12/2027	(58,156)	38,504
CDS	EUR 2,306,000	Fund receives default protection on SES; and pays Fixed 1%	Deutsche Bank	20/12/2027	(31,960)	30,451
CDS	USD 2,841,548	Fund receives default protection on CMBX.NA.9.AAA; and pays Fixed 0.5%	Deutsche Bank	17/9/2058	(26,537)	4,108
CDS	USD 5,810	Fund receives default protection on CMBX.NA.6.AAA; and pays Fixed 0.5%	Deutsche Bank	11/5/2063	(2)	(1)

The notes on pages 986 to 999 form an integral part of these financial statements.

# Fixed Income Global Opportunities Fund continued

## Swaps as at 28 February 2023

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
CDS	USD 13,601	Fund receives default protection on CMBX.NA.6.AAA; and pays Fixed 0.5%	Deutsche Bank	11/5/2063	3	(1)
CDS	EUR (402,000)	Fund provides default protection on Casino Guichard Perrachon; and receives Fixed 5%	Goldman Sachs	20/6/2023	17,111	(24,900)
CDS	EUR (95,541)	Fund provides default protection on Novafives; and receives Fixed 5%	Goldman Sachs	20/6/2023	5,629	(1,463)
CDS	EUR (54,459)	Fund provides default protection on Novafives; and receives Fixed 5%	Goldman Sachs	20/6/2023	3,495	(834)
CDS	USD 250,000	Fund receives default protection on Staples; and pays Fixed 5%	Goldman Sachs	20/6/2024	(6,425)	9,851
CDS	USD 825,000	Fund receives default protection on Tenet Healthcare; and pays Fixed 5%	Goldman Sachs	20/6/2024	(33,283)	(41,029)
CDS	USD 800,000	Fund receives default protection on Tenet Healthcare; and pays Fixed 5%	Goldman Sachs	20/6/2024	(32,274)	(39,786)
CDS	USD 875,000	Fund receives default protection on Tenet Healthcare; and pays Fixed 5%	Goldman Sachs	20/6/2024	(35,355)	(43,516)
CDS	USD 894,000	Fund receives default protection on Tenet Healthcare; and pays Fixed 5%	Goldman Sachs	20/6/2024	(40,776)	(44,044)
CDS	USD 165,000	Fund receives default protection on Macys; and pays Fixed 1%	Goldman Sachs	20/6/2025	(15,929)	2,590
CDS	USD 500,000	Fund receives default protection on Pitney Bowes; and pays Fixed 1%	Goldman Sachs	20/6/2025	(58,100)	62,622
CDS	USD 250,000	Fund receives default protection on Simon Property; and pays Fixed 1%	Goldman Sachs	20/6/2025	(15,297)	(2,827)
CDS	USD 290,000	Fund receives default protection on Simon Property; and pays Fixed 1%	Goldman Sachs	20/6/2025	(14,275)	(3,280)
CDS	USD 665,000	Fund receives default protection on Southwest Airlines; and pays Fixed 1%	Goldman Sachs	20/6/2025	(15,012)	(5,006)
CDS	USD 665,000	Fund receives default protection on Southwest Airlines; and pays Fixed 1%	Goldman Sachs	20/6/2025	(14,318)	(5,006)
CDS	USD 1,040,000	Fund receives default protection on Southwest Airlines; and pays Fixed 1%	Goldman Sachs	20/6/2025	(36,453)	(7,829)
CDS	EUR (90,000)	Fund provides default protection on CMA CGM; and receives Fixed 5%	Goldman Sachs	20/6/2026	(172)	8,094
CDS	EUR (401,312)	Fund provides default protection on TK Elevator Holdco; and receives Fixed 5%	Goldman Sachs	20/12/2026	8,723	15,274
CDS	USD 3,525,000	Fund receives default protection on Caterpillar; and pays Fixed 1%	Goldman Sachs	20/12/2026	(2,412)	(81,391)
CDS	EUR (425,714)	Fund provides default protection on CMA CGM; and receives Fixed 5%	Goldman Sachs	20/6/2027	57,405	41,796
CDS	EUR 3,890,000	Fund receives default protection on Lloyds Banking; and pays Fixed 1%	Goldman Sachs	20/6/2027	6,650	(52,450)
CDS	USD 550,000	Fund receives default protection on Paramount Global; and pays Fixed 1%	Goldman Sachs	20/6/2027	(466)	15,393
CDS	USD 11,843,012	Fund provides default protection on CDX.NA.HY.39.V1; and receives Fixed 5%	Goldman Sachs	20/12/2027	138,124	(179,145)
CDS	EUR (748,195)	Fund provides default protection on United; and receives Fixed 5%	Goldman Sachs	20/12/2027	(329)	(106,389)
CDS	EUR (1,481,000)	Fund provides default protection on United; and receives Fixed 5%	Goldman Sachs	20/12/2027	(14,457)	(210,591)
CDS	EUR 4,620,000	Fund receives default protection on Bayerische Motoren Werke; and pays Fixed 1%	Goldman Sachs	20/12/2027	(140,472)	(82,829)
CDS	EUR 3,600,000	Fund receives default protection on BNP Paribas; and pays Fixed 1%	Goldman Sachs	20/12/2027	(11,707)	27,788
CDS	USD 2,000,000	Fund receives default protection on Caterpillar; and pays Fixed 1%	Goldman Sachs	20/12/2027	(13,071)	(49,027)
CDS	USD 184,845,960	Fund receives default protection on CDX.NA.IG.39.V13; and pays Fixed 1%	Goldman Sachs	20/12/2027	(517,738)	(1,908,403)
CDS	EUR 3,298,907	Fund receives default protection on HSBC; and pays Fixed 1%	Goldman Sachs	20/12/2027	(8,171)	20,655

The notes on pages 986 to 999 form an integral part of these financial statements.

# Fixed Income Global Opportunities Fund continued

## Swaps as at 28 February 2023

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
CDS	EUR 1,386,319	Fund receives default protection on HSBC; and pays Fixed 1%	Goldman Sachs	20/12/2027	(3,434)	8,680
CDS	USD 13,091,000	Fund receives default protection on Indonesia Government International Bond; and pays Fixed 1%	Goldman Sachs	20/12/2027	(138,414)	(45,123)
CDS	EUR 4,900,000	Fund receives default protection on ING; and pays Fixed 1%	Goldman Sachs	20/12/2027	(9,464)	55,224
CDS	EUR 26,382,000	Fund receives default protection on ITRAXX.FINSR.38.V1; and pays Fixed 1%	Goldman Sachs	20/12/2027	(490,390)	(143,964)
CDS	EUR 19,834,000	Fund receives default protection on ITRAXX.FINSUB.38.V1; and pays Fixed 1%	Goldman Sachs	20/12/2027	(87,497)	488,048
CDS	EUR 76,971,445	Fund receives default protection on ITRAXX.XO.38.V1; and pays Fixed 5%	Goldman Sachs	20/12/2027	(2,591,367)	(2,778,362)
CDS	USD 3,289,000	Fund receives default protection on Mexico Government International Bond; and pays Fixed 1%	Goldman Sachs	20/12/2027	(46,206)	22,454
CDS	USD 3,289,000	Fund receives default protection on Mexico Government International Bond; and pays Fixed 1%	Goldman Sachs	20/12/2027	(50,229)	22,454
CDS	USD 715,000	Fund receives default protection on Paramount Global; and pays Fixed 1%	Goldman Sachs	20/12/2027	(8,281)	26,693
CDS	USD 21,400,795	Fund receives default protection on Philippine Government International Bond; and pays Fixed 1%	Goldman Sachs	20/12/2027	(101,877)	(89,383)
CDS	USD 250,000	Fund receives default protection on Pitney Bowes; and pays Fixed 1%	Goldman Sachs	20/12/2027	4,838	67,391
CDS	USD 1,825,000	Fund receives default protection on Simon Property; and pays Fixed 1%	Goldman Sachs	20/12/2027	(38,146)	(10,611)
CDS	EUR 1,660,000	Fund receives default protection on Solvay; and pays Fixed 1%	Goldman Sachs	20/12/2027	(53,460)	(16,445)
CDS	USD 6,924,000	Fund receives default protection on Turkey Government International Bond; and pays Fixed 1%	Goldman Sachs	20/12/2027	(245,394)	1,193,018
CDS	EUR 1,310,000	Fund receives default protection on UniCredit; and pays Fixed 1%	Goldman Sachs	20/12/2027	(30,478)	70,384
CDS	USD 645,000	Fund receives default protection on CMBX.NA.7.AA; and pays Fixed 1.5%	Goldman Sachs	17/1/2047	(12,241)	23,646
CDS	USD (1,003,333)	Fund provides default protection on CMBX.NA.9.A; and receives Fixed 2%	Goldman Sachs	17/9/2058	(39,042)	(58,137)
CDS	USD (948,150)	Fund provides default protection on CMBX.NA.9.A; and receives Fixed 2%	Goldman Sachs	17/9/2058	(36,855)	(54,939)
CDS	USD (1,003,333)	Fund provides default protection on CMBX.NA.9.A; and receives Fixed 2%	Goldman Sachs	17/9/2058	(41,155)	(58,137)
CDS	USD (900,000)	Fund provides default protection on CMBX.NA.14.BBB-; and receives Fixed 3%	Goldman Sachs	16/12/2072	(31,408)	(183,508)
CDS	EUR (240,000)	Fund provides default protection on Casino Guichard Perrachon; and receives Fixed 5%	JP Morgan	20/6/2023	5,956	(14,866)
CDS	EUR (480,000)	Fund provides default protection on Casino Guichard Perrachon; and receives Fixed 5%	JP Morgan	20/6/2023	48,545	(29,731)
CDS	EUR (591,000)	Fund provides default protection on Casino Guichard Perrachon; and receives Fixed 5%	JP Morgan	20/12/2023	46,974	(101,245)
CDS	USD 822,410	Fund receives default protection on Anywhere Real Estate; and pays Fixed 5%	JP Morgan	20/12/2023	3,193	1,962
CDS	USD 1,644,000	Fund receives default protection on KB Home; and pays Fixed 5%	JP Morgan	20/12/2023	(32,376)	(54,576)
CDS	USD 820,000	Fund receives default protection on RR Donnelley & Sons; and pays Fixed 5%	JP Morgan	20/12/2023	(30,944)	(24,116)
CDS	USD 250,000	Fund receives default protection on Tenet Healthcare; and pays Fixed 5%	JP Morgan	20/6/2024	(11,548)	(12,433)
CDS	USD 290,000	Fund receives default protection on Avis Budget; and pays Fixed 5%	JP Morgan	20/12/2024	(26,335)	(17,455)
CDS	USD 1,110,000	Fund receives default protection on Avis Budget; and pays Fixed 5%	JP Morgan	20/12/2024	(96,869)	(62,881)
CDS	EUR (1,130,000)	Fund provides default protection on Virgin Media Finance; and receives Fixed 5%	JP Morgan	20/6/2025	(105,740)	63,193

The notes on pages 986 to 999 form an integral part of these financial statements.

# Fixed Income Global Opportunities Fund continued

## Swaps as at 28 February 2023

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
CDS	USD 1,380,000	Fund receives default protection on Avis Budget; and pays Fixed 5%	JP Morgan	20/6/2025	(167,455)	(87,937)
CDS	EUR (1,186,667)	Fund provides default protection on Altice France; and receives Fixed 5%	JP Morgan	20/12/2025	29,193	(590)
CDS	USD (850,000)	Fund provides default protection on CCO / CCO Capital; and receives Fixed 5%	JP Morgan	20/12/2025	(94,456)	62,575
CDS	USD (490,909)	Fund provides default protection on CCO / CCO Capital; and receives Fixed 5%	JP Morgan	20/12/2025	(54,019)	36,139
CDS	EUR (300,000)	Fund provides default protection on Virgin Media Finance; and receives Fixed 5%	JP Morgan	20/12/2025	(21,594)	17,779
CDS	EUR (147,863)	Fund provides default protection on CMA CGM; and receives Fixed 5%	JP Morgan	20/6/2027	9,053	14,517
CDS	EUR (138,990)	Fund provides default protection on CMA CGM; and receives Fixed 5%	JP Morgan	20/6/2027	8,510	13,646
CDS	EUR (39,319)	Fund provides default protection on CMA CGM; and receives Fixed 5%	JP Morgan	20/6/2027	2,412	3,860
CDS	EUR (1,070,000)	Fund provides default protection on Ladbrokes Coral; and receives Fixed 1%	JP Morgan	20/6/2027	82,862	(49,325)
CDS	EUR (1,300,000)	Fund provides default protection on Novafives; and receives Fixed 5%	JP Morgan	20/6/2027	80,354	(213,276)
CDS	EUR (171,897)	Fund provides default protection on ADLER Real Estate; and receives Fixed 5%	JP Morgan	20/12/2027	1,913	(40,765)
CDS	USD (1,025,000)	Fund provides default protection on AT&T; and receives Fixed 1%	JP Morgan	20/12/2027	93	4,906
CDS	EUR (723,255)	Fund provides default protection on United; and receives Fixed 5%	JP Morgan	20/12/2027	15,690	(102,843)
CDS	EUR 1,186,667	Fund receives default protection on Altice France; and pays Fixed 5%	JP Morgan	20/12/2027	(25,894)	76,330
CDS	EUR 4,000,000	Fund receives default protection on Barclays Bank; and pays Fixed 1%	JP Morgan	20/12/2027	(18,931)	114,088
CDS	EUR 2,500,000	Fund receives default protection on BNP Paribas; and pays Fixed 1%	JP Morgan	20/12/2027	(31,074)	19,297
CDS	USD 100,000	Fund receives default protection on Caterpillar; and pays Fixed 1%	JP Morgan	20/12/2027	(747)	(2,451)
CDS	JPY 254,173,600	Fund receives default protection on ITRAXX.JPN.38.V1; and pays Fixed 1%	JP Morgan	20/12/2027	(8,458)	(17,234)
CDS	JPY 381,260,400	Fund receives default protection on ITRAXX.JPN.38.V1; and pays Fixed 1%	JP Morgan	20/12/2027	(12,715)	(25,852)
CDS	USD 1,420,000	Fund receives default protection on Simon Property; and pays Fixed 1%	JP Morgan	20/12/2027	(29,695)	(8,256)
CDS	EUR 1,650,000	Fund receives default protection on Solvay; and pays Fixed 1%	JP Morgan	20/12/2027	(48,971)	(16,346)
CDS	EUR 1,610,000	Fund receives default protection on Solvay; and pays Fixed 1%	JP Morgan	20/12/2027	(38,273)	(15,950)
CDS	EUR 1,610,000	Fund receives default protection on Solvay; and pays Fixed 1%	JP Morgan	20/12/2027	(41,585)	(15,950)
CDS	EUR 1,129,000	Fund receives default protection on UniCredit; and pays Fixed 1%	JP Morgan	20/12/2027	(18,002)	60,660
CDS	EUR 5,300,000	Fund receives default protection on UniCredit; and pays Fixed 1%	JP Morgan	20/12/2027	(102,753)	284,762
CDS	USD 440,000	Fund receives default protection on Xerox; and pays Fixed 1%	JP Morgan	20/12/2027	(2,024)	47,522
CDS	USD (35,000)	Fund provides default protection on CMBX.NA.10.BBB-; and receives Fixed 3%	JP Morgan	17/11/2059	(3,846)	(7,010)
CDS	USD 384,551	Fund receives default protection on CMBX.NA.6.BBB-; and pays Fixed 3%	JP Morgan	11/5/2063	41,029	74,891
CDS	EUR (17,800,000)	Fund provides default protection on EDP - Energias de Portugal; and receives Fixed 1%	Morgan Stanley	20/3/2023	19,221	6,483
CDS	EUR (7,875,000)	Fund provides default protection on EDP - Energias de Portugal; and receives Fixed 5%	Morgan Stanley	20/6/2023	(143,139)	119,261

The notes on pages 986 to 999 form an integral part of these financial statements.

# Fixed Income Global Opportunities Fund continued

## Swaps as at 28 February 2023

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
CDS	EUR (4,800,000)	Fund provides default protection on EDP - Energias de Portugal; and receives Fixed 5%	Morgan Stanley	20/6/2023	(87,247)	72,692
CDS	EUR (7,875,000)	Fund provides default protection on Naturgy Energy; and receives Fixed 1%	Morgan Stanley	20/6/2023	41,921	13,659
CDS	EUR (4,800,000)	Fund provides default protection on Naturgy Energy; and receives Fixed 1%	Morgan Stanley	20/6/2023	25,552	8,325
CDS	USD 250,000	Fund receives default protection on Staples; and pays Fixed 5%	Morgan Stanley	20/12/2023	(755)	2,123
CDS	USD 3,445,000	Fund receives default protection on Boeing; and pays Fixed 1%	Morgan Stanley	20/12/2024	(2,631)	(17,222)
CDS	USD 811,501	Fund receives default protection on Brazilian Government International Bond; and pays Fixed 1%	Morgan Stanley	20/6/2025	(43,358)	4,208
CDS	USD 1,250,000	Fund receives default protection on Simon Property; and pays Fixed 1%	Morgan Stanley	20/6/2025	(62,622)	(14,137)
CDS	USD (282,209)	Fund provides default protection on Mexico Government International Bond; and receives Fixed 1%	Morgan Stanley	20/6/2026	3,554	1,666
CDS	USD 346,223	Fund receives default protection on General Electric; and pays Fixed 1%	Morgan Stanley	20/6/2027	(9,565)	(3,272)
CDS	USD 346,223	Fund receives default protection on General Electric; and pays Fixed 1%	Morgan Stanley	20/6/2027	(9,565)	(3,272)
CDS	USD 462,554	Fund receives default protection on General Electric; and pays Fixed 1%	Morgan Stanley	20/6/2027	(12,257)	(4,371)
CDS	EUR 680,851	Fund receives default protection on Naturgy Energy; and pays Fixed 1%	Morgan Stanley	20/6/2027	(7,524)	(8,624)
CDS	EUR 1,117,021	Fund receives default protection on Naturgy Energy; and pays Fixed 1%	Morgan Stanley	20/6/2027	(12,345)	(14,148)
CDS	EUR (124,635)	Fund provides default protection on ADLER Real Estate; and receives Fixed 5%	Morgan Stanley	20/12/2027	1,163	(29,557)
CDS	EUR (232,425)	Fund provides default protection on ADLER Real Estate; and receives Fixed 5%	Morgan Stanley	20/12/2027	2,169	(55,119)
CDS	USD 500,000	Fund receives default protection on Ford Motor Credit; and pays Fixed 5%	Morgan Stanley	20/12/2027	(26,285)	(38,667)
CDS	USD 4,531,000	Fund receives default protection on Mexico Government International Bond; and pays Fixed 1%	Morgan Stanley	20/12/2027	(69,268)	30,933
CDS	USD 3,305,000	Fund receives default protection on Mexico Government International Bond; and pays Fixed 1%	Morgan Stanley	20/12/2027	(27,897)	22,563
CDS	EUR 1,236,000	Fund receives default protection on Solvay; and pays Fixed 1%	Morgan Stanley	20/12/2027	2,462	(12,245)
CDS	EUR 824,000	Fund receives default protection on Solvay; and pays Fixed 1%	Morgan Stanley	20/12/2027	1,642	(8,163)
CDS	USD (2,006,667)	Fund provides default protection on CMBX.NA.9.A; and receives Fixed 2%	Morgan Stanley	17/9/2058	(82,756)	(116,274)
CDS	USD (598,000)	Fund provides default protection on CMBX.NA.9.BBB-; and receives Fixed 3%	Morgan Stanley	17/9/2058	(105,909)	(108,574)
CDS	USD (1,000,000)	Fund provides default protection on CMBX.NA.9.BBB-; and receives Fixed 3%	Morgan Stanley	17/9/2058	(69,722)	(181,563)
CDS	USD (3,740,500)	Fund provides default protection on CMBX.NA.9.BBB-; and receives Fixed 3%	Morgan Stanley	17/9/2058	(261,024)	(679,135)
CDS	USD 1,987,097	Fund receives default protection on CMBX.NA.9.AAA; and pays Fixed 0.5%	Morgan Stanley	17/9/2058	(18,253)	2,873
CDS	USD 3,606,580	Fund receives default protection on CMBX.NA.9.AAA; and pays Fixed 0.5%	Morgan Stanley	17/9/2058	(33,135)	5,214
CDS	USD 3,994,064	Fund receives default protection on CMBX.NA.9.AAA; and pays Fixed 0.5%	Morgan Stanley	17/9/2058	(41,287)	5,775
CDS	USD 646,000	Fund receives default protection on CMBX.NA.9.BBB-; and pays Fixed 3%	Morgan Stanley	17/9/2058	83,421	117,289
CDS	USD 507,000	Fund receives default protection on CMBX.NA.9.BBB-; and pays Fixed 3%	Morgan Stanley	17/9/2058	65,473	92,052
IFS	EUR 8,105,000	Fund provides default protection CPTFEMU + 0bps; and receives Fixed 2.72%	Bank of America	16/10/2027	188,522	188,522

# Fixed Income Global Opportunities Fund continued

## Swaps as at 28 February 2023

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
IFS	EUR 8,480,000	Fund receives default protection CPTFEMU + 0bps; and pays Fixed 2.55%	Bank of America	16/10/2027	270,627	270,627
IFS	EUR 11,980,000	Fund receives default protection CPTFEMU + 0bps; and pays Fixed 2.7%	Bank of America	16/12/2027	123,000	123,000
IFS	EUR 7,940,000	Fund receives default protection CPTFEMU + 0bps; and pays Fixed 2.27375%	Bank of America	16/1/2028	162,418	169,294
IFS	EUR 11,400,000	Fund receives default protection CPTFEMU + 0bps; and pays Fixed 2.3125%	Bank of America	16/1/2028	220,843	221,037
IFS	EUR 11,410,000	Fund receives default protection CPTFEMU + 0bps; and pays Fixed 2.295%	Bank of America	17/1/2028	231,193	231,193
IFS	EUR 8,800,000	Fund provides default protection CPTFEMU + 0bps; and receives Fixed 2.42%	Bank of America	16/10/2032	(360,009)	(360,009)
IFS	EUR 8,260,000	Fund receives default protection CPTFEMU + 0bps; and pays Fixed 2.5475%	Bank of America	16/10/2032	(233,656)	(233,656)
IFS	EUR 11,120,000	Fund provides default protection CPTFEMU + 0bps; and receives Fixed 2.50481%	Bank of America	16/12/2032	(207,773)	(207,773)
IFS	EUR 7,935,000	Fund provides default protection CPTFEMU + 0bps; and receives Fixed 2.29%	Bank of America	16/1/2033	(215,667)	(233,482)
IFS	EUR 22,810,000	Fund provides default protection CPTFEMU + 0bps; and receives Fixed 2.3%	Bank of America	17/1/2033	(648,938)	(649,134)
IFS	GBP 2,000,000	Fund provides default protection UKRPI + 0bps; and receives Fixed 3.423%	Bank of America	15/3/2048	(325,605)	(325,605)
IFS	EUR 6,680,000	Fund provides default protection CPTFEMU + 0bps; and receives Fixed 2.693%	Goldman Sachs	16/8/2032	(161,363)	(161,363)
IFS	GBP 3,395,000	Fund provides default protection UKRPI + 0bps; and receives Fixed 3.525%	Morgan Stanley	15/11/2046	(455,495)	(455,496)
IRS	MXN 393,224,917	Fund receives Fixed 4.495%; and pays Floating MXN MXIBTIIE 1 Month	Bank of America	3/3/2023	(11,236)	(11,236)
IRS	CLP 19,211,685,000	Fund receives Floating CLP Sinacofi Chile Interbank Rate 6 Month; and pays Fixed 1.42%	Bank of America	1/4/2023	1,174,557	1,174,557
IRS	CLP 19,211,685,000	Fund receives Fixed 1.65%; and pays Floating CLP Sinacofi Chile Interbank Rate 6 Month	Bank of America	28/5/2023	(1,129,793)	(1,129,793)
IRS	USD 194,737,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 1.5005%	Bank of America	12/7/2023	1,845,483	2,536,693
IRS	MXN 424,328,000	Fund receives Fixed 11.7%; and pays Floating MXN MXIBTIIE 1 Month	Bank of America	12/2/2024	(10,722)	(10,722)
IRS	USD 854,267,523	Fund receives Fixed 4.4005%; and pays Floating USD SOFR 1 Day	Bank of America	13/2/2024	(7,471,255)	(7,471,255)
IRS	USD 427,133,762	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.7505%	Bank of America	13/2/2024	6,296,022	6,296,022
IRS	MXN 253,049,000	Fund receives Fixed 11.72%; and pays Floating MXN MXIBTIIE 1 Month	Bank of America	14/2/2024	(3,861)	(3,861)
IRS	MXN 279,585,258	Fund receives Fixed 4.68%; and pays Floating MXN MXIBTIIE 1 Month	Bank of America	27/2/2024	(1,024,000)	(1,024,000)
IRS	MXN 278,683,371	Fund receives Fixed 4.855%; and pays Floating MXN MXIBTIIE 1 Month	Bank of America	1/3/2024	(1,000,953)	(1,000,953)
IRS	USD 232,932,853	Fund receives Fixed 1.1285%; and pays Floating USD SOFR 1 Day	Bank of America	7/3/2024	(9,632,271)	(9,632,271)
IRS	USD 349,576,239	Fund receives Fixed 1.12925%; and pays Floating USD SOFR 1 Day	Bank of America	8/3/2024	(14,487,112)	(14,487,112)
IRS	USD 326,657,900	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.61%	Bank of America	8/3/2024	5,459,278	5,554,047
IRS	USD 469,854,799	Fund receives Fixed 1.079%; and pays Floating USD SOFR 1 Day	Bank of America	18/3/2024	(20,165,944)	(20,165,944)
IRS	USD 94,081,500	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.61%	Bank of America	19/3/2024	1,619,784	1,632,983
IRS	PLN 66,743,500	Fund receives Floating PLN WIBOR 3 Month; and pays Fixed 6.15%	Bank of America	11/4/2024	120,622	120,622
IRS	USD 87,929,483	Fund receives Floating USD SOFR 3 Month; and pays Fixed 0.525%	Bank of America	6/6/2024	5,309,408	5,309,408

The notes on pages 986 to 999 form an integral part of these financial statements.



# Fixed Income Global Opportunities Fund continued

## Swaps as at 28 February 2023

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
IRS	USD 70,839,300	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.56%	Bank of America	28/6/2024	1,495,892	1,512,745
IRS	USD 410,521,000	Fund receives Fixed 4.4605%; and pays Floating USD SOFR 1 Day	Bank of America	12/7/2024	(3,148,675)	(3,148,675)
IRS	USD 64,256,500	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.55%	Bank of America	13/7/2024	1,402,374	1,419,252
IRS	USD 94,577,700	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.57%	Bank of America	16/7/2024	2,068,626	2,067,379
IRS	USD 94,133,300	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.56%	Bank of America	20/7/2024	2,082,380	2,090,174
IRS	USD 124,214,200	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.56%	Bank of America	23/7/2024	2,752,977	2,762,403
IRS	USD 91,336,800	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.56%	Bank of America	12/8/2024	2,104,751	2,096,482
IRS	USD 59,462,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.56%	Bank of America	13/8/2024	1,372,963	1,366,973
IRS	USD 171,433,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.53%	Bank of America	27/8/2024	4,057,694	4,100,193
IRS	GBP 120,074,658	Fund receives Fixed 4.255%; and pays Floating GBP SONIA 1 Day	Bank of America	6/9/2024	(724,441)	(724,441)
IRS	CNY 145,930,000	Fund receives Floating CNRR 3 Month; and pays Fixed 2.455%	Bank of America	21/12/2024	45,996	45,996
IRS	CNY 145,190,000	Fund receives Floating CNRR 3 Month; and pays Fixed 2.4625%	Bank of America	21/12/2024	42,684	42,684
IRS	CNY 145,930,000	Fund receives Floating CNRR 3 Month; and pays Fixed 2.53%	Bank of America	21/12/2024	14,230	14,230
IRS	BRL 5,584,150	Fund receives Fixed 13.125%; and pays Floating BRL BROIS 1 Day	Bank of America	2/1/2025	7,914	7,914
IRS	BRL 116,287,721	Fund receives Fixed 13.15%; and pays Floating BRL BROIS 1 Day	Bank of America	2/1/2025	174,285	174,285
IRS	BRL 116,035,072	Fund receives Fixed 13.32%; and pays Floating BRL BROIS 1 Day	Bank of America	2/1/2025	238,342	238,342
IRS	JPY 3,865,680,000	Fund receives Floating JPY TONAR 1 Day; and pays Fixed 0.2724%	Bank of America	6/1/2025	(54,829)	(54,829)
IRS	JPY 2,884,050,000	Fund receives Floating JPY TONAR 1 Day; and pays Fixed 0.265%	Bank of America	12/1/2025	(37,754)	(37,754)
IRS	USD 5,431,500	Fund receives Fixed 1.7525%; and pays Floating USD SOFR 1 Day	Bank of America	17/1/2025	(312,065)	(312,065)
IRS	JPY 1,310,133,939	Fund receives Floating JPY TONAR 1 Day; and pays Fixed 0.2%	Bank of America	3/2/2025	(4,829)	(4,829)
IRS	JPY 1,310,133,940	Fund receives Floating JPY TONAR 1 Day; and pays Fixed 0.205%	Bank of America	3/2/2025	(5,754)	(5,754)
IRS	MXN 205,611,898	Fund receives Fixed 9.8%; and pays Floating MXN MXIBTIIE 1 Month	Bank of America	4/2/2025	(190,591)	(190,591)
IRS	MXN 772,497,615	Fund receives Fixed 9.9%; and pays Floating MXN MXIBTIIE 1 Month	Bank of America	5/2/2025	(641,359)	(641,359)
IRS	MXN 372,215,081	Fund receives Fixed 9.92%; and pays Floating MXN MXIBTIIE 1 Month	Bank of America	5/2/2025	(301,888)	(301,888)
IRS	MXN 869,313,000	Fund receives Fixed 9.95%; and pays Floating MXN MXIBTIIE 1 Month	Bank of America	7/2/2025	(678,656)	(678,656)
IRS	AUD 29,970,000	Fund receives Floating AUD BBSW 3 Month; and pays Fixed 3.8025%	Bank of America	9/2/2025	153,744	153,744
IRS	NZD 33,330,000	Fund receives Fixed 4.94%; and pays Floating NZD BBR FRA 3 Month	Bank of America	10/2/2025	(159,867)	(159,867)
IRS	MXN 84,350,000	Fund receives Fixed 10.7%; and pays Floating MXN MXIBTIIE 1 Month	Bank of America	12/2/2025	(4,889)	(4,889)
IRS	GBP 18,540,000	Fund receives Fixed 3.9825%; and pays Floating GBP SONIA 1 Day	Bank of America	16/2/2025	(118,908)	(118,908)
IRS	GBP 348,610,000	Fund receives Fixed 3.9985%; and pays Floating GBP SONIA 1 Day	Bank of America	16/2/2025	(2,173,554)	(2,173,554)

The notes on pages 986 to 999 form an integral part of these financial statements.

# Fixed Income Global Opportunities Fund continued

## Swaps as at 28 February 2023

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
IRS	USD 233,257,979	Fund receives Fixed 2.601%; and pays Floating USD SOFR 1 Day	Bank of America	17/2/2025	(10,144,308)	(10,144,308)
IRS	USD 233,257,979	Fund receives Fixed 2.701%; and pays Floating USD SOFR 1 Day	Bank of America	17/2/2025	(9,710,791)	(9,710,791)
IRS	USD 65,616,484	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2%	Bank of America	17/2/2025	3,586,557	3,586,557
IRS	GBP 52,050,000	Fund receives Fixed 4.03%; and pays Floating GBP SONIA 1 Day	Bank of America	19/2/2025	(303,125)	(303,125)
IRS	USD 6,100,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.243%	Bank of America	22/2/2025	193,181	193,181
IRS	THB 682,910,000	Fund receives Floating THB BKIBOR 3 Month; and pays Fixed 1.735%	Bank of America	15/3/2025	145,891	145,891
IRS	USD 2,879,500	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.6585%	Bank of America	15/3/2025	67,648	67,648
IRS	USD 5,950,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.73449%	Bank of America	15/3/2025	131,257	131,257
IRS	ZAR 457,077,000	Fund receives Fixed 7.2%; and pays Floating JIBAR 3 Month	Bank of America	20/3/2025	(157,521)	(157,521)
IRS	MYR 92,190,000	Fund receives Fixed 3.5%; and pays Floating MYR KLIB3M 3 Month	Bank of America	21/6/2025	(46,005)	(46,005)
IRS	CNY 69,950,000	Fund receives Floating CNRR 3 Month; and pays Fixed 2.69%	Bank of America	21/6/2025	2,189	2,189
IRS	USD 4,527,500	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.784%	Bank of America	1/8/2025	68,338	68,338
IRS	USD 5,375,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.7105%	Bank of America	7/8/2025	86,785	86,785
IRS	USD 5,375,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.7165%	Bank of America	7/8/2025	86,189	86,189
IRS	USD 5,375,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.837%	Bank of America	7/8/2025	74,210	74,210
IRS	USD 8,060,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.9505%	Bank of America	8/8/2025	93,947	93,947
IRS	USD 8,130,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 4.024%	Bank of America	8/8/2025	83,713	83,713
IRS	USD 5,362,500	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.962%	Bank of America	9/8/2025	61,005	61,005
IRS	USD 5,362,500	Fund receives Floating USD SOFR 1 Day; and pays Fixed 4.026%	Bank of America	9/8/2025	54,643	54,643
IRS	USD 5,362,500	Fund receives Floating USD SOFR 1 Day; and pays Fixed 4.088%	Bank of America	11/8/2025	48,057	48,057
IRS	USD 5,365,000	Fund receives Fixed 4.0815%; and pays Floating USD SOFR 1 Day	Bank of America	16/8/2025	(47,238)	(47,238)
IRS	USD 2,682,500	Fund receives Floating USD SOFR 1 Day; and pays Fixed 4.2715%	Bank of America	16/8/2025	14,178	14,178
IRS	USD 2,682,500	Fund receives Floating USD SOFR 1 Day; and pays Fixed 4.2965%	Bank of America	16/8/2025	12,936	12,936
IRS	USD 2,682,500	Fund receives Floating USD SOFR 1 Day; and pays Fixed 4.2995%	Bank of America	16/8/2025	12,786	12,786
IRS	USD 10,730,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 4.31%	Bank of America	16/8/2025	49,059	49,059
IRS	USD 7,025,000	Fund receives Fixed 4.332%; and pays Floating USD SOFR 1 Day	Bank of America	17/8/2025	(29,038)	(29,038)
IRS	USD 10,460,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 4.3145%	Bank of America	17/8/2025	46,623	46,623
IRS	USD 5,352,500	Fund receives Floating USD SOFR 1 Day; and pays Fixed 4.3295%	Bank of America	17/8/2025	22,372	22,372
IRS	USD 2,676,250	Fund receives Floating USD SOFR 1 Day; and pays Fixed 4.363%	Bank of America	17/8/2025	9,528	9,528
IRS	USD 4,605,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 4.39%	Bank of America	25/8/2025	12,327	12,327
IRS	USD 2,675,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 4.39841%	Bank of America	28/8/2025	6,341	6,341

The notes on pages 986 to 999 form an integral part of these financial statements.

# Fixed Income Global Opportunities Fund continued

## Swaps as at 28 February 2023

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
IRS	USD 5,352,500	Fund receives Floating USD SOFR 1 Day; and pays Fixed 4.438%	Bank of America	28/8/2025	8,778	8,778
IRS	USD 2,676,250	Fund receives Floating USD SOFR 1 Day; and pays Fixed 4.5305%	Bank of America	28/8/2025	(179)	(179)
IRS	USD 3,708,500	Fund receives Fixed 3.8025%; and pays Floating USD SOFR 1 Day	Bank of America	14/11/2025	(34,634)	(34,634)
IRS	USD 5,485,000	Fund receives Fixed 3.6665%; and pays Floating USD SOFR 1 Day	Bank of America	17/11/2025	(64,044)	(64,044)
IRS	USD 415,102,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.891%	Bank of America	5/12/2025	7,256,108	7,256,108
IRS	USD 51,465,000	Fund receives Fixed 3.75736%; and pays Floating USD SOFR 1 Day	Bank of America	15/12/2025	(1,072,868)	(1,072,868)
IRS	USD 6,500,000	Fund receives Fixed 3.24%; and pays Floating USD SOFR 1 Day	Bank of America	18/12/2025	(116,395)	(116,395)
IRS	USD 54,507,000	Fund receives Fixed 3.8085%; and pays Floating USD SOFR 1 Day	Bank of America	19/12/2025	(1,062,510)	(1,062,510)
IRS	USD 982,000	Fund receives Fixed 3.0985%; and pays Floating USD SOFR 1 Day	Bank of America	17/1/2026	(18,701)	(18,701)
IRS	USD 2,726,250	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.8495%	Bank of America	23/2/2026	10,015	10,015
IRS	USD 13,050,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 1.245%	Bank of America	25/2/2026	122,173	269,586
IRS	USD 10,620,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 1.42%	Bank of America	6/3/2026	95,148	201,678
IRS	KRW 3,320,429,000	Fund receives Fixed 3.303%; and pays Floating KRW KORIBOR 3 Month	Bank of America	15/3/2026	(32,229)	(32,229)
IRS	USD 181,181,900	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.15%	Bank of America	26/5/2026	6,601,667	6,803,598
IRS	KRW 55,285,114,500	Fund receives Fixed 3.023%; and pays Floating KRW KORIBOR 3 Month	Bank of America	21/6/2026	(834,190)	(834,190)
IRS	KRW 32,469,035,500	Fund receives Fixed 3.05%; and pays Floating KRW KORIBOR 3 Month	Bank of America	21/6/2026	(471,418)	(471,418)
IRS	USD 4,480,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.378%	Bank of America	16/8/2026	23,073	23,073
IRS	USD 4,590,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.53656%	Bank of America	23/8/2026	9,425	9,425
IRS	USD 3,246,500	Fund receives Floating USD SOFR 3 Month; and pays Fixed 2.8885%	Bank of America	23/8/2026	174,146	174,146
IRS	USD 2,920,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.6615%	Bank of America	29/8/2026	(1,196)	(1,196)
IRS	USD 2,920,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.667%	Bank of America	29/8/2026	(1,482)	(1,482)
IRS	USD 868,000	Fund receives Fixed 3.0505%; and pays Floating USD SOFR 1 Day	Bank of America	19/11/2026	(7,621)	(7,621)
IRS	USD 2,400,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.1655%	Bank of America	19/2/2027	12,070	12,070
IRS	USD 4,590,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.321%	Bank of America	19/2/2027	10,608	10,608
IRS	USD 116,466,427	Fund receives Fixed 1.549%; and pays Floating USD SOFR 1 Day	Bank of America	7/3/2027	(11,304,554)	(11,304,554)
IRS	USD 1,174,000	Fund receives Fixed 1.35%; and pays Floating USD SOFR 1 Day	Bank of America	26/5/2027	(45,722)	(126,500)
IRS	USD 8,320,000	Fund receives Fixed 1.2145%; and pays Floating USD SOFR 1 Day	Bank of America	1/8/2027	(320,669)	(965,696)
IRS	USD 116,003,796	Fund receives Fixed 2.9095%; and pays Floating USD SOFR 1 Day	Bank of America	6/10/2027	(5,687,306)	(5,687,306)
IRS	MXN 190,277,000	Fund receives Fixed 8.42%; and pays Floating MXN MXIBTIE 1 Month	Bank of America	20/1/2028	(333,423)	(333,423)
IRS	GBP 143,664,300	Fund receives Fixed 3.18%; and pays Floating GBP SONIA 1 Day	Bank of America	10/2/2028	(491,878)	(491,878)

The notes on pages 986 to 999 form an integral part of these financial statements.

# Fixed Income Global Opportunities Fund continued

## Swaps as at 28 February 2023

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
IRS	USD 289,000	Fund receives Floating USD SOFR 3 Month; and pays Fixed 2.9025%	Bank of America	14/3/2028	17,687	17,687
IRS	CNY 59,470,000	Fund receives Floating CNRR 3 Month; and pays Fixed 2.7975%	Bank of America	15/3/2028	62,949	62,949
IRS	CNY 59,350,000	Fund receives Floating CNRR 3 Month; and pays Fixed 2.956%	Bank of America	15/3/2028	(232)	(232)
IRS	PLN 13,207,000	Fund receives Floating PLN WIBOR 6 Month; and pays Fixed 5.67%	Bank of America	15/3/2028	35,950	35,950
IRS	PLN 41,069,000	Fund receives Floating PLN WIBOR 6 Month; and pays Fixed 5.92%	Bank of America	15/3/2028	14,851	14,851
IRS	PLN 12,346,000	Fund receives Floating PLN WIBOR 6 Month; and pays Fixed 5.99%	Bank of America	15/3/2028	(3,695)	(3,695)
IRS	CNY 56,980,000	Fund receives Floating CNRR 3 Month; and pays Fixed 2.93750%	Bank of America	21/6/2028	26,607	26,607
IRS	USD 3,930,000	Fund receives Floating USD SOFR 3 Month; and pays Fixed 3.035%	Bank of America	13/9/2028	225,499	225,499
IRS	USD 64,027,800	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.92%	Bank of America	16/2/2029	3,162,074	3,339,700
IRS	USD 935,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.6815%	Bank of America	4/6/2029	32,667	32,667
IRS	USD 424,500	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.353%	Bank of America	13/11/2029	546	546
IRS	USD 4,639,500	Fund receives Fixed 3.32%; and pays Floating USD SOFR 1 Day	Bank of America	5/12/2029	(144,337)	(144,336)
IRS	USD 2,950,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.8845%	Bank of America	13/1/2030	58,216	58,216
IRS	USD 1,600,000	Fund receives Fixed 3.105%; and pays Floating USD SOFR 1 Day	Bank of America	19/2/2030	(15,642)	(15,642)
IRS	USD 1,850,000	Fund receives Fixed 3.251%; and pays Floating USD SOFR 1 Day	Bank of America	19/2/2030	(6,829)	(6,829)
IRS	USD 1,900,000	Fund receives Fixed 3.31054%; and pays Floating USD SOFR 1 Day	Bank of America	25/2/2030	(2,085)	(2,085)
IRS	USD 1,200,000	Fund receives Fixed 3.339%; and pays Floating USD SOFR 1 Day	Bank of America	3/3/2030	240	240
IRS	USD 15,435,000	Fund receives Fixed 0.6475%; and pays Floating USD SOFR 3 Month	Bank of America	25/9/2030	(3,387,154)	(3,387,154)
IRS	USD 15,435,000	Fund receives Floating USD SOFR 3 Month; and pays Fixed 0.6965%	Bank of America	25/9/2030	3,338,355	3,338,355
IRS	USD 12,348,000	Fund receives Fixed 0.6795%; and pays Floating USD SOFR 3 Month	Bank of America	29/9/2030	(2,687,682)	(2,687,682)
IRS	USD 12,348,000	Fund receives Floating USD SOFR 3 Month; and pays Fixed 0.75%	Bank of America	29/9/2030	2,631,424	2,631,424
IRS	USD 10,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.262%	Bank of America	30/3/2031	226	407
IRS	EUR 41,523,251	Fund receives Floating EURIBOR 6 Month; and pays Fixed 0.02%	Bank of America	26/8/2031	10,593,246	10,593,246
IRS	USD 6,964,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 1.425%	Bank of America	23/9/2031	458,435	1,168,261
IRS	USD 126,206,600	Fund receives Fixed 2.85%; and pays Floating USD SOFR 1 Day	Bank of America	14/10/2031	(7,310,312)	(8,227,204)
IRS	USD 67,115,000	Fund receives Fixed 2.86%; and pays Floating USD SOFR 1 Day	Bank of America	19/11/2031	(3,917,396)	(4,349,654)
IRS	USD 142,421,500	Fund receives Fixed 2.85%; and pays Floating USD SOFR 1 Day	Bank of America	28/1/2032	(8,395,248)	(9,429,001)
IRS	USD 3,815,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 1.59%	Bank of America	9/3/2032	617,037	617,037
IRS	USD 6,587,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 1.652%	Bank of America	10/3/2032	1,034,769	1,034,769
IRS	USD 4,490,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 1.9485%	Bank of America	16/3/2032	605,578	605,578

The notes on pages 986 to 999 form an integral part of these financial statements.

# Fixed Income Global Opportunities Fund continued

## Swaps as at 28 February 2023

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
IRS	USD 3,750,548	Fund receives Floating USD SOFR 1 Day; and pays Fixed 1.98555%	Bank of America	18/3/2032	495,540	495,540
IRS	USD 7,483,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.106%	Bank of America	23/3/2032	921,446	921,446
IRS	USD 4,449,352	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.1245%	Bank of America	23/3/2032	541,650	541,650
IRS	USD 5,301,448	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.263%	Bank of America	29/3/2032	590,463	590,463
IRS	USD 4,493,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.3125%	Bank of America	7/4/2032	484,418	484,418
IRS	USD 10,222,322	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.3525%	Bank of America	8/4/2032	1,071,237	1,071,237
IRS	USD 4,500,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.41%	Bank of America	8/4/2032	451,887	451,887
IRS	USD 4,502,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.4135%	Bank of America	11/4/2032	451,244	451,244
IRS	USD 4,567,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.554%	Bank of America	13/4/2032	408,975	408,975
IRS	USD 5,373,819	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.588%	Bank of America	19/4/2032	467,827	467,827
IRS	USD 3,863,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.6187%	Bank of America	20/4/2032	327,316	327,316
IRS	USD 3,866,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.65335%	Bank of America	21/4/2032	317,404	317,404
IRS	USD 4,605,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.7234%	Bank of America	21/4/2032	353,455	353,455
IRS	USD 7,618,000	Fund receives Fixed 2.513%; and pays Floating USD SOFR 1 Day	Bank of America	28/4/2032	(707,994)	(707,994)
IRS	USD 3,050,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.7245%	Bank of America	3/5/2032	234,340	234,340
IRS	USD 13,950,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 0.505%	Bank of America	4/5/2032	900,313	3,442,973
IRS	USD 7,638,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.85%	Bank of America	9/5/2032	514,060	514,060
IRS	USD 5,973,136	Fund receives Fixed 2.6565%; and pays Floating USD SOFR 1 Day	Bank of America	16/5/2032	(491,271)	(491,271)
IRS	USD 63,216,532	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.58%	Bank of America	24/5/2032	5,564,889	5,578,104
IRS	USD 11,858,932	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.585%	Bank of America	26/5/2032	1,042,239	1,042,239
IRS	USD 6,666,000	Fund receives Fixed 2.5278%; and pays Floating USD SOFR 1 Day	Bank of America	27/5/2032	(615,321)	(615,321)
IRS	USD 5,170,704	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.715%	Bank of America	3/6/2032	403,235	403,235
IRS	USD 6,660,568	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.84671%	Bank of America	8/6/2032	452,116	452,116
IRS	USD 24,565,000	Fund receives Fixed 2.767%; and pays Floating USD SOFR 1 Day	Bank of America	9/6/2032	(1,819,008)	(1,819,008)
IRS	USD 5,970,050	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.77467%	Bank of America	9/6/2032	438,537	438,537
IRS	USD 5,952,826	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.83485%	Bank of America	13/6/2032	409,925	409,925
IRS	USD 5,210,700	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.9425%	Bank of America	14/6/2032	315,427	315,427
IRS	USD 5,210,700	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.948%	Bank of America	14/6/2032	313,209	313,209
IRS	USD 3,675,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.155%	Bank of America	15/6/2032	162,073	162,073
IRS	USD 14,784,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.07269%	Bank of America	17/6/2032	746,339	746,339

The notes on pages 986 to 999 form an integral part of these financial statements.

# Fixed Income Global Opportunities Fund continued

## Swaps as at 28 February 2023

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
IRS	USD 7,457,888	Fund receives Fixed 2.981%; and pays Floating USD SOFR 1 Day	Bank of America	21/6/2032	(429,687)	(429,687)
IRS	USD 7,373,000	Fund receives Fixed 2.769%; and pays Floating USD SOFR 1 Day	Bank of America	5/7/2032	(547,301)	(547,301)
IRS	USD 6,144,167	Fund receives Fixed 2.818%; and pays Floating USD SOFR 1 Day	Bank of America	5/7/2032	(432,667)	(432,667)
IRS	USD 5,925,920	Fund receives Fixed 2.696%; and pays Floating USD SOFR 1 Day	Bank of America	6/7/2032	(473,538)	(473,538)
IRS	USD 4,057,349	Fund receives Fixed 2.6095%; and pays Floating USD SOFR 1 Day	Bank of America	7/7/2032	(351,579)	(351,579)
IRS	USD 2,941,500	Fund receives Fixed 2.6715%; and pays Floating USD SOFR 1 Day	Bank of America	8/7/2032	(240,741)	(240,741)
IRS	USD 3,489,271	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.892%	Bank of America	12/7/2032	225,837	225,837
IRS	EUR 8,974,000	Fund receives Fixed 2.4425%; and pays Floating EURIBOR 6 Month	Bank of America	14/7/2032	(251,652)	(251,652)
IRS	USD 7,211,000	Fund receives Fixed 2.58638%; and pays Floating USD SOFR 1 Day	Bank of America	26/7/2032	(639,986)	(639,986)
IRS	USD 19,242,000	Fund receives Fixed 2.534%; and pays Floating USD SOFR 1 Day	Bank of America	10/8/2032	(1,791,380)	(1,791,380)
IRS	USD 7,211,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.7435%	Bank of America	23/8/2032	553,980	553,980
IRS	USD 4,760,500	Fund receives Fixed 2.665%; and pays Floating USD SOFR 1 Day	Bank of America	25/8/2032	(116,258)	(116,258)
IRS	USD 45,961,000	Fund receives Fixed 2.926%; and pays Floating USD SOFR 1 Day	Bank of America	1/9/2032	(2,874,582)	(2,874,582)
IRS	USD 7,277,057	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.92%	Bank of America	1/9/2032	458,580	458,580
IRS	USD 7,472,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.928%	Bank of America	2/9/2032	466,218	466,218
IRS	USD 7,472,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.9828%	Bank of America	2/9/2032	433,914	433,914
IRS	USD 4,480,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.0722%	Bank of America	9/9/2032	228,735	228,735
IRS	USD 6,134,171	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.46385%	Bank of America	30/9/2032	123,035	123,035
IRS	USD 9,201,300	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.5575%	Bank of America	3/10/2032	115,975	115,975
IRS	USD 50,468,327	Fund receives Fixed 3.4665%; and pays Floating USD SOFR 1 Day	Bank of America	4/10/2032	(1,001,219)	(1,001,219)
IRS	USD 4,417,000	Fund receives Fixed 3.472%; and pays Floating USD SOFR 1 Day	Bank of America	4/10/2032	(85,695)	(85,695)
IRS	USD 2,937,000	Fund receives Fixed 3.4025%; and pays Floating USD SOFR 1 Day	Bank of America	5/10/2032	(73,209)	(73,209)
IRS	USD 23,973,778	Fund receives Fixed 3.415%; and pays Floating USD SOFR 1 Day	Bank of America	5/10/2032	(573,751)	(573,751)
IRS	USD 7,287,303	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.6145%	Bank of America	12/10/2032	58,513	58,513
IRS	USD 1,460,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.6411%	Bank of America	14/10/2032	8,612	8,612
IRS	USD 10,248,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.836%	Bank of America	21/10/2032	(99,448)	(99,448)
IRS	USD 6,940,289	Fund receives Fixed 3.822%; and pays Floating USD SOFR 1 Day	Bank of America	27/10/2032	59,993	59,993
IRS	USD 53,540,807	Fund receives Fixed 3.04%; and pays Floating USD SOFR 1 Day	Bank of America	28/10/2032	(2,885,342)	(2,885,342)
IRS	USD 689,500	Fund receives Fixed 3.512%; and pays Floating USD SOFR 1 Day	Bank of America	28/10/2032	5,406	5,406
IRS	USD 54,305,155	Fund receives Fixed 2.868%; and pays Floating USD SOFR 1 Day	Bank of America	2/11/2032	(3,675,993)	(3,675,993)

The notes on pages 986 to 999 form an integral part of these financial statements.

# Fixed Income Global Opportunities Fund continued

## Swaps as at 28 February 2023

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
IRS	USD 54,182,125	Fund receives Fixed 2.908%; and pays Floating USD SOFR 1 Day	Bank of America	4/11/2032	(3,495,024)	(3,495,024)
IRS	USD 4,123,000	Fund receives Fixed 3.5455%; and pays Floating USD SOFR 1 Day	Bank of America	14/11/2032	(55,191)	(55,191)
IRS	USD 87,128,964	Fund receives Fixed 2.8905%; and pays Floating USD SOFR 1 Day	Bank of America	15/11/2032	(5,750,459)	(5,750,459)
IRS	USD 7,432,000	Fund receives Fixed 3.64%; and pays Floating USD SOFR 1 Day	Bank of America	15/11/2032	(27,802)	(5,104)
IRS	USD 2,749,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.801%	Bank of America	15/11/2032	(19,627)	(19,627)
IRS	USD 7,382,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.8095%	Bank of America	15/11/2032	(57,745)	(57,745)
IRS	USD 4,347,000	Fund receives Fixed 3.4621%; and pays Floating USD SOFR 1 Day	Bank of America	18/11/2032	(87,272)	(87,272)
IRS	USD 4,340,000	Fund receives Fixed 3.4055%; and pays Floating USD SOFR 1 Day	Bank of America	21/11/2032	(106,853)	(106,853)
IRS	USD 53,201,779	Fund receives Fixed 3.191%; and pays Floating USD SOFR 1 Day	Bank of America	28/11/2032	(2,229,037)	(2,229,037)
IRS	USD 7,069,000	Fund receives Fixed 3.228%; and pays Floating USD SOFR 1 Day	Bank of America	5/12/2032	(275,176)	(275,176)
IRS	USD 1,411,000	Fund receives Fixed 3.2%; and pays Floating USD SOFR 1 Day	Bank of America	6/12/2032	(58,113)	(58,113)
IRS	USD 7,069,000	Fund receives Fixed 3.178%; and pays Floating USD SOFR 1 Day	Bank of America	12/12/2032	(303,839)	(303,839)
IRS	USD 4,065,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.2795%	Bank of America	13/12/2032	141,346	141,346
IRS	USD 6,839,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.35375%	Bank of America	22/12/2032	196,676	196,676
IRS	USD 940,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.1905%	Bank of America	26/1/2033	39,537	39,537
IRS	USD 1,864,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 1.6885%	Bank of America	6/2/2033	307,925	307,925
IRS	USD 1,222,500	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.1875%	Bank of America	7/2/2033	51,746	51,746
IRS	USD 788,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.1975%	Bank of America	7/2/2033	32,709	32,709
IRS	USD 1,222,500	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.2385%	Bank of America	7/2/2033	46,636	46,636
IRS	USD 1,855,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.3395%	Bank of America	8/2/2033	55,406	55,406
IRS	USD 1,225,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.3445%	Bank of America	8/2/2033	36,087	36,087
IRS	AUD 6,960,000	Fund receives Fixed 4.15%; and pays Floating AUD BBSW 6 Month	Bank of America	9/2/2033	(127,715)	(127,715)
IRS	USD 3,314,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.343%	Bank of America	9/2/2033	98,026	98,026
IRS	NZD 7,710,000	Fund receives Floating NZD BBR FRA 3 Month; and pays Fixed 4.2525%	Bank of America	10/2/2033	164,495	164,495
IRS	USD 3,293,752	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.352%	Bank of America	13/2/2033	94,981	94,981
IRS	USD 4,117,500	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.4495%	Bank of America	13/2/2033	85,775	85,775
IRS	USD 1,876,888	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.1%	Bank of America	14/2/2033	15,342	15,342
IRS	USD 2,023,618	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.125%	Bank of America	14/2/2033	14,629	14,629
IRS	USD 1,280,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.4405%	Bank of America	14/2/2033	27,608	27,608
IRS	USD 1,245,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.4455%	Bank of America	14/2/2033	26,342	26,342

The notes on pages 986 to 999 form an integral part of these financial statements.

# Fixed Income Global Opportunities Fund continued

## Swaps as at 28 February 2023

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
IRS	EUR 1,806,802	Fund receives Fixed 2.6845%; and pays Floating EURIBOR 1 Day	Bank of America	15/2/2033	(17,167)	(17,167)
IRS	USD 3,294,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.4465%	Bank of America	15/2/2033	69,415	69,415
IRS	USD 1,230,000	Fund receives Fixed 3.405%; and pays Floating USD SOFR 1 Day	Bank of America	16/2/2033	(30,108)	(30,108)
IRS	USD 615,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.493%	Bank of America	16/2/2033	10,608	10,608
IRS	USD 1,230,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.5%	Bank of America	16/2/2033	20,510	20,510
IRS	USD 4,348,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.4795%	Bank of America	17/2/2033	79,812	79,812
IRS	USD 1,230,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.48%	Bank of America	17/2/2033	22,527	22,527
IRS	USD 615,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.4905%	Bank of America	17/2/2033	10,733	10,733
IRS	USD 4,536,000	Fund receives Fixed 3.581%; and pays Floating USD SOFR 1 Day	Bank of America	22/2/2033	(45,290)	(45,290)
IRS	USD 42,753,000	Fund receives Fixed 3.618%; and pays Floating USD SOFR 1 Day	Bank of America	22/2/2033	(296,747)	(296,747)
IRS	USD 650,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.6015%	Bank of America	22/2/2033	5,394	5,394
IRS	USD 1,250,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.608%	Bank of America	22/2/2033	9,704	9,704
IRS	USD 6,588,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.6045%	Bank of America	23/2/2033	52,995	52,995
IRS	USD 1,100,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.6545%	Bank of America	23/2/2033	4,323	4,323
IRS	USD 615,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.656%	Bank of America	23/2/2033	2,341	2,341
IRS	USD 615,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.67%	Bank of America	23/2/2033	1,633	1,633
IRS	USD 615,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.679%	Bank of America	23/2/2033	1,177	1,177
IRS	USD 2,016,043	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.259%	Bank of America	24/2/2033	4,425	4,425
IRS	USD 1,232,500	Fund receives Fixed 3.5905%; and pays Floating USD SOFR 1 Day	Bank of America	27/2/2033	(11,299)	(11,299)
IRS	USD 1,232,500	Fund receives Fixed 3.592%; and pays Floating USD SOFR 1 Day	Bank of America	27/2/2033	(11,146)	(11,146)
IRS	USD 1,230,000	Fund receives Fixed 3.5945%; and pays Floating USD SOFR 1 Day	Bank of America	27/2/2033	(10,870)	(10,870)
IRS	USD 645,000	Fund receives Fixed 3.603%; and pays Floating USD SOFR 1 Day	Bank of America	27/2/2033	(5,249)	(5,249)
IRS	USD 1,065,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.666%	Bank of America	27/2/2033	3,139	3,139
IRS	USD 620,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.6275%	Bank of America	28/2/2033	3,792	3,792
IRS	USD 1,235,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.6635%	Bank of America	28/2/2033	3,890	3,890
IRS	USD 617,500	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.6675%	Bank of America	28/2/2033	1,742	1,742
IRS	USD 770,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.67983%	Bank of America	28/2/2033	1,390	1,390
IRS	USD 617,500	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.695%	Bank of America	28/2/2033	343	343
IRS	USD 618,750	Fund receives Fixed 3.6395%; and pays Floating USD SOFR 1 Day	Bank of America	1/3/2033	(3,154)	(3,154)
IRS	USD 11,355,000	Fund receives Fixed 3.33%; and pays Floating USD SOFR 1 Day	Bank of America	25/5/2033	(307,126)	(307,126)

The notes on pages 986 to 999 form an integral part of these financial statements.



# Fixed Income Global Opportunities Fund continued

## Swaps as at 28 February 2023

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
IRS	KRW 18,331,853,400	Fund receives Floating KRW KORIBOR 3 Month; and pays Fixed 2.97%	Bank of America	21/6/2033	640,342	640,342
IRS	KRW 10,766,326,600	Fund receives Floating KRW KORIBOR 3 Month; and pays Fixed 2.973%	Bank of America	21/6/2033	374,053	374,053
IRS	USD 25,362,638	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.23%	Bank of America	9/8/2033	790,745	790,745
IRS	USD 535,000	Fund receives Fixed 3%; and pays Floating USD SOFR 1 Day	Bank of America	5/9/2033	(25,827)	(25,827)
IRS	USD 1,310,000	Fund receives Fixed 3.88%; and pays Floating USD SOFR 1 Day	Bank of America	26/10/2033	33,472	33,472
IRS	USD 2,020,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.2285%	Bank of America	27/12/2033	47,497	47,497
IRS	USD 6,450,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.6%	Bank of America	29/5/2034	428,165	428,165
IRS	USD 10,600,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.605%	Bank of America	30/5/2034	698,844	698,844
IRS	USD 4,255,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.165%	Bank of America	30/5/2034	92,573	92,573
IRS	USD 1,827,500	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.235%	Bank of America	30/5/2034	29,669	29,669
IRS	USD 484,500	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.1545%	Bank of America	8/10/2034	8,894	8,894
IRS	USD 2,660,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.83%	Bank of America	30/10/2034	114,928	114,928
IRS	USD 8,890,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 1.497%	Bank of America	12/2/2035	423,873	1,279,036
IRS	USD 625,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.2885%	Bank of America	19/2/2035	3,602	3,602
IRS	USD 700,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.354%	Bank of America	25/2/2035	440	440
IRS	USD 7,267,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.83%	Bank of America	10/12/2035	282,931	282,931
IRS	USD 7,995,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.12%	Bank of America	8/1/2036	136,454	136,454
IRS	USD 8,880,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.93%	Bank of America	22/1/2036	276,935	276,935
IRS	USD 7,840,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.165%	Bank of America	19/2/2036	106,037	106,037
IRS	USD 850,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.35%	Bank of America	24/2/2036	247	(222)
IRS	USD 1,000,000	Fund receives Fixed 1.81%; and pays Floating USD SOFR 1 Day	Bank of America	1/2/2037	(111,805)	(111,805)
IRS	USD 5,731,000	Fund receives Fixed 1.835%; and pays Floating USD SOFR 1 Day	Bank of America	17/1/2039	(599,628)	(599,628)
IRS	USD 5,030,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 0.7065%	Bank of America	17/8/2040	445,295	1,856,236
IRS	USD 8,083,900	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.93%	Bank of America	26/11/2041	711,518	696,063
IRS	EUR 1,370,000	Fund receives Floating EURIBOR 6 Month; and pays Fixed 2.7395%	Bank of America	4/11/2042	76,570	76,570
IRS	USD 7,281,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.77%	Bank of America	15/11/2048	113,473	(486,066)
IRS	USD 4,870,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.0775%	Bank of America	5/7/2049	149,966	173,227
IRS	USD 3,370,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 1.445%	Bank of America	16/8/2049	91,264	220,926
IRS	USD 3,440,000	Fund receives Fixed 1.449%; and pays Floating USD SOFR 1 Day	Bank of America	12/2/2050	(379,048)	(1,140,568)
IRS	USD 18,194,800	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.81%	Bank of America	25/1/2051	1,989,498	1,714,057

The notes on pages 986 to 999 form an integral part of these financial statements.

# Fixed Income Global Opportunities Fund continued

## Swaps as at 28 February 2023

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
IRS	USD 33,463,500	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.81%	Bank of America	28/1/2051	3,659,859	3,151,159
IRS	USD 18,855,500	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.8%	Bank of America	1/2/2051	2,059,189	1,808,766
IRS	USD 10,566,500	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.8%	Bank of America	4/2/2051	1,154,205	1,013,211
IRS	USD 10,880,700	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.8%	Bank of America	5/2/2051	1,188,535	1,043,354
IRS	USD 4,010,000	Fund receives Fixed 1.585%; and pays Floating USD SOFR 1 Day	Bank of America	19/2/2051	(461,905)	(1,247,447)
IRS	USD 4,450,600	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.8%	Bank of America	22/2/2051	665,561	426,294
IRS	USD 16,715,200	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.8%	Bank of America	27/5/2051	2,510,689	1,592,075
IRS	USD 2,732,300	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.8%	Bank of America	28/5/2051	410,402	260,246
IRS	USD 1,343,000	Fund receives Fixed 1.614%; and pays Floating USD SOFR 1 Day	Bank of America	11/6/2051	(156,495)	(412,108)
IRS	USD 36,909,800	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.79%	Bank of America	21/1/2052	5,605,699	3,536,386
IRS	JPY 19,611,570	Fund receives Floating JPY TONAR 1 Day; and pays Fixed 0.88%	Bank of America	23/5/2052	10,878	10,878
IRS	JPY 16,172,460	Fund receives Floating JPY TONAR 1 Day; and pays Fixed 0.85%	Bank of America	26/5/2052	9,860	9,860
IRS	JPY 16,172,460	Fund receives Floating JPY TONAR 1 Day; and pays Fixed 0.7915%	Bank of America	27/5/2052	11,592	11,592
IRS	JPY 49,810,000	Fund receives Floating JPY TONAR 1 Day; and pays Fixed 0.99%	Bank of America	26/7/2052	17,644	17,644
IRS	JPY 37,745,000	Fund receives Fixed 1.10625%; and pays Floating JPY TONAR 1 Day	Bank of America	12/9/2052	(5,295)	(5,295)
IRS	JPY 37,745,000	Fund receives Fixed 1.13%; and pays Floating JPY TONAR 1 Day	Bank of America	12/9/2052	(3,640)	(3,640)
IRS	USD 833,269	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.3705%	Bank of America	3/2/2053	4,250	4,250
IRS	USD 775,774	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.3645%	Bank of America	9/2/2053	4,108	4,108
IRS	USD 1,020,755	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.466%	Bank of America	10/2/2053	818	818
IRS	USD 1,020,755	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.4055%	Bank of America	17/2/2053	3,463	3,463
IRS	USD 930,000	Fund receives Fixed 2.7735%; and pays Floating USD SOFR 1 Day	Bank of America	21/2/2053	(132,084)	(90,000)
IRS	USD 535,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.188%	Bank of America	27/2/2053	10,668	10,668
IRS	USD 335,000	Fund receives Fixed 3.2593%; and pays Floating USD SOFR 1 Day	Bank of America	28/2/2053	(2,250)	(2,250)
IRS	EUR 990,000	Fund receives Floating EURIBOR 6 Month; and pays Fixed 2.2705%	Bank of America	4/3/2053	100,827	100,827
IRS	USD 2,710,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 0.621%	Bank of America	12/7/2053	300,066	1,303,708
IRS	USD 480,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 1.645%	Bank of America	15/1/2055	118,697	118,697
IRS	USD 150,500	Fund receives Fixed 1.6525%; and pays Floating USD SOFR 1 Day	Bank of America	1/12/2056	(12,759)	(32,522)
IRS	NZD 39,775,000	Fund receives Fixed 4.697%; and pays Floating NZD BBR FRA 3 Month	BNP Paribas	20/12/2024	(134,901)	(134,901)
IRS	AUD 34,470,000	Fund receives Floating AUD BBSW 3 Month; and pays Fixed 4.0425%	BNP Paribas	20/12/2024	61,228	61,228
IRS	JPY 3,901,950,000	Fund receives Floating JPY TONAR 1 Day; and pays Fixed 0.23%	BNP Paribas	11/1/2025	(32,326)	(32,326)

The notes on pages 986 to 999 form an integral part of these financial statements.

# Fixed Income Global Opportunities Fund continued

## Swaps as at 28 February 2023

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
IRS	JPY 6,371,000,000	Fund receives Floating JPY TONAR 1 Day; and pays Fixed 0.235%	BNP Paribas	19/1/2025	(56,506)	(56,506)
IRS	EUR 39,330,000	Fund receives Fixed 3.27%; and pays Floating EURIBOR 1 Day	BNP Paribas	20/2/2025	(144,617)	(143,468)
IRS	CHF 37,900,000	Fund receives Floating CHF SARON 1 Day; and pays Fixed 1.708%	BNP Paribas	20/2/2025	87,199	90,821
IRS	USD 84,750,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 4.42%	BNP Paribas	28/2/2025	59,399	58,919
IRS	NZD 16,965,000	Fund receives Fixed 4.97%; and pays Floating NZD BBR FRA 3 Month	BNP Paribas	15/3/2025	(77,073)	(77,073)
IRS	USD 19,800,000	Fund receives Fixed 3.6%; and pays Floating USD SOFR 1 Day	BNP Paribas	1/12/2025	(348,243)	(241,209)
IRS	USD 19,800,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.47%	BNP Paribas	1/12/2025	294,600	294,600
IRS	MXN 279,950,277	Fund receives Floating MXN MXIBTIIE 1 Month; and pays Fixed 7.71%	BNP Paribas	19/11/2026	889,376	889,376
IRS	GBP 10,840,000	Fund receives Fixed 3.09%; and pays Floating GBP SONIA 1 Day	BNP Paribas	2/2/2027	(72,584)	(71,655)
IRS	GBP 46,910,000	Fund receives Fixed 3.514%; and pays Floating GBP SONIA 1 Day	BNP Paribas	17/2/2027	(348,535)	(348,535)
IRS	USD 56,580,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.193%	BNP Paribas	19/2/2027	257,349	257,349
IRS	GBP 37,610,000	Fund receives Fixed 3.2%; and pays Floating GBP SONIA 1 Day	BNP Paribas	26/1/2028	(137,232)	(124,471)
IRS	GBP 74,760,000	Fund receives Fixed 2.92%; and pays Floating GBP SONIA 1 Day	BNP Paribas	2/2/2028	(452,918)	(452,918)
IRS	GBP 86,780,000	Fund receives Fixed 2.81702%; and pays Floating GBP SONIA 1 Day	BNP Paribas	3/2/2028	(555,115)	(614,211)
IRS	USD 149,920,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.231%	BNP Paribas	26/2/2028	(23,701)	(23,701)
IRS	USD 37,380,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.24%	BNP Paribas	26/2/2028	(8,233)	(8,723)
IRS	EUR 4,750,000	Fund receives Fixed 2.41%; and pays Floating EURIBOR 1 Day	BNP Paribas	27/1/2033	(99,930)	(99,930)
IRS	EUR 17,980,000	Fund receives Fixed 2.618%; and pays Floating EURIBOR 1 Day	BNP Paribas	9/2/2033	(225,879)	(220,886)
IRS	USD 20,390,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.01946%	BNP Paribas	9/2/2033	211,833	228,513
IRS	USD 5,190,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.2565%	BNP Paribas	28/2/2033	11,945	11,945
IRS	NZD 3,985,000	Fund receives Floating NZD BBR FRA 3 Month; and pays Fixed 4.23%	BNP Paribas	15/3/2033	89,634	89,634
IRS	EUR 5,411,900	Fund receives Floating EURIBOR 6 Month; and pays Fixed 2.72691%	BNP Paribas	4/11/2042	295,489	313,035
IRS	EUR 2,048,200	Fund receives Floating EURIBOR 6 Month; and pays Fixed 2.263%	BNP Paribas	4/3/2053	211,830	211,830
IRS	BRL 43,422,000	Fund receives Fixed 13.965%; and pays Floating BRL BROIS 1 Day	Citibank	2/1/2024	43,450	43,450
IRS	BRL 39,887,611	Fund receives Fixed 13.98%; and pays Floating BRL BROIS 1 Day	Citibank	2/1/2024	40,070	40,070
IRS	BRL 30,597,000	Fund receives Fixed 11.694%; and pays Floating BRL BROIS 1 Day	Citibank	2/1/2025	(157,807)	(157,807)
IRS	BRL 51,696,000	Fund receives Fixed 12.845%; and pays Floating BRL BROIS 1 Day	Citibank	2/1/2025	25,532	25,532
IRS	BRL 78,371,542	Fund receives Fixed 12.85%; and pays Floating BRL BROIS 1 Day	Citibank	2/1/2025	32,206	32,206
IRS	BRL 31,919,188	Fund receives Fixed 13.22%; and pays Floating BRL BROIS 1 Day	Citibank	2/1/2025	55,069	55,069
IRS	MXN 274,683,000	Fund receives Fixed 6.02%; and pays Floating MXN MXIBTIIE 1 Month	Citibank	24/3/2026	(1,529,249)	(1,529,249)

The notes on pages 986 to 999 form an integral part of these financial statements.

# Fixed Income Global Opportunities Fund continued

## Swaps as at 28 February 2023

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
IRS	BRL 44,653,683	Fund receives Fixed 14.485%; and pays Floating BRL BROIS 1 Day	Goldman Sachs	2/1/2024	89,008	89,008
IRS	414,800,000	Fund receives Fixed 7.481%; and pays Floating MXN MXIBTIIE 1 Month	Goldman Sachs	14/4/2027	(1,506,129)	(1,506,129)
IRS	EUR 31,939,000	Fund receives Fixed 2.34%; and pays Floating EURIBOR 1 Day	Goldman Sachs	19/1/2033	(765,606)	(765,606)
IRS	BRL 21,841,287	Fund receives Fixed 11.65%; and pays Floating BRL BROIS 1 Day	JP Morgan	2/1/2025	(116,771)	(116,771)
IRS	BRL 60,676,416	Fund receives Fixed 13.18%; and pays Floating BRL BROIS 1 Day	JP Morgan	2/1/2025	96,736	96,736
IRS	BRL 22,685,139	Fund receives Fixed 12.755%; and pays Floating BRL BROIS 1 Day	Morgan Stanley	2/1/2025	5,064	5,064
IRS	232,775,572	Fund receives Fixed 12.7825%; and pays Floating BRL BROIS 1 Day	Morgan Stanley	2/1/2025	74,024	74,024
IRS	144,525,723	Fund receives Floating MXN MXIBTIIE 1 Month; and pays Fixed 7.64%	UBS	18/11/2026	476,312	476,312
TRS	USD 16,086,000	Fund receives Market iBoxx US Dollar Liquid High + 0bps; and pays USD SOFR 1 Day + 0bps	Barclays	20/3/2023	(129,725)	(157,406)
TRS	USD 2,542,000	Fund receives Markit iBoxx US Dollar Liquid High + 0bps; and pays USD SOFR 1 Day + 0bps	Barclays	20/3/2023	(20,500)	(24,874)
TRS	USD 11,827,000	Fund receives USD SOFR 1 Day + 0bps; and pays Market iBoxx US Dollar Liquid High + 0bps	Barclays	20/3/2023	(95,378)	(115,731)
TRS	USD 34,999,049	Fund receives Market iBoxx US Dollar Liquid High + 0bps; and pays USD SOFR 1 Day + 0bps	BNP Paribas	20/3/2023	60,169	2,175
TRS	USD 2,517	Fund receives S5INDU Performance Shell + 0bps; and pays USD SOFR 1 Day +37bps	Citibank	9/3/2023	24,913	24,913
TRS	USD (5,000)	Fund receives USD SOFR 1 Day - 25bps; and pays Pitney Bowes + 0bps	Citibank	13/6/2023	(3,100)	(3,100)
TRS	EUR 3,200,000	Fund receives EURIBOR 3 Month + 0bps; and pays iBoxx Euro Liquid High Yield + 0bps	Goldman Sachs	20/3/2023	(49,670)	(47,660)
TRS	EUR 4,395,000	Fund receives EURIBOR 3 Month + 0bps; and pays iBoxx Euro Liquid High Yield + 0bps	Goldman Sachs	20/3/2023	68,751	75,227
TRS	EUR 2,770,000	Fund receives iBoxx Euro Liquid High Yield + 0bps; and pays EURIBOR 3 Month + 0bps	Goldman Sachs	20/3/2023	(58,844)	(57,045)
TRS	USD 19,605,000	Fund receives USD SOFR 1 Day + 0bps; and pays Market iBoxx US Dollar Liquid High + 0bps	Goldman Sachs	20/3/2023	176,949	243,200
TRS	USD 19,800	Fund receives JPM EMBIG DIV CORE + 0bps; and pays USD SOFR 1 Day + 65bps	JP Morgan	17/3/2023	(425,552)	(425,552)
TRS	USD 75,091	Fund receives JPM EMBIG DIV CORE + 0bps; and pays USD SOFR 1 Day + 77bps	JP Morgan	17/3/2023	(678,977)	(678,977)
TRS	USD 10,242,500	Fund receives USD SOFR 1 Day + 0bps; and pays iBoxx US Dollar Liquid Investment + 0bps	JP Morgan	20/3/2023	228,527	266,783
TRS	USD 10,242,500	Fund receives USD SOFR 1 Day + 0bps; and pays iBoxx US Dollar Liquid Investment + 0bps	JP Morgan	20/3/2023	204,191	242,447
TRS	USD 23,690,000	Fund receives USD SOFR 1 Day + 0bps; and pays Market iBoxx US Dollar Liquid High + 0bps	JP Morgan	20/3/2023	516,511	569,924
TRS	USD 8,135,000	Fund receives USD SOFR 1 Day + 0bps; and pays Market iBoxx US Dollar Liquid High + 0bps	JP Morgan	20/3/2023	52,156	82,540
TRS	USD 21,210,151	Fund receives iBoxx US Dollar Liquid Investment + 0bps; and pays USD SOFR 1 Day + 0bps	Morgan Stanley	20/3/2023	(748,440)	(784,563)
TRS	USD 19,805,000	Fund receives USD SOFR 1 Day + 0bps; and pays iBoxx US Dollar Liquid Investment + 0bps	Morgan Stanley	20/3/2023	822,431	867,084

The notes on pages 986 to 999 form an integral part of these financial statements.

# Fixed Income Global Opportunities Fund continued

## Swaps as at 28 February 2023

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/(depreciation) USD	Market Value USD
TRS	USD 15,840,000	Fund receives USD SOFR 1 Day + 0bps; and pays iBoxx US Dollar Liquid Investment + 0bps	Morgan Stanley	20/3/2023	689,833	725,547
TRS	USD 10,295,000	Fund receives USD SOFR 1 Day + 0bps; and pays iBoxx US Dollar Liquid Investment + 0bps	Morgan Stanley	20/3/2023	470,348	494,606
Total					(47,833,161)	(42,734,497)

CDS: Credit Default Swaps  
IFS: Inflation Rate Swaps  
IRS: Interest Rate Swaps  
TRS: Total Return Swap

## Purchased Options as at 28 February 2023

Number of contracts	Call/ Put	Description	Counterparty	Strike Price	Expiration date	Unrealised appreciation/(depreciation) USD	Market Value USD
2,960,000	Call	OTC AUD/NZD	Bank of America	AUD 1.09	13/3/2023	(17,786)	11,860
6,488,000	Call	OTC USD/CLP	Bank of America	USD 840	16/3/2023	(89,573)	81,106
5,998,000	Put	OTC EUR/COP	Bank of America	EUR 4,950	23/3/2023	(127,924)	27,511
1,060,000	Put	OTC USD/BRL	Bank of America	USD 4.65	23/3/2023	(147,897)	3,365
2,090,000	Put	OTC USD/JPY	Bank of America	USD 105	28/3/2023	(125,400)	-
2,090,000	Put	OTC USD/JPY	Bank of America	USD 105	28/3/2023	(125,400)	-
7,400,000	Call	OTC EUR/USD	Bank of America	EUR 1.068	30/3/2023	(10,156)	17,273
233,000	Put	OTC GBP/USD	Bank of America	GBP 1.15	31/3/2023	(28,957)	20,290
6,050,000	Put	OTC USD/JPY	Bank of America	USD 118	7/4/2023	(7,667)	53
12,100,000	Put	OTC USD/JPY	Bank of America	USD 128	7/4/2023	(138,005)	21,231
1,490,000	Put	OTC USD/JPY	Bank of America	USD 110	19/4/2023	(107,103)	1,965
74,960,000	Call	OTC EUR/USD	Bank of America	EUR 1.13	21/4/2023	(307,490)	29,394
598,000	Put	OTC EUR/CAD	Bank of America	EUR 1.4	26/4/2023	(16,607)	58,970
81,100,000	Put	OTC USD/JPY	Bank of America	USD 123.25	6/6/2023	(948,144)	272,330
53,060,000	Put	OTC USD/JPY	Bank of America	USD 126.7	16/6/2023	(282,816)	374,651
12,100,000	Put	OTC USD/JPY	Bank of America	USD 129	4/8/2023	(33,360)	148,987
21,253,929	Call	OTC EUR/USD	Barclays	EUR 1.1	2/3/2023	(232,297)	-
6,512,000	Call	OTC USD/CLP	Barclays	USD 820	11/4/2023	61,786	224,716
6,328,000	Call	OTC USD/CNH	Barclays	USD 6.95	13/4/2023	22,702	50,924
2,112,000	Call	OTC EUR/USD	BNP Paribas	EUR 1.1	2/3/2023	(18,118)	-
20,450,000	Call	OTC USD/JPY	BNP Paribas	USD 155	16/3/2023	(288,179)	-
655,000	Put	OTC USD/JPY	Citibank	USD 125	7/3/2023	(51,090)	-
655,000	Put	OTC USD/JPY	Citibank	USD 130	7/3/2023	(95,327)	1,285
19,029,613	Put	OTC USD/JPY	Citibank	USD 134	8/3/2023	(129,436)	22,611
29,834,000	Put	OTC EUR/USD	Citibank	EUR 1.048	9/3/2023	(120,210)	33,267
6,512,000	Put	OTC USD/ZAR	Citibank	USD 17.5	9/3/2023	(87,298)	1,265
11,168,000	Call	OTC USD/JPY	Citibank	USD 137	10/3/2023	(117,963)	70,776
2,960,000	Call	OTC AUD/NZD	Citibank	AUD 1.06	13/3/2023	30,118	58,037
8,349,000	Call	OTC USD/CNH	Citibank	USD 6.95	27/4/2023	22,544	74,662
656,000	Put	OTC USD/JPY	Citibank	USD 125	7/9/2023	10,596	114,900
16,291,070	Put	OTC USD/MXN	Deutsche Bank	USD 18.5	7/3/2023	101,909	193,221
74,990,000	Call	OTC EUR/USD	Deutsche Bank	EUR 1.1	14/3/2023	(488,081)	13,429
46,270,000	Call	OTC EUR/USD	Deutsche Bank	EUR 1.11	5/5/2023	(138,150)	102,469
6,328,000	Put	OTC USD/BRL	Deutsche Bank	USD 5.1	12/5/2023	(26,704)	104,507
2,517,313	Put	OTC USD/JPY	Deutsche Bank	USD 132.3	26/5/2023	(48,622)	35,708
20,726,653	Put	OTC USD/MXN	Goldman Sachs	USD 18.85	21/3/2023	374,746	590,988

The notes on pages 986 to 999 form an integral part of these financial statements.

# Fixed Income Global Opportunities Fund continued

## Purchased Options as at 28 February 2023

Number of contracts	Call/ Put	Description	Counterparty	Strike Price	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
6,510,000	Put	OTC USD/ZAR	Goldman Sachs	USD 17	23/3/2023	(118,157)	2,102
3,339,598	Put	OTC USD/BRL	Goldman Sachs	USD 5	28/3/2023	(6,500)	6,858
8,400,200	Put	OTC USD/JPY	Goldman Sachs	USD 127	11/5/2023	(76,923)	36,219
1,210,000	Call	OTC EUR/CNH	Goldman Sachs	USD 7.25	11/8/2023	16,596	131,546
510,000	Put	OTC EUR/CNH	HSBC Bank	EUR 7	8/3/2023	(61,214)	-
54,350,000	Call	OTC EUR/USD	JP Morgan	EUR 1.1	7/3/2023	(175,211)	628
74,960,000	Call	OTC EUR/USD	JP Morgan	EUR 1.1	7/3/2023	(252,712)	867
19,001,883	Call	OTC EUR/USD	JP Morgan	EUR 1.075	9/3/2023	(241,220)	34,070
7,246,000	Put	OTC EUR/USD	JP Morgan	EUR 1.087	9/3/2023	115,457	169,912
17,492,000	Put	OTC GBP/USD	JP Morgan	GBP 1.18	31/3/2023	(63,469)	63,072
29,290,000	Put	OTC EUR/NOK	JP Morgan	EUR 10.45	4/4/2023	(16,227)	21,196
1,775,038	Put	OTC GBP/USD	JP Morgan	GBP 1	11/5/2023	(199,973)	13
59,065,000	Put	OTC CNH/JPY	JP Morgan	CNH 18.2	17/5/2023	(73,530)	34,646
10,080,000	Call	OTC EUR/CNH	JP Morgan	EUR 7.7	17/5/2023	(74,861)	22,681
14,916,000	Call	OTC EUR/USD	Morgan Stanley	EUR 1.1	9/3/2023	(38,125)	544
15,405,000	Put	OTC AUD/USD	Morgan Stanley	AUD 0.685	16/3/2023	68,386	206,750
34,961,000	Put	OTC EUR/USD	UBS	EUR 1.05	22/3/2023	(50,940)	123,747
16,695,000	Put	OTC NZD/JPY	UBS	NZD 81	30/3/2023	(105,830)	37,546
2,277,000	Call	TOPIX Banks Index	BNP Paribas	JPY 218.872	14/7/2023	22,014	159,446
2,005	Call	EURO STOXX 50 Index	Citibank	EUR 4,100	21/4/2023	(73,775)	37,026
755	Call	S&P 500 Index	Citibank	USD 4,100	15/9/2023	(10,333)	58,146
3,793,482	Call	TOPIX Banks Index	Goldman Sachs	JPY 226.71	14/7/2023	(50,584)	196,320
1,519,518	Call	TOPIX Banks Index	JP Morgan	JPY 227.596	14/7/2023	(29,833)	75,933
34	Put	S&P 500 Index	Exchange Traded	USD 3,900	3/3/2023	(7,972)	20,570
651	Call	3 Month SOFR	Exchange Traded	USD 97.125	10/3/2023	(412,005)	4,069
61	Put	Nikkei 225 Index	Exchange Traded	JPY 25,000	10/3/2023	(107,807)	1,786
1,654	Put	SOFR 1 Year Mid Cap Index	Exchange Traded	USD 95.375	10/3/2023	1,236,745	1,426,575
305	Call	SOFR 3 Month Index	Exchange Traded	USD 95.5	10/3/2023	(50,212)	1,906
1,450	Put	SPDR S&P 500 ETF Trust	Exchange Traded	USD 395	10/3/2023	(371,532)	562,600
170	Call	Capital One Financial	Exchange Traded	USD 115	17/3/2023	(28,608)	20,400
250	Put	Carnival	Exchange Traded	USD 6	17/3/2023	(9,555)	250
242	Put	Caterpillar	Exchange Traded	USD 200	17/3/2023	(20,649)	2,662
34	Call	Costco Wholesale	Exchange Traded	USD 500	17/3/2023	(21,285)	23,205
30	Call	Costco Wholesale	Exchange Traded	USD 490	17/3/2023	(1,905)	33,525
183	Put	Dax Index	Exchange Traded	EUR 13,000	17/3/2023	(130,468)	6,472
258	Put	Dax Index	Exchange Traded	EUR 14,400	17/3/2023	(141,007)	45,968
506	Put	Dufry	Exchange Traded	CHF 32	17/3/2023	(135,816)	5,409
195	Put	EURO STOXX 50 Index	Exchange Traded	EUR 3,950	17/3/2023	(42,157)	18,046
195	Put	EURO STOXX 50 Index	Exchange Traded	EUR 4,150	17/3/2023	(78,908)	68,449
400	Put	Ford Motor	Exchange Traded	USD 8.35	17/3/2023	(10,269)	400
125	Put	Hudson Pacific Properties	Exchange Traded	USD 7.5	17/3/2023	(2,313)	2,188
72	Call	Humana	Exchange Traded	USD 540	17/3/2023	(56,500)	8,460
169	Call	Nike	Exchange Traded	USD 130	17/3/2023	(52,350)	2,873
125	Put	Office Properties Income Trust	Exchange Traded	USD 12.5	17/3/2023	(6,116)	1,250
341	Call	Pioneer Natural Resources	Exchange Traded	USD 220	17/3/2023	(2,634)	17,050
20	Put	S&P 500 Index	Exchange Traded	USD 3,950	17/3/2023	(21,372)	106,000
198	Call	Schlumberger	Exchange Traded	USD 60	17/3/2023	(46,870)	5,049
208	Call	SPDR S&P 500 ETF Trust	Exchange Traded	USD 415	17/3/2023	(20,851)	17,888
410	Put	SPDR S&P 500 ETF Trust	Exchange Traded	USD 348	17/3/2023	(85,645)	7,175
926	Put	SPDR S&P 500 ETF Trust	Exchange Traded	USD 385	17/3/2023	(443,275)	265,299

The notes on pages 986 to 999 form an integral part of these financial statements.

# Fixed Income Global Opportunities Fund continued

## Purchased Options as at 28 February 2023

Number of contracts	Call/ Put	Description	Counterparty	Strike Price	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
124	Call	Unitedhealth	Exchange Traded	USD 520	17/3/2023	(95,384)	5,332
125	Put	Vertiv	Exchange Traded	USD 10	17/3/2023	(1,208)	4,063
2,065	Put	CBOE SPX Volatility Index	Exchange Traded	USD 21	22/3/2023	(140,893)	335,562
1,248	Put	SPDR S&P 500 ETF Trust	Exchange Traded	USD 393	24/3/2023	123,715	821,184
155	Call	US Long Bond (CBT)	Exchange Traded	USD 127	24/3/2023	(34,588)	118,672
20	Call	US Treasury 10 Year Note	Exchange Traded	USD 113	24/3/2023	(500)	5,469
20	Put	US Treasury 10 Year Note	Exchange Traded	USD 111	24/3/2023	(968)	16,250
240	Put	US Treasury 10 Year Note	Exchange Traded	USD 111.5	24/3/2023	70,876	262,500
552	Call	US Treasury 5 Year Note (CBT)	Exchange Traded	USD 109	24/3/2023	(54,293)	43,125
208	Call	US Treasury 5 Year Note (CBT)	Exchange Traded	USD 107	24/3/2023	17,553	141,375
366	Put	US Treasury 5 Year Note (CBT)	Exchange Traded	USD 107	24/3/2023	74,350	254,484
36	Put	S&P 500 Index	Exchange Traded	USD 3,800	31/3/2023	(28,998)	118,620
1,035	Put	SOFR 1 Year Mid Cap Index	Exchange Traded	USD 95.25	14/4/2023	185,389	368,719
611	Call	SOFR 3 Month Index	Exchange Traded	USD 95.25	14/4/2023	(62,401)	3,819
611	Call	SOFR 3 Month Index	Exchange Traded	USD 95.75	14/4/2023	(131,139)	3,819
103	Call	Advanced Micro Devices	Exchange Traded	USD 95	21/4/2023	(28,467)	9,167
414	Call	Advanced Micro Devices	Exchange Traded	USD 85	21/4/2023	(100,297)	118,818
400	Put	Ally Financial	Exchange Traded	USD 25	21/4/2023	(487)	18,000
125	Put	Brandywine Realty Trust	Exchange Traded	USD 5	21/4/2023	(2,027)	1,250
145	Call	Constellation Brands	Exchange Traded	USD 240	21/4/2023	(38,384)	37,337
242	Call	EOG Resources	Exchange Traded	USD 157	21/4/2023	(217,127)	968
207	Call	EURO STOXX 50 Index	Exchange Traded	EUR 4,400	21/4/2023	(894)	80,588
26	Put	EURO STOXX 50 Index	Exchange Traded	EUR 3,900	21/4/2023	(4,607)	7,799
233	Put	EURO STOXX 50 Index	Exchange Traded	EUR 4,100	21/4/2023	(62,654)	150,565
110	Put	FedEx	Exchange Traded	USD 175	21/4/2023	(1,526)	26,015
500	Put	Ford Motor	Exchange Traded	USD 11	21/4/2023	1,885	12,500
500	Put	Owl Rock Capital	Exchange Traded	USD 10	21/4/2023	(12,293)	6,250
467	Put	PulteGroup	Exchange Traded	USD 50	21/4/2023	(83,928)	52,537
41	Call	Rockwell Automation	Exchange Traded	USD 290	21/4/2023	21,024	67,855
365	Put	Sabre	Exchange Traded	USD 5	21/4/2023	(578)	12,228
208	Put	SPDR S&P 500 ETF Trust	Exchange Traded	USD 370	21/4/2023	959	69,784
412	Call	US Treasury 5 Year Note (CBT)	Exchange Traded	USD 111	21/4/2023	(190,532)	19,312
1,036	Call	SOFR 1 Year Mid Cap Index	Exchange Traded	USD 96	12/5/2023	(322,691)	233,100
200	Put	Caterpillar	Exchange Traded	USD 175	19/5/2023	(8,546)	11,900
206	Call	ConocoPhillips	Exchange Traded	USD 120	19/5/2023	(49,178)	40,891
208	Call	SPDR S&P 500 ETF Trust	Exchange Traded	USD 420	19/5/2023	(32,444)	103,480
227	Call	US Treasury 10 Year Note	Exchange Traded	USD 119.5	26/5/2023	(82,452)	17,734
60	Put	US Treasury 5 Year Note (CBT)	Exchange Traded	USD 106.5	26/5/2023	13,032	51,094
43	Put	FedEx	Exchange Traded	USD 165	16/6/2023	(443)	12,750
147	Call	Intel	Exchange Traded	USD 42.5	16/6/2023	(5,529)	515
500	Call	Intel	Exchange Traded	USD 40	16/6/2023	(17,365)	2,250
182	Call	Lions Gate Entertainment	Exchange Traded	USD 12.5	16/6/2023	2,961	12,285
125	Call	Lions Gate Entertainment	Exchange Traded	USD 10	16/6/2023	17,107	23,437
182	Put	Sabre	Exchange Traded	USD 5	16/6/2023	(722)	10,101
85	Put	SOFR 1 Year Mid Cap Index	Exchange Traded	USD 96.375	16/6/2023	159,713	207,187
173	Call	SOFR 1 Year Mid Cap Index	Exchange Traded	USD 97.25	15/9/2023	(155,876)	21,625
362	Put	SOFR 1 Year Mid Cap Index	Exchange Traded	USD 95.75	15/9/2023	87,416	341,637
622	Put	SOFR 3 Month Index	Exchange Traded	USD 95.25	15/3/2024	263,025	863,025
824	Put	SOFR 3 Month Index	Exchange Traded	USD 95.75	15/3/2024	1,199,748	1,807,650
<b>Total</b>						<b>(6,030,325)</b>	<b>13,811,170</b>

The notes on pages 986 to 999 form an integral part of these financial statements.

# Fixed Income Global Opportunities Fund continued

## Written Options as at 28 February 2023

Number of contracts	Call/ Put	Description	Counterparty	Strike Price	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
(74,960,000)	Call	OTC EUR/USD	Bank of America	EUR 1.1	7/3/2023	545,300	(867)
(2,960,000)	Call	OTC AUD/NZD	Bank of America	AUD 1.06	13/3/2023	21,161	(58,037)
(4,866,000)	Put	OTC USD/CLP	Bank of America	USD 810	16/3/2023	64,411	(26,734)
(2,998,000)	Call	OTC EUR/COP	Bank of America	EUR 5,200	23/3/2023	10,098	(44,767)
(7,496,000)	Put	OTC EUR/COP	Bank of America	EUR 4,750	23/3/2023	72,952	(4,648)
(18,150,000)	Put	OTC USD/JPY	Bank of America	USD 123	7/4/2023	64,795	-
(81,100,000)	Put	OTC USD/JPY	Bank of America	USD 121.31	6/6/2023	766,539	(166,598)
(53,060,000)	Put	OTC USD/JPY	Bank of America	USD 124.7	16/6/2023	225,112	(269,407)
(21,253,929)	Put	OTC EUR/USD	Barclays	EUR 1.035	2/3/2023	109,917	(2)
(8,140,000)	Call	OTC USD/CLP	Barclays	USD 880	11/4/2023	(18,258)	(81,587)
(6,512,000)	Put	OTC USD/CLP	Barclays	USD 750	11/4/2023	30,184	(5,371)
(6,328,000)	Call	OTC USD/CNH	Barclays	USD 7.1	13/4/2023	(6,986)	(16,668)
(14,916,000)	Call	OTC EUR/USD	Citibank	EUR 1.1	9/3/2023	94,528	(544)
(11,394,000)	Put	OTC USD/ZAR	Citibank	USD 17	9/3/2023	49,915	(48)
(11,168,000)	Call	OTC USD/JPY	Citibank	USD 142	10/3/2023	69,377	(1,652)
(2,960,000)	Call	OTC AUD/NZD	Citibank	AUD 1.09	13/3/2023	(3,575)	(11,860)
(10,240,000)	Call	OTC USD/JPY	Citibank	USD 155	16/3/2023	187,904	-
(29,290,000)	Put	OTC EUR/NOK	Citibank	EUR 10.45	4/4/2023	86,852	(21,196)
(10,019,000)	Call	OTC USD/CNH	Citibank	USD 7.1	27/4/2023	(10,647)	(34,038)
(4,280,000)	Put	OTC AUD/USD	Deutsche Bank	AUD 0.685	16/3/2023	(16,826)	(57,442)
(9,492,000)	Put	OTC USD/BRL	Deutsche Bank	USD 4.9	12/5/2023	24,324	(63,857)
(20,726,653)	Put	OTC USD/MXN	Goldman Sachs	USD 18.25	21/3/2023	(94,337)	(144,765)
(3,256,000)	Call	OTC USD/ZAR	Goldman Sachs	USD 18	23/3/2023	(54,271)	(92,558)
(9,766,000)	Put	OTC USD/ZAR	Goldman Sachs	USD 16.45	23/3/2023	72,171	(251)
(8,400,200)	Put	OTC USD/JPY	Goldman Sachs	USD 123	11/5/2023	42,982	(13,299)
(2,112,000)	Call	OTC EUR/USD	JP Morgan	EUR 1.1	2/3/2023	12,716	-
(12,667,883)	Call	OTC EUR/USD	JP Morgan	EUR 1.1	9/3/2023	67,306	(462)
(8,694,000)	Put	OTC EUR/USD	JP Morgan	EUR 1.07	9/3/2023	(53,717)	(80,174)
(17,492,000)	Put	OTC GBP/USD	JP Morgan	GBP 1.15	31/3/2023	26,591	(13,269)
(4,280,000)	Call	OTC AUD/USD	Morgan Stanley	AUD 0.7	16/3/2023	51,850	(2,441)
(21,395,000)	Put	OTC AUD/USD	Morgan Stanley	AUD 0.665	16/3/2023	12,868	(71,758)
(34,961,000)	Put	OTC EUR/USD	UBS	EUR 1.03	22/3/2023	22,272	(28,011)
(4,175,000)	Call	OTC NZD/JPY	UBS	NZD 85	30/3/2023	22,764	(22,162)
(25,045,000)	Put	OTC NZD/JPY	UBS	NZD 78	30/3/2023	85,182	(14,841)
(2,277,000)	Put	TOPIX Banks Index	BNP Paribas	JPY 175.098	14/7/2023	62,715	(44,868)
(3,793,482)	Put	TOPIX Banks Index	Goldman Sachs	JPY 181.37	14/7/2023	104,903	(106,303)
(1,519,518)	Put	TOPIX Banks Index	JP Morgan	JPY 182.077	14/7/2023	54,146	(44,241)
(61)	Put	Nikkei 225 Index	Exchange Traded	JPY 24,000	10/3/2023	69,873	(893)
(2,687)	Put	SOFR 1 Year Mid Cap Index	Exchange Traded	USD 95.125	10/3/2023	(806,961)	(1,058,006)
(2,175)	Put	SPDR S&P 500 ETF Trust	Exchange Traded	USD 380	10/3/2023	272,461	(148,987)
(170)	Put	Capital One Financial	Exchange Traded	USD 95	17/3/2023	24,853	(4,250)
(242)	Put	Caterpillar	Exchange Traded	USD 160	17/3/2023	1,688	(968)
(34)	Put	Costco Wholesale	Exchange Traded	USD 450	17/3/2023	19,653	(9,197)
(390)	Put	EURO STOXX 50 Index	Exchange Traded	EUR 4,050	17/3/2023	117,618	(68,864)
(72)	Call	Humana	Exchange Traded	USD 570	17/3/2023	7,219	(2,700)
(169)	Put	Nike	Exchange Traded	USD 115	17/3/2023	6,274	(27,547)
(14)	Put	S&P 500 Index	Exchange Traded	USD 3,750	17/3/2023	16,832	(13,580)
(36)	Put	S&P 500 Index	Exchange Traded	USD 3,800	17/3/2023	31,255	(55,440)
(198)	Call	Schlumberger	Exchange Traded	USD 65	17/3/2023	18,568	(792)
(198)	Put	Schlumberger	Exchange Traded	USD 55	17/3/2023	2,233	(38,907)

The notes on pages 986 to 999 form an integral part of these financial statements.



# Fixed Income Global Opportunities Fund continued

## Written Options as at 28 February 2023

Number of contracts	Call/ Put	Description	Counterparty	Strike Price	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
(1,064)	Call	SPDR S&P 500 ETF Trust	Exchange Traded	USD 420	17/3/2023	265,767	(40,964)
(70)	Put	SPDR S&P 500 ETF Trust	Exchange Traded	USD 355	17/3/2023	3,242	(1,820)
(1,064)	Put	SPDR S&P 500 ETF Trust	Exchange Traded	USD 375	17/3/2023	440,975	(127,148)
(124)	Call	Unitedhealth	Exchange Traded	USD 560	17/3/2023	11,007	(1,116)
(4,130)	Put	CBOE SPX Volatility Index	Exchange Traded	USD 19	22/3/2023	98,174	(218,890)
(1,664)	Put	SPDR S&P 500 ETF Trust	Exchange Traded	USD 378	24/3/2023	(58,624)	(434,304)
(360)	Put	US Treasury 10 Year Note	Exchange Traded	USD 110	24/3/2023	(25,872)	(143,438)
(366)	Call	US Treasury 5 Year Note (CBT)	Exchange Traded	USD 108	24/3/2023	92,942	(77,203)
(611)	Call	SOFR 3 Month Index	Exchange Traded	USD 95.375	14/4/2023	29,249	(3,819)
(611)	Call	SOFR 3 Month Index	Exchange Traded	USD 96.25	14/4/2023	55,980	(3,819)
(517)	Call	Advanced Micro Devices	Exchange Traded	USD 110	21/4/2023	41,377	(8,014)
(53)	Call	Constellation Brands	Exchange Traded	USD 260	21/4/2023	3,380	(1,590)
(145)	Put	Constellation Brands	Exchange Traded	USD 200	21/4/2023	15,695	(24,288)
(242)	Call	EOG Resources	Exchange Traded	USD 177	21/4/2023	88,638	(3,025)
(242)	Put	EOG Resources	Exchange Traded	USD 112	21/4/2023	(6,589)	(119,790)
(125)	Put	EURO STOXX 50 Index	Exchange Traded	EUR 3,800	21/4/2023	(1,121)	(26,393)
(341)	Put	EURO STOXX 50 Index	Exchange Traded	EUR 4,000	21/4/2023	73,539	(149,261)
(110)	Put	FedEx	Exchange Traded	USD 150	21/4/2023	720	(5,830)
(467)	Put	PulteGroup	Exchange Traded	USD 40	21/4/2023	12,375	(10,508)
(208)	Put	SPDR S&P 500 ETF Trust	Exchange Traded	USD 350	21/4/2023	504	(27,768)
(663)	Put	SPDR S&P 500 ETF Trust	Exchange Traded	USD 372	21/4/2023	51,767	(248,625)
(257)	Put	US Treasury 5 Year Note (CBT)	Exchange Traded	USD 109	21/4/2023	(431,066)	(594,312)
(1,036)	Call	SOFR 1 Year Mid Cap Index	Exchange Traded	USD 96.5	12/5/2023	122,423	(64,750)
(518)	Put	SOFR 1 Year Mid Cap Index	Exchange Traded	USD 95.25	12/5/2023	(117,653)	(246,050)
(200)	Put	Caterpillar	Exchange Traded	USD 140	19/5/2023	454	(2,300)
(206)	Call	ConocoPhillips	Exchange Traded	USD 140	19/5/2023	10,252	(5,356)
(206)	Put	ConocoPhillips	Exchange Traded	USD 90	19/5/2023	(5,610)	(40,788)
(208)	Put	SPDR S&P 500 ETF Trust	Exchange Traded	USD 375	19/5/2023	269	(130,728)
(43)	Put	FedEx	Exchange Traded	USD 140	16/6/2023	(135)	(4,408)
(85)	Put	SOFR 1 Year Mid Cap Index	Exchange Traded	USD 95.875	16/6/2023	(104,849)	(123,781)
(173)	Call	SOFR 1 Year Mid Cap Index	Exchange Traded	USD 97.75	15/9/2023	100,379	(8,650)
(362)	Put	SOFR 1 Year Mid Cap Index	Exchange Traded	USD 94.75	15/9/2023	(23,447)	(76,925)
(161)	Call	SPDR S&P 500 ETF Trust	Exchange Traded	USD 420	15/12/2023	53,861	(337,697)
(124)	Call	SPDR S&P 500 ETF Trust	Exchange Traded	USD 460	15/12/2023	65,643	(65,162)
(1,858)	Put	SOFR 3 Month Index	Exchange Traded	USD 94.75	15/3/2024	(973,345)	(1,451,562)
Total						2,475,085	(7,804,939)

## Purchased Swaptions as at 28 February 2023

Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
USD 551,236,172	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 0.8% Fixed semi-annually from 20/9/2023; and pays Floating USD SOFR 3 Month BBA quarterly 20/6/2023	Morgan Stanley	16/3/2023	(1,752,931)	-
USD 2,255,000	Fund purchases a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR 1 Day annually from 29/4/2039; and pays 2.725% Fixed semi-annually from 29/10/2038	JP Morgan	27/4/2038	31,838	124,093
USD 2,255,000	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 2.725% Fixed semi-annually from 29/10/2038; and pays Floating USD SOFR 1 Day annually from 29/4/2039	JP Morgan	27/4/2038	(139,920)	100,878

The notes on pages 986 to 999 form an integral part of these financial statements.

# Fixed Income Global Opportunities Fund continued

## Purchased Swaptions as at 28 February 2023

Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
USD 2,777,500	Fund purchases a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR 1 Day annually from 24/2/2040; and pays 2.62% Fixed semi-annually from 24/8/2029	JP Morgan	22/2/2039	34,915	152,863
USD 2,777,500	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 2.62% Fixed semi-annually from 24/8/2039; and pays Floating USD SOFR 1 Day annually from 24/2/2040	JP Morgan	22/2/2039	(163,692)	120,046
USD 10,460,000	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 1.232% Fixed semi-annually from 27/8/2025; and pays Floating USD SOFR 1 Day annually from 27/2/2026	Citibank	25/2/2025	(227,244)	29,265
USD 10,460,000	Fund purchases a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR 1 Day annually from 27/2/2026; and pays 1.232% Fixed semi-annually from 27/8/2025	Citibank	25/2/2025	871,825	1,748,597
USD 4,215,000	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 1.169% Fixed semi-annually from 9/12/2025; and pays Floating USD SOFR 1 Day annually from 9/6/2026	UBS	5/6/2025	(85,451)	13,549
USD 4,215,000	Fund purchases a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR 1 Day annually from 9/6/2026; and pays 1.169% Fixed semi-annually from 9/12/2025	UBS	5/6/2025	344,420	719,055
GBP 229,114,058	Fund purchases a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating GBP SONIA annually from 3/4/2024; and pays 2.47% Fixed annually from 3/4/2023	Goldman Sachs	3/4/2023	4,545,404	6,046,215
USD 10,890,000	Fund purchases a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 9/4/2027; and pays 2.342% Fixed semi-annually from 9/10/2026	Deutsche Bank	7/4/2026	72,396	1,034,808
USD 10,890,000	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 2.342% Fixed semi-annually from 9/10/2026; and pays Floating USD SOFR annually from 9/4/2027	Deutsche Bank	7/4/2026	(194,310)	211,113
USD 10,193,500	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 2.79% Fixed semi-annually from 29/12/2028; and pays Floating USD SOFR annually from 29/6/2029	Citibank	27/6/2028	(249,293)	359,776
EUR 315,429,398	Fund purchases a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating EURIBOR 6 Month semi-annually from 4/11/2023; and pays 1% Fixed annually from 4/5/2024	Goldman Sachs	2/5/2023	7,893,417	9,567,642
USD 6,840,000	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 3.415% Fixed semi-annually from 2/4/2025; and pays Floating USD SOFR annually from 2/10/2025	Barclays	30/9/2024	(63,987)	167,205
USD 6,840,000	Fund purchases a put option to enter into an Interest Rate Swap. If exercised Fund receives 3.415% Fixed semi-annually from 2/4/2025; and pays Floating USD SOFR annually from 2/10/2025	Barclays	30/9/2024	(62,283)	168,909
USD 9,295,000	Fund purchases a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 27/10/2028; and pays 3.9% Fixed semi-annually from 27/4/2028	Bank of America	25/10/2027	(81,117)	222,422
USD 13,335,000	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 2.25% Fixed semi-annually from 8/7/2026; and pays Floating USD SOFR annually from 8/1/2027	Bank of America	6/1/2026	(126,578)	221,465
USD 15,355,000	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 2.125% Fixed semi-annually from 22/7/2026; and pays Floating USD SOFR annually from 22/1/2027	Bank of America	20/1/2026	(144,123)	224,397
USD 5,000,000	Fund purchases a put option to enter into a Credit Default Swap. If exercised Fund receives Floating CDX.NA.HY 39.V1 quarterly from 20/12/2022; and pays 5% Fixed	Barclays	19/4/2023	(6,252)	18,673
USD 5,945,000	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 3.18% Fixed semi-annually from 21/2/2024; and pays Floating USD SOFR annually from 21/8/2024	Bank of America	17/8/2023	(59,435)	231,275
USD 5,945,000	Fund purchases a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 21/8/2024; and pays 3.18% Fixed semi-annually from 21/2/2024	Bank of America	17/8/2023	18,627	309,337
EUR 73,584,875	Fund purchases a put option to enter into a Credit Default Swap. If exercised Fund receives Floating ITRAXX.XO.38.V1 quarterly from 20/12/2022; and pays 1% Fixed	Barclays	19/4/2023	(11,129)	203,503

The notes on pages 986 to 999 form an integral part of these financial statements.

# Fixed Income Global Opportunities Fund continued

## Purchased Swaptions as at 28 February 2023

Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
USD 50,109,750	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 3.05% Fixed semi-annually from 26/4/2024; and pays Floating USD SOFR annually from 26/10/2024	Citibank	24/10/2023	(365,081)	565,099
USD 50,109,750	Fund purchases a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 26/10/2024; and pays 4.55% Fixed semi-annually from 26/4/2024	Citibank	24/10/2023	(915,042)	363,257
USD 15,212,544	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 2.85% Fixed semi-annually from 16/5/2024; and pays Floating USD SOFR annually from 16/11/2024	Citibank	14/11/2023	(208,347)	418,964
USD 7,000,000	Fund purchases a put option to enter into a Credit Default Swap. If exercised Fund receives Floating CDX.NA.HY 39.V1 quarterly from 20/12/2022; and pays 5% Fixed	Deutsche Bank	15/3/2023	(12,440)	19,340
USD 14,785,000	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 2.15% Fixed semi-annually from 19/8/2026; and pays Floating USD SOFR annually from 19/2/2027	Deutsche Bank	17/2/2026	(34,638)	227,056
USD 18,500,000	Fund purchases a put option to enter into a Credit Default Swap. If exercised Fund receives Floating CDX.NA.IG 39.V1 quarterly from 20/12/2022; and pays 1% Fixed	Goldman Sachs	19/4/2023	(19,085)	9,128
USD 41,473,496	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 2.85% Fixed semi-annually from 9/2/2024; and pays Floating USD SOFR annually from 9/8/2024	Goldman Sachs	7/8/2023	(301,976)	168,775
USD 122,648,814	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 3.1% Fixed semi-annually from 24/2/2024; and pays Floating USD SOFR annually from 21/8/2024	Goldman Sachs	22/8/2023	-	613,244
USD 20,221,990	Fund purchases a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 9/11/2024; and pays 4.82% Fixed semi-annually from 9/5/2024	Goldman Sachs	7/11/2023	(205,535)	105,496
USD 20,221,990	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 2.82% Fixed semi-annually from 9/5/2024; and pays Floating USD SOFR annually from 9/11/2024	Goldman Sachs	7/11/2023	(74,816)	154,076
USD 13,590,000	Fund purchases a put option to enter into an Interest Rate Swap. If exercised Fund receives 3.38% Fixed semi-annually from 2/4/2025; and pays Floating USD SOFR annually from 2/10/2025	Goldman Sachs	30/9/2024	(103,244)	345,226
USD 13,590,000	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 3.38% Fixed semi-annually from 2/4/2025; and pays Floating USD SOFR annually from 2/10/2025	Goldman Sachs	30/9/2024	(126,591)	321,880
USD 10,405,000	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 3.086% Fixed semi-annually from 26/6/2025; and pays Floating USD SOFR annually from 26/12/2025	Goldman Sachs	23/12/2024	(202,848)	320,524
USD 10,405,000	Fund purchases a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 26/12/2025; and pays 3.086% Fixed semi-annually from 26/6/2025	Goldman Sachs	23/12/2024	43,314	566,686
USD 9,295,000	Fund purchases a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 27/10/2028; and pays 4.1% Fixed semi-annually from 27/4/2028	Goldman Sachs	25/10/2027	(79,922)	200,140
USD 6,500,000	Fund purchases a put option to enter into a Credit Default Swap. If exercised Fund receives Floating CDX.NA.HY 39.V1 quarterly from 20/12/2022; and pays 5% Fixed	JP Morgan	15/3/2023	(23,952)	3,868
USD 41,721,866	Fund purchases a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 5/4/2024; and pays 3.8% Fixed semi-annually from 5/10/2023	JP Morgan	3/4/2023	(28,339)	376,363
USD 50,109,751	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 2.9% Fixed semi-annually from 1/5/2024; and pays Floating USD SOFR annually from 1/11/2024	JP Morgan	30/10/2023	(486,801)	431,627
USD 50,109,751	Fund purchases a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 1/11/2024; and pays 4.4% Fixed semi-annually from 1/5/2024	JP Morgan	30/10/2023	(576,861)	459,384
USD 13,335,000	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 2% Fixed semi-annually from 10/6/2026; and pays Floating USD SOFR annually from 10/12/2026	JP Morgan	8/12/2025	(211,678)	163,036

The notes on pages 986 to 999 form an integral part of these financial statements.

# Fixed Income Global Opportunities Fund continued

## Purchased Swaptions as at 28 February 2023

Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
EUR 11,580,000	Fund purchases a put option to enter into a Credit Default Swap. If exercised Fund receives Floating ITRAXX.XO.38.V1 quarterly from 20/3/2023; and pays 5% Fixed	Morgan Stanley	15/3/2023	(14,480)	84,071
EUR 39,300,000	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating EURIBOR annually from 19/2/2025; and pays 2.2% Fixed semi-annually from 19/2/2026	Morgan Stanley	17/2/2025	(38,923)	162,783
USD 22,000,000	Fund purchases a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 24/7/2024; and pays 4.5% Fixed annually from 24/1/2024	UBS	20/7/2023	127,226	171,226
Total				6,585,038	28,246,335

## Written Swaptions as at 28 February 2023

Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
USD (4,115,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 4% Fixed semi-annually from 18/3/2024; and pays Floating USD SOFR annually from 30/3/2024	Bank of America	28/3/2023	59,373	(14,286)
USD (28,693,986)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 20/4/2024; and pays 3.45% Fixed semi-annually from 20/10/2023	Bank of America	18/4/2023	(328,158)	(762,154)
USD (6,850,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 3.13% Fixed semi-annually from 3/2/2024; and pays Floating USD SOFR annually from 3/8/2024	Bank of America	1/8/2023	(205,346)	(335,046)
USD (6,850,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 3/8/2024; and pays 2.83% Fixed semi-annually from 3/2/2024	Bank of America	1/8/2023	82,194	(24,775)
USD (29,400,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 17/8/2024; and pays 3.1% Fixed semi-annually from 17/8/2024	Bank of America	15/8/2023	143,363	(241,850)
USD (29,400,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 3.7% Fixed semi-annually from 17/2/2024; and pays Floating USD SOFR annually from 17/8/2024	Bank of America	15/8/2023	(174,604)	(645,614)
USD (5,387,500)	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 2.855% Fixed semi-annually from 5/3/2024; and pays Floating USD SOFR annually from 5/9/2024	Bank of America	31/8/2023	174,281	(27,885)
USD (5,387,500)	Fund purchases a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 5/9/2024; and pays 2.855% Fixed semi-annually from 5/3/2024	Bank of America	31/8/2023	(155,420)	(357,586)
USD (13,105,000)	Fund purchases a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 30/10/2025; and pays 3.575% Fixed semi-annually from 30/4/2025	Bank of America	28/10/2024	223,547	(463,876)
USD (13,105,000)	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 3.575% Fixed semi-annually from 30/4/2025; and pays Floating USD SOFR annually from 30/10/2025	Bank of America	28/10/2024	49,917	(637,506)
USD (18,495,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 30/10/2025; and pays 3.625% Fixed semi-annually from 30/4/2025	Bank of America	28/10/2024	43,492	(220,062)
USD (18,495,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 3.625% Fixed semi-annually from 30/4/2025; and pays Floating USD SOFR annually from 30/10/2025	Bank of America	28/10/2024	56,995	(206,559)
USD (13,335,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 4.25% Fixed semi-annually from 8/7/2026; and pays Floating USD SOFR annually from 8/1/2027	Bank of America	6/1/2026	367	(354,344)
USD (15,355,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 4.125% Fixed semi-annually from 22/7/2026; and pays Floating USD SOFR annually from 22/1/2027	Bank of America	20/1/2026	(92,292)	(447,672)

The notes on pages 986 to 999 form an integral part of these financial statements.

# Fixed Income Global Opportunities Fund continued

## Written Swaptions as at 28 February 2023

Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
USD (4,647,500)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 25/8/2028; and pays 2.15% Fixed semi-annually from 25/2/2028	Bank of America	23/8/2027	45,912	(64,708)
GBP (8,777,500)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 4.2% Fixed semi-annually from 17/7/2024; and pays Floating GBP SONIA annually from 14/7/2024	Barclays	17/7/2023	(60,729)	(110,538)
USD (19,790,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 16/8/2024; and pays 1.48% Fixed semi-annually from 16/2/2024	Barclays	14/8/2023	105,536	(1,603)
USD (19,790,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 1.48% Fixed semi-annually from 16/2/2024; and pays Floating USD SOFR annually from 16/8/2024	Barclays	14/8/2023	(733,352)	(3,429,302)
USD (20,500,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 3.45% Fixed semi-annually from 6/8/2024; and pays Floating USD SOFR annually from 6/2/2025	Barclays	2/2/2024	(204,599)	(338,259)
USD (3,616,875)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 22/2/2025; and pays 3.3475% Fixed semi-annually from 22/8/2024	Barclays	20/2/2024	24,773	(97,839)
USD (3,616,875)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 3.3475% Fixed semi-annually from 22/8/2024; and pays Floating USD SOFR annually from 22/2/2025	Barclays	20/2/2024	(21,127)	(143,739)
USD (17,980,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 3.18% Fixed semi-annually from 20/12/2024; and pays Floating USD SOFR annually from 20/6/2025	Barclays	17/6/2024	(45,236)	(307,294)
USD (17,980,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 20/6/2025; and pays 3.18% Fixed semi-annually from 20/12/2024	Barclays	17/6/2024	156,475	(105,583)
USD (26,788,000)	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 3.01% Fixed semi-annually from 4/8/2026; and pays Floating USD SOFR annually from 4/2/2027	Barclays	2/2/2026	325,919	(971,960)
USD (26,788,000)	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 4/2/2027; and pays 2.972% Fixed semi-annually from 4/8/2026	Barclays	2/2/2026	353,863	(938,658)
USD (26,788,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 2.972% Fixed semi-annually from 4/8/2026; and pays Floating USD SOFR annually from 4/2/2027	Barclays	2/2/2026	(430,307)	(1,722,828)
USD (1,255,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 14/3/2030; and pays 1.4075% Fixed semi-annually from 14/3/2030	Barclays	12/3/2029	29,653	(45,806)
USD (1,255,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 2.79% Fixed semi-annually from 14/9/2029; and pays Floating USD SOFR annually from 14/3/2030	Barclays	12/3/2029	(12,619)	(97,243)
USD (21,205,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 18/9/2024; and pays 3.0925% Fixed semi-annually from 18/3/2024	BNP Paribas	14/9/2023	612,270	(210,484)
USD (21,205,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 3.0925% Fixed semi-annually from 18/3/2024; and pays Floating USD SOFR annually from 18/9/2024	BNP Paribas	14/9/2023	(264,639)	(1,087,393)
USD (18,670,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 28/10/2025; and pays 2.65% Fixed semi-annually from 28/4/2025	BNP Paribas	24/10/2024	111,163	(94,074)
USD (18,670,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 2.65% Fixed semi-annually from 28/4/2025; and pays Floating USD SOFR annually from 28/10/2025	BNP Paribas	24/10/2024	(189,067)	(401,078)
USD (4,196,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 3.339% Fixed semi-annually from 26/8/2025; and pays Floating USD SOFR annually from 26/2/2026	BNP Paribas	24/2/2025	(1,847)	(189,828)
USD (4,196,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 26/2/2026; and pays 3.339% Fixed semi-annually from 26/8/2025	BNP Paribas	24/2/2025	11,735	(176,246)

The notes on pages 986 to 999 form an integral part of these financial statements.

# Fixed Income Global Opportunities Fund continued

## Written Swaptions as at 28 February 2023

Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
USD (26,788,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 3.01% Fixed semi-annually from 4/8/2026; and pays Floating USD SOFR annually from 4/2/2027	BNP Paribas	2/2/2026	(382,794)	(1,680,673)
USD (57,080,119)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 3.75% Fixed semi-annually from 9/11/2023; and pays Floating USD SOFR annually from 9/5/2024	Citibank	5/5/2023	148,067	(810,879)
GBP (4,500,661)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 4.7% Fixed semi-annually from 14/6/2024; and pays Floating GBP SONIA annually from 14/6/2024	Citibank	14/6/2023	857	(26,914)
GBP (3,579,719)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 4.7% Fixed semi-annually from 14/6/2024; and pays Floating GBP SONIA annually from 14/6/2024	Citibank	14/6/2023	682	(21,407)
USD (200,439,002)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 26/10/2024; and pays 3.09% Fixed semi-annually from 26/4/2024	Citibank	24/10/2023	625,630	(284,072)
USD (121,700,361)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 4.75% Fixed semi-annually from 16/5/2024; and pays Floating USD SOFR annually from 16/11/2024	Citibank	14/11/2023	(160,601)	(575,230)
USD (152,125,451)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 16/11/2024; and pays 2.75% Fixed semi-annually from 16/5/2024	Citibank	14/11/2023	368,723	(162,650)
USD (218,790,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 3.9% Fixed semi-annually from 5/6/2024; and pays Floating USD SOFR annually from 5/12/2024	Citibank	1/12/2023	(1,300,146)	(2,678,523)
USD (218,790,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 19/1/2025; and pays 2.75% Fixed semi-annually from 19/7/2024	Citibank	17/1/2024	856,911	(390,192)
USD (7,000,000)	Fund writes a put option to enter into a Credit Default Swap. If exercised Fund receives 5% Fixed; and pays Floating CDX.NA.HY 39.V1 quarterly from 20/12/2022	Deutsche Bank	15/3/2023	2,809	(2,091)
USD (16,725,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 4% Fixed semi-annually from 10/11/2023; and pays Floating USD SOFR annually from 10/5/2024	Deutsche Bank	8/5/2023	(103,948)	(164,994)
USD (17,695,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 3.023% Fixed semi-annually from 18/6/2024; and pays Floating USD SOFR annually from 18/12/2024	Deutsche Bank	14/12/2023	(271,676)	(976,822)
USD (17,695,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 18/12/2024; and pays 3.023% Fixed semi-annually from 18/6/2024	Deutsche Bank	14/12/2023	468,036	(237,110)
USD (14,785,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 4.15% Fixed semi-annually from 19/8/2026; and pays Floating USD SOFR annually from 19/2/2027	Deutsche Bank	17/2/2026	(72,076)	(429,134)
USD (434,496,685)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR 1 Day annually from 10/3/2024; and pays 4.03% Fixed semi-annually from 10/9/2023	Goldman Sachs	8/3/2023	(6,065,306)	(7,345,788)
USD (87,276,570)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 3.27% Fixed semi-annually from 27/9/2023; and pays Floating USD SOFR annually from 27/3/2024	Goldman Sachs	23/3/2023	(2,484,693)	(3,216,071)
GBP (458,228,116)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 3.22% Fixed annually from 3/4/2023; and pays Floating GBP SONIA annually from 3/4/2024	Goldman Sachs	3/4/2023	(6,616,411)	(8,117,222)
EUR (630,858,796)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 1.75% Fixed annually from 4/5/2024; and pays Floating EURIBOR 6 Month semi-annually from 4/11/2023	Goldman Sachs	2/5/2023	(12,657,527)	(14,286,677)
USD (94,451,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 16/6/2024; and pays 2.5% Fixed semi-annually from 16/12/2023	Goldman Sachs	14/6/2023	493,499	(31,840)
USD (94,451,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 3.9% Fixed semi-annually from 16/12/2023; and pays Floating USD SOFR annually from 16/6/2024	Goldman Sachs	14/6/2023	(686,793)	(1,219,305)

The notes on pages 986 to 999 form an integral part of these financial statements.

# Fixed Income Global Opportunities Fund continued

## Written Swaptions as at 28 February 2023

Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
USD (51,841,870)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 3.75% Fixed semi-annually from 9/2/2024; and pays Floating USD SOFR annually from 9/8/2024	Goldman Sachs	7/8/2023	(510,011)	(1,033,956)
USD (61,324,406)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 3.75% Fixed semi-annually from 24/2/2024; and pays Floating USD SOFR annually from 24/8/2024	Goldman Sachs	22/8/2023	-	(230,203)
USD (122,648,814)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives 2.7% Fixed annually from 24/2/2024; and pays Floating USD SOFR annually from 24/8/2024	Goldman Sachs	22/8/2023	-	(331,152)
USD (50,110,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 9/11/2024; and pays 3.75% Fixed semi-annually from 9/5/2024	Goldman Sachs	7/11/2023	114,594	(196,840)
USD (50,110,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 4.75% Fixed semi-annually from 9/5/2024; and pays Floating USD SOFR annually from 9/11/2024	Goldman Sachs	7/11/2023	73,750	(237,683)
USD (80,887,960)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 9/11/2024; and pays 3.26% Fixed semi-annually from 9/5/2024	Goldman Sachs	7/11/2023	138,243	(165,632)
USD (79,517,327)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 1/6/2024; and pays 2.8% Fixed semi-annually from 1/12/2023	JP Morgan	30/5/2023	415,090	(42,135)
USD (80,311,793)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 4% Fixed semi-annually from 12/12/2023; and pays Floating USD SOFR annually from 12/6/2024	JP Morgan	8/6/2023	(318,793)	(850,859)
USD (41,721,866)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 3.85% Fixed semi-annually from 6/1/2024; and pays Floating USD SOFR annually from 6/7/2024	JP Morgan	3/7/2023	(23,554)	(628,521)
USD (200,439,003)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 1/11/2024; and pays 2.95% Fixed semi-annually from 1/5/2024	JP Morgan	30/10/2023	636,097	(246,989)
USD (21,190,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 17/1/2025; and pays 3.107% Fixed semi-annually from 17/7/2024	JP Morgan	12/1/2024	129,902	(57,629)
USD (21,190,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 3.107% Fixed semi-annually from 17/7/2024; and pays Floating USD SOFR annually from 17/1/2025	JP Morgan	12/1/2024	(275,128)	(462,660)
USD (11,130,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 28/10/2025; and pays 3.5% Fixed semi-annually from 28/4/2025	JP Morgan	24/10/2024	(63,290)	(119,383)
USD (11,130,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 3.5% Fixed semi-annually from 28/4/2025; and pays Floating USD SOFR annually from 28/10/2025	JP Morgan	24/10/2024	89,040	(136,102)
USD (13,335,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 4% Fixed semi-annually from 10/6/2026; and pays Floating USD SOFR annually from 10/12/2026	JP Morgan	8/12/2025	(54,209)	(416,281)
USD (432,055,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 4.5% Fixed annually from 9/9/2023; and pays Floating USD SOFR annually from 9/3/2024	Morgan Stanley	7/3/2023	(3,080,077)	(3,607,184)
EUR (23,160,000)	Fund writes a put option to enter into a Credit Default Swap. If exercised Fund receives 5% Fixed; and pays Floating ITRAXX.XO.38.V1 quarterly from 20/3/2023	Morgan Stanley	15/3/2023	44,480	(54,817)
USD (551,236,172)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR 3 Month BBA quarterly 20/6/2023; and pays 0.4% Fixed semi-annually from 20/9/2023	Morgan Stanley	16/3/2023	606,360	-
USD (551,236,172)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR 3 Month BBA quarterly 20/6/2023; and pays 0.6% Fixed semi-annually from 20/9/2023	Morgan Stanley	16/3/2023	1,047,349	-
USD (58,188,598)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 3.4% Fixed semi-annually from 10/10/2023; and pays Floating USD SOFR annually from 10/4/2024	Morgan Stanley	6/4/2023	(993,052)	(1,660,766)

The notes on pages 986 to 999 form an integral part of these financial statements.

# Fixed Income Global Opportunities Fund continued

## Written Swaptions as at 28 February 2023

Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
USD (196,281,851)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 1/6/2024; and pays 3.3% Fixed semi-annually from 1/12/2023	Morgan Stanley	30/5/2023	489,635	(30,512)
USD (21,980,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 1.4075% Fixed semi-annually from 16/2/2024; and pays Floating USD SOFR annually from 16/8/2024	Morgan Stanley	14/8/2023	(981,336)	(3,936,854)
USD (21,980,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 16/8/2024; and pays 1.4075% Fixed semi-annually from 16/2/2024	Morgan Stanley	14/8/2023	114,620	(1,431)
USD (26,051,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 18/12/2024; and pays 2.4% Fixed semi-annually from 18/6/2024	Morgan Stanley	14/12/2023	372,258	(101,871)
USD (26,051,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 3.6% Fixed semi-annually from 18/6/2024; and pays Floating USD SOFR annually from 18/12/2024	Morgan Stanley	14/12/2023	(243,722)	(751,716)
USD (16,785,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 1.99% Fixed semi-annually from 22/2/2025; and pays Floating USD SOFR annually from 22/8/2025	Morgan Stanley	20/8/2024	(642,069)	(1,960,527)
USD (5,510,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 2/6/2024; and pays 2.715% Fixed semi-annually from 2/12/2023	Nomura	31/5/2023	181,042	(4,645)
USD (5,510,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 2.715% Fixed semi-annually from 2/12/2023; and pays Floating USD SOFR annually from 2/6/2024	Nomura	31/5/2023	(248,819)	(434,506)
USD (22,000,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 5% Fixed annually from 24/1/2024; and pays Floating USD SOFR annually from 24/7/2024	UBS	20/7/2023	(74,294)	(88,594)
USD (21,115,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 9/2/2025; and pays 3.445% Fixed semi-annually from 9/8/2024	UBS	7/2/2024	93,112	(96,923)
USD (21,115,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 3.445% Fixed semi-annually from 9/8/2024; and pays Floating USD SOFR annually from 9/2/2025	UBS	7/2/2024	(158,821)	(348,856)
Total				(31,266,874)	(76,166,499)

## Contracts For Difference as at 28 February 2023

Holding	Description	Counterparty	Unrealised appreciation/ (depreciation) USD
<b>Belgium</b>			
15,499	Telenet	Bank of America	(9,232)
			(9,232)
<b>Hong Kong</b>			
(77,400)	Link REIT	Bank of America	21,694
(30,340)	Link REIT	Bank of America	(28,604)
			(6,910)
<b>Italy</b>			
417,353	Telecom Italia	Bank of America	5,816
			5,816

## Contracts For Difference as at 28 February 2023

Holding	Description	Counterparty	Unrealised appreciation/ (depreciation) USD
<b>Netherlands</b>			
(13,570)	Heineken	Bank of America	(18,394)
			(18,394)
<b>United States</b>			
(10,750)	Southern	Bank of America	12,477
			12,477
Total			(16,243)

The notes on pages 986 to 999 form an integral part of these financial statements.



# Fixed Income Global Opportunities Fund continued

## To Be Announced Securities Contracts as at 28 February 2023

Holding	Description	Market Value USD	% of Net Assets
TBA			
<b>United States</b>			
USD (9,045,800)	Fannie Mae or Freddie Mac 2.5% TBA	(7,649,354)	(0.10)
USD (102,432,300)	Fannie Mae or Freddie Mac 3% TBA	(89,916,353)	(1.16)
USD (98,600,000)	Fannie Mae or Freddie Mac 3% TBA	(86,644,750)	(1.11)
USD 364,383,162	Fannie Mae or Freddie Mac 3.5% TBA	330,990,863	4.26
USD (308,455,000)	Fannie Mae or Freddie Mac 4% TBA	(288,718,701)	(3.72)
USD 281,620,705	Fannie Mae or Freddie Mac 4.5% TBA	270,289,873	3.48
USD (3,600,000)	Fannie Mae or Freddie Mac 5% TBA	(3,527,902)	(0.05)
USD 3,600,000	Fannie Mae or Freddie Mac 5% TBA	3,527,902	0.05
USD 138,471,000	Fannie Mae or Freddie Mac 6% TBA	139,898,982	1.80
<b>Total TBA</b>		<b>268,250,560</b>	<b>3.45</b>

# Future Consumer Fund

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
<b>Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market</b>							
<b>FUNDS</b>							
<b>Ireland</b>							
2,967	BlackRock ICS US Dollar Liquid Environmentally Aware Fund <sup>†</sup>	296,750	2.45	9,185	Cellnex Telecom	348,500	2.88
Total Funds							
		296,750	2.45				
<b>COMMON STOCKS (SHARES)</b>							
<b>Brazil</b>							
78,038	Locaweb Servicos de Internet	74,262	0.61				
<b>Cayman Islands</b>							
32,900	Alibaba	362,575	3.00				
16,601	Farfetch	86,076	0.71				
750	Meituan	13,005	0.11				
7,500	Tencent	328,322	2.71				
		789,978	6.53				
<b>China</b>							
64,000	Hainan Meilan International Airport	157,533	1.30				
<b>Denmark</b>							
2,274	Pandora	216,634	1.79				
<b>France</b>							
1,662	EssilorLuxottica	290,286	2.40				
361	Kering	213,003	1.76				
751	L'Oreal <sup>*</sup>	299,406	2.47				
		802,695	6.63				
<b>Germany</b>							
6,018	Beiersdorf	718,875	5.94				
1,749	Symrise	179,493	1.48				
		898,368	7.42				
<b>India</b>							
6,368	Reliance Industries <sup>*</sup>	354,379	2.93				
<b>Italy</b>							
44,400	PRADA	300,375	2.48				
<b>Japan</b>							
5,800	Recruit	157,282	1.30				
7,100	Sony	594,136	4.91				
		751,418	6.21				
<b>Netherlands</b>							
10,787	Davide Campari-Milano	121,569	1.01				
2,565	Heineken	263,291	2.18				
2,803	Koninklijke DSM	348,545	2.88				
		733,405	6.07				
				<b>Spain</b>			
				<b>United Kingdom</b>			
				7,123	Dechra Pharmaceuticals	237,782	1.97
				125,942	JD Sports Fashion	276,103	2.28
				5,368	Keywords Studios <sup>*</sup>	187,667	1.55
						701,552	5.80
				<b>United States</b>			
				970	Adobe	313,223	2.59
				2,196	Airbnb	275,005	2.27
				5,004	Amazon.com	467,324	3.86
				5,610	American Eagle Outfitters	81,289	0.67
				5,507	AZEK	134,040	1.11
				3,152	Comcast	117,570	0.97
				13,869	Elanco Animal Health <sup>*</sup>	161,297	1.33
				801	Estee Lauder	193,297	1.60
				1,346	Etsy	163,256	1.35
				1,717	Mastercard	609,226	5.04
				5,490	Match	227,395	1.88
				178	MercadoLibre	212,710	1.76
				2,570	Meta Platforms	452,731	3.74
				2,409	NIKE	285,491	2.36
				12,472	Olaplex	61,737	0.51
				2,322	ROBLOX	85,461	0.70
				1,235	T-Mobile US <sup>*</sup>	177,815	1.47
				7,424	Uber Technologies	250,412	2.07
				1,358	Visa	299,303	2.47
				3,504	Walt Disney	351,977	2.91
				1,231	Zebra Technologies	365,730	3.02
				2,240	Zoetis	374,259	3.09
						5,660,548	46.77
				Total Common Stocks (Shares)		11,789,647	97.42
				Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market		12,086,397	99.87
				Total Portfolio		12,086,397	99.87
				Other Net Assets		16,023	0.13
				Total Net Assets (USD)		12,102,420	100.00

<sup>†</sup>Investment in connected party fund, see further information in Note 10.

<sup>\*</sup>All or a portion of this security represents a security on loan.

# Future Consumer Fund continued

## Sector Breakdown as at 28 February 2023

	<b>% of Net Assets</b>
Communications	29.42
Consumer Non-cyclical	23.80
Consumer Cyclical	16.25
Technology	7.86
Financials	7.51
Industrial	5.29
Basic Materials	4.36
Energy	2.93
Investment Funds	2.45
Other Net Assets	0.13
	100.00

# Future Of Transport Fund

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
<b>Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market</b>							
<b>FUNDS</b>							
<b>Ireland</b>				<b>Netherlands</b>			
1,166,030	BlackRock ICS US Dollar Liquid Environmentally Aware Fund <sup>†</sup>	116,637,536	6.89	86,095	ASML	53,189,473	3.14
<b>Total Funds</b>				<b>South Korea</b>			
				191,925	NXP Semiconductors	34,105,072	2.01
				1,121,355	STMicroelectronics	54,104,990	3.19
				<b>141,399,535 8.34</b>			
<b>COMMON STOCKS (SHARES)</b>				<b>Switzerland</b>			
<b>Australia</b>				<b>United Kingdom</b>			
6,172,417	Lynas Rare Earths	34,134,346	2.02	439,863	TE Connectivity	56,042,945	3.31
5,875,567	Pilbara Minerals <sup>†</sup>	16,523,738	0.98	<b>United States</b>			
<b>50,658,084 3.00</b>				7,087,405	Auto Trader	51,069,788	3.02
<b>Canada</b>				1,116,536	Sensata Technologies	56,306,910	3.33
989,198	Sigma Lithium	36,496,661	2.15	<b>107,376,698 6.35</b>			
<b>Chile</b>				<b>United States</b>			
616,455	Sociedad Quimica y Minera de Chile <sup>†</sup>	55,129,571	3.26	273,716	AGCO	38,859,461	2.29
<b>China</b>				215,839	Albemarle	55,867,767	3.30
1,509,500	BYD	40,617,459	2.40	275,993	Analog Devices	50,879,309	3.00
543,540	Contemporary Amperex Technology	31,588,279	1.86	219,918	ANSYS	66,162,330	3.91
869,800	JL Mag Rare-Earth	2,792,580	0.17	314,600	Cadence Design Systems	61,148,802	3.61
4,651,236	Shanghai Putailai New Energy Technology	33,656,629	1.99	536,597	Darling Ingredients	33,000,716	1.95
<b>108,654,947 6.42</b>				120,216	Deere	50,613,340	2.99
<b>France</b>				1,200,311	Ford Motor	14,535,766	0.86
1,498,947	Dassault Systemes	57,973,737	3.42	369,554	General Motors	14,427,388	0.85
477,069	McPhy Energy <sup>†</sup>	6,797,435	0.40	166,465	Mobileye Global <sup>†</sup>	6,605,331	0.39
363,551	Schneider Electric	58,718,194	3.47	426,787	ON Semiconductor	33,199,761	1.96
430,287	Vinci	49,385,655	2.92	67,600	Rogers	10,142,028	0.60
<b>172,875,021 10.21</b>				206,476	Texas Instruments	35,284,684	2.08
<b>Germany</b>				571,919	Trimble	29,654,000	1.75
1,503,765	Infineon Technologies <sup>†</sup>	53,385,387	3.15	<b>500,380,683 29.54</b>			
<b>Ireland</b>				<b>Total Common Stocks (Shares)</b>			
359,940	Eaton	62,780,735	3.71	<b>1,579,987,291 93.31</b>			
<b>Japan</b>				<b>Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market</b>			
447,700	Rohm <sup>†</sup>	34,350,216	2.03	<b>1,696,624,827 100.20</b>			
<b>Jersey</b>				<b>Total Portfolio</b>			
500,068	Aptiv	58,067,896	3.43	<b>1,696,624,827 100.20</b>			
				<b>Other Net Liabilities</b>			
				<b>(3,341,821) (0.20)</b>			
				<b>Total Net Assets (USD)</b>			
				<b>1,693,283,006 100.00</b>			

<sup>†</sup>Investment in connected party fund, see further information in Note 10.  
<sup>\*</sup>All or a portion of this security represents a security on loan.

## Open Forward Foreign Exchange Contracts as at 28 February 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity(depreciation) date	Unrealised appreciation/ Maturity(depreciation) USD
<b>CNH Hedged Share Class</b>						
CNY	131,818,245	USD	19,453,853	BNY Mellon	15/3/2023	(469,949)
USD	1,603,010	CNY	11,024,292	BNY Mellon	15/3/2023	15,358
Net unrealised depreciation						(454,591)

## Open Forward Foreign Exchange Contracts as at 28 February 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity(depreciation) date	Unrealised appreciation/ Maturity(depreciation) USD
<b>EUR Hedged Share Class</b>						
EUR	351,755,586	USD	379,159,071	BNY Mellon	15/3/2023	(4,680,708)
USD	31,661,772	EUR	29,705,188	BNY Mellon	15/3/2023	37,981
Net unrealised depreciation						(4,642,727)

The notes on pages 986 to 999 form an integral part of these financial statements.

# Future Of Transport Fund continued

## Open Forward Foreign Exchange Contracts as at 28 February 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity(depreciation) date	Unrealised appreciation/ USD
<b>GBP Hedged Share Class</b>						
GBP	12,973,437	USD	15,768,107	BNY Mellon	15/3/2023	(15,725)
USD	3,559,127	GBP	2,935,920	BNY Mellon	15/3/2023	(5,672)
Net unrealised depreciation						(21,397)
<b>SGD Hedged Share Class</b>						
SGD	9,845,218	USD	7,446,671	BNY Mellon	15/3/2023	(136,459)
USD	582,506	SGD	779,194	BNY Mellon	15/3/2023	3,944
Net unrealised depreciation						(132,515)
Total net unrealised depreciation						(5,251,230)

## Sector Breakdown as at 28 February 2023

	% of Net Assets
Technology	31.50
Industrial	24.34
Basic Materials	17.61
Consumer Cyclical	11.68
Investment Funds	6.89
Communications	6.23
Consumer Non-cyclical	1.95
Other Net Liabilities	(0.20)
	100.00

# Global Allocation Fund

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
<b>Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market</b>				119,494	Canadian Imperial Bank of Commerce	5,497,098	0.04
<b>FUNDS</b>				2,597,690	Enbridge*	98,173,857	0.67
<b>Ireland</b>				8,883	George Weston	1,103,011	0.01
1,474,946	iShares S&P 500 Industrials Sector UCITS ETF~	12,112,994	0.08	34,893	Imperial Oil*	1,743,809	0.01
<b>Luxembourg</b>				287,908	Lions Gate Entertainment*	3,106,527	0.02
1,609,000	BlackRock Global Funds - Emerging Markets Bond Fund™	32,662,700	0.22	27,638	Metro Inc/CN	1,426,170	0.01
44,961	BlackRock Strategic Funds - Emerging Markets Short Duration Bond Fund~	5,131,399	0.04	35,894	National Bank of Canada	2,643,351	0.02
				57,591	Nutrien	4,494,983	0.03
				38,025	Royal Bank of Canada	3,875,080	0.02
				832,454	Suncor Energy*	28,239,327	0.19
				324,856	TC Energy	13,073,058	0.09
				629,619	TELUS	12,532,114	0.09
				201,261,792 1.37			
<b>United States</b>				<b>Cayman Islands</b>			
181,119	SPDR Gold Shares*	30,627,223	0.21	96,800	ASMPT*	825,063	0.01
43,200	SPDR S&P 500 ETF Trust	17,165,952	0.12	296,500	Dali Foods	119,748	0.00
				377,171	Diversey	2,221,537	0.02
				1,024,000	Haidilao International	2,831,036	0.02
				499,375	Hedosophia European Growth	5,205,639	0.04
				169,284	Hedosophia European Growth (Wts 13/5/2027)*	5,402	0.00
				364,400	Hygeia Healthcare*	2,648,621	0.02
				672,200	JD Health International*	4,688,872	0.03
				132,078	JD.com	2,922,914	0.02
				2,994,000	Jinxin Fertility*	2,380,248	0.02
				1,057,200	Kingsoft	3,481,797	0.02
				272,030	Meituan	4,716,943	0.03
				8,660,000	Microport Cardioflow Medtech	3,276,876	0.02
				672,000	Ming Yuan Cloud	457,189	0.00
				550,000	SITC International	1,149,191	0.01
				102,400	Super Hi International*	228,310	0.00
				931,300	Tencent	40,768,852	0.28
				64,680	TPB Acquisition I (Wts 19/2/2023)	56,518	0.00
				473,000	Want Want China	297,697	0.00
				78,282,453 0.54			
<b>COMMON / PREFERRED STOCKS (SHARES) &amp; WARRANTS</b>				<b>Chile</b>			
<b>Australia</b>				Sociedad Quimica y Minera de Chile*			
531,380	AGL Energy*	2,472,730	0.01	44,620		3,990,367	0.03
542,815	BHP*	16,600,341	0.11	<b>China</b>			
4,636	CSL	926,398	0.01	4,524,000	Agricultural Bank of China	1,567,751	0.01
353,268	Endeavour*	1,627,224	0.01	654,679	Aier Eye Hospital	2,943,737	0.02
672,652	Medibank Pvt	1,515,163	0.01	871,633	Amoy Diagnostics	3,729,883	0.03
194,253	Origin Energy	1,049,356	0.01	10,100	Anhui Gujing Distillery	173,716	0.00
279,352	Qantas Airways	1,209,510	0.01	1,954,600	Bank of Chengdu	4,041,432	0.03
101,144	QBE Insurance	1,028,641	0.01	134,000	BYD	3,605,657	0.03
1,798,747	South32	5,264,805	0.04	520,900	BYD	19,547,109	0.13
88,592	Woodside Energy	2,146,535	0.01	9,159,000	China Construction Bank	5,601,122	0.04
				325,000	China Merchants Bank	1,759,779	0.01
				92,900	China Tourism Duty Free	2,641,066	0.02
				382,100	Contemporary Amperex Technology	22,206,059	0.15
				22,206,059 0.15			
				<b>Belgium</b>			
40,249	KBC	3,038,015	0.02	<b>Brazil</b>			
				1,586,929	Ambev	4,076,803	0.03
				563,243	Embraer	1,757,106	0.01
				120,069	Engie Brasil Energia	907,400	0.01
				279,991	JBS SA	1,021,730	0.01
				590,784	Lojas Renner	2,139,993	0.01
				9,903,032 0.07			
				<b>Bermuda</b>			
324,892	Bunge	31,456,043	0.21	<b>Canada</b>			
6,727	Credicorp	854,800	0.01	92,970	Barrick Gold*	1,480,127	0.01
109,500	Orient Overseas International*	1,757,804	0.01	33,761	BCE	1,493,997	0.01
				62,578	Brookfield*	2,089,685	0.01
				83,787	Brookfield Asset Management*	2,792,376	0.02
				633,269	Cameco	17,497,222	0.12

\*Cross umbrella holding and investment in connected party fund, see further information in Note 10.

~Investment in connected party fund, see further information in Note 10.

All or a portion of this security represents a security on loan.

The notes on pages 986 to 999 form an integral part of these financial statements.

# Global Allocation Fund continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
990,700	Datang International Power Generation	423,369	0.00		<b>France</b>		
534,000	Dongfeng Motor	272,817	0.00	1,388,464	BNP Paribas	98,303,524	0.67
386,560	Foshan Haitian Flavouring & Food	4,570,920	0.03	62,608	Carrefour	1,246,353	0.01
1,016,800	Ganfeng Lithium*	7,086,121	0.05	925,412	Cie de Saint-Gobain	55,370,545	0.38
444,992	Glodon	3,846,828	0.03	346,940	Danone*	19,607,189	0.13
330,500	Great Wall Motor*	437,916	0.00	64,097	Dassault Systemes	2,479,035	0.02
1,438,500	Gree Electric Appliances of Zhuhai	7,351,965	0.05	204,137	EssilorLuxottica	35,654,638	0.24
1,768,600	Guangzhou Baiyun International Airport	3,631,401	0.02	14,001	Hermes International	25,645,629	0.17
1,824,394	Hangzhou Robam Appliances	8,082,560	0.06	108,475	Kering	64,004,274	0.44
133,900	Hangzhou Tigermed Consulting	1,536,208	0.01	68,690	La Francaise des Jeux SAEM	2,721,704	0.02
908,825	Hundsun Technologies	5,806,091	0.04	22,497	L'Oreal	8,969,027	0.06
9,592,000	Industrial & Commercial Bank of China	4,790,501	0.03	143,925	LVMH Moet Hennessy Louis Vuitton	121,158,373	0.83
662,900	Jiangsu Hengrui Medicine	4,149,138	0.03	4,663	Remy Cointreau	821,881	0.01
16,800	Kweichow Moutai	4,384,347	0.03	77,800	Sanofi	7,356,202	0.05
272,400	LONGi Green Energy Technology	1,733,975	0.01	15,508	Schneider Electric	2,504,743	0.01
38,900	Ningbo Deye Technology	1,852,111	0.01	33,787	SCOR*	829,122	0.01
117,400	Nongfu Spring*	658,122	0.00	134,261	Societe Generale	3,918,818	0.03
1,772,000	PetroChina	907,560	0.01	3,811	Teleperformance	995,608	0.01
109,700	Pharmaron Beijing	613,560	0.00	1,209,573	TotalEnergies	75,550,837	0.51
567,000	Ping An Insurance of China	3,932,337	0.03	81,316	Ubisoft Entertainment*	1,816,421	0.01
270,000	Shanghai Fosun Pharmaceutical*	789,464	0.01	9,959	Unibail-Rodamco-Westfield	633,275	0.00
322,900	Shanghai Jinjiang International Hotels	2,880,583	0.02			529,587,198	3.61
92,300	StarPower Semiconductor	3,917,951	0.03		<b>Germany</b>		
882,307	Venustech	3,764,134	0.02	10,616	adidas*	1,590,632	0.01
690,930	Wuhan Raycus Fiber Laser Technologies	2,806,503	0.02	21,754	BASF	1,117,538	0.01
148,100	Wuliangye Yibin	4,356,112	0.03	418,467	Bayer*	25,323,183	0.17
200,392	Yifeng Pharmacy Chain	1,744,441	0.01	39,144	Brenntag	2,984,588	0.02
1,322,860	Yonyou Network Technology	4,431,160	0.03	914,539	Commerzbank	11,265,019	0.08
296,000	Zijin Mining*	446,508	0.00	2,617,132	Deutsche Telekom	59,407,488	0.41
		159,022,014	1.08	161,707	Dr Ing hc F Porsche*	19,540,168	0.13
	<b>Curacao</b>			47,761	Fresenius	1,317,338	0.01
787,815	Schlumberger	42,785,445	0.29	297,475	Infineon Technologies	10,560,705	0.07
	<b>Denmark</b>			909,885	Mercedes-Benz	70,430,380	0.48
596	AP Moller - Maersk	1,401,996	0.01	654,974	SAP	75,006,618	0.51
9,268	Coloplast	1,067,559	0.01	55,400	SAP*	6,343,854	0.05
146,369	Novo Nordisk	20,811,299	0.14	13,484	Scout24	743,541	0.00
100,865	Novozymes	4,863,582	0.03	515,989	Siemens	79,540,793	0.54
14,416	Orsted	1,264,774	0.01	69,144	Symrise	7,095,989	0.05
8,491	Pandora	808,900	0.01	331,524	Telefonica Deutschland*	1,019,140	0.01
		30,218,110	0.21	28,970	United Internet	638,190	0.00
	<b>Finland</b>			4,881	Volkswagen	667,788	0.01
12,456	Elisa	712,029	0.00			374,592,952	2.56
24,877	Kesko	540,879	0.00		<b>Guernsey</b>		
34,836	Kone	1,823,858	0.01	720,119	Genius Sports	3,528,583	0.03
45,148	Wartsila	437,980	0.01		<b>Hong Kong</b>		
		3,514,746	0.02	3,766,000	AIA	39,943,883	0.27
				294,500	BOC Hong Kong	996,175	0.01
				21,500	BYD Electronic International	62,591	0.00
				51,600	Hang Seng Bank	838,853	0.00
				980,000	Lenovo	878,991	0.01
						42,720,493	0.29

\*All or a portion of this security represents a security on loan.

# Global Allocation Fund continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
<b>India</b>				55,900	Nihon M&A Center	465,322	0.00
21,654	Bajaj Auto	959,018	0.01	16,900	Nissan Chemical*	739,893	0.01
141,995	HCL Technologies	1,850,955	0.01	74,100	Nisshin Seifun*	853,894	0.01
439,628	Indian Oil	404,436	0.00	99,800	Nomura Research Institute	2,221,187	0.01
45,624	Infosys	820,975	0.01	6,600	Oracle Japan	448,408	0.00
185,209	Vedanta	601,213	0.00	5,400	Oriental Land	860,070	0.00
		4,636,597	0.03	69,903	Recruit	1,895,605	0.01
<b>Indonesia</b>				153,200	Sega Sammy*	2,611,096	0.02
1,326,600	Bank Central Asia	761,164	0.00	50,800	Shionogi*	2,253,439	0.02
<b>Ireland</b>				23,900	Shiseido	1,097,276	0.01
53,109	Allegion	5,996,537	0.04	220,100	SoftBank	2,477,515	0.02
17,583	Johnson Controls International	1,102,278	0.01	21,200	Sony	1,774,039	0.01
77,274	Kingspan	5,027,152	0.04	528,200	Systemex*	31,558,974	0.22
29,327	Linde	10,153,007	0.07	226,100	Terumo	6,060,122	0.04
26,070	Seagate Technology	1,679,951	0.01	11,400	Tokyo Electron*	3,898,485	0.03
33,773	Trane Technologies	6,248,005	0.04	91,200	ZOZO*	2,019,767	0.01
7,526	Willis Towers Watson	1,777,265	0.01			280,979,466	1.92
		31,984,195	0.22	<b>Jersey</b>			
<b>Israel</b>				246,246	Aptiv	28,594,086	0.19
200,965	Nice	41,475,157	0.28	88,487	Aptiv	11,381,198	0.08
<b>Italy</b>				67,045	Experian	2,277,178	0.02
393,143	Enel	2,213,470	0.02	13,937	Ferguson	2,014,949	0.01
105,441	FinecoBank Banca Fineco	1,832,664	0.01	10,503,544	Glencore	62,807,742	0.43
12,076,975	Intesa Sanpaolo	33,085,741	0.23			107,075,153	0.73
359,871	Snam	1,776,558	0.01	<b>Mexico</b>			
		38,908,433	0.27	409,663	Fomento Economico Mexicano	3,797,294	0.03
<b>Japan</b>				40,870	Grupo Aeroportuario del Sureste	1,153,305	0.01
6,700	AGC	247,222	0.00	183,715	Grupo Financiero Banorte	1,551,929	0.01
384,600	Astellas Pharma*	5,403,378	0.04	2,055,346	Wal-Mart de Mexico	8,019,501	0.05
21,300	BayCurrent Consulting*	834,285	0.01			14,522,029	0.10
700	Capcom*	21,960	0.00	<b>Netherlands</b>			
58,600	Coca-Cola Bottlers Japan	615,216	0.00	19,283	Adyen	27,567,350	0.19
362,500	FANUC*	61,491,508	0.42	150,014	ASML	92,678,618	0.63
41,700	Food & Life*	1,053,262	0.01	73,106	CNH Industrial	1,207,663	0.01
249,100	Hino Motors*	1,010,333	0.01	53,261	Ferrari	13,812,242	0.09
88,400	Honda Motor*	2,292,355	0.01	7,360,559	ING Groep	104,382,394	0.71
245,852	Hoya	24,245,014	0.17	190,633	Koninklijke Ahold Delhaize	6,096,498	0.04
32,100	Ibiden*	1,098,671	0.01	67,434	Koninklijke Philips	1,110,091	0.01
309,800	Japan Post Bank*	2,667,288	0.02	46,290	Koninklijke Vopak	1,481,106	0.01
68,900	Jeol*	2,138,780	0.01	225,896	LyondellBasell Industries	21,756,044	0.15
30,500	Kamigumi*	601,559	0.00	201,017	STMicroelectronics	9,699,000	0.06
33,100	Kewpie	533,371	0.00			279,791,006	1.90
116,619	Keyence	50,279,618	0.34	<b>Norway</b>			
24,600	Kobayashi Pharmaceutical	1,476,828	0.01	135,161	Equinor	4,195,002	0.03
11,500	Konami*	506,003	0.00	416,777	Norsk Hydro	3,054,298	0.02
133,800	Kose*	15,075,643	0.10			7,249,300	0.05
43,400	M3	1,033,288	0.01	<b>Poland</b>			
148,900	Mazda Motor*	1,337,582	0.01	37,582	Polski Koncern Naftowy ORLEN	558,397	0.00
92,500	Mitsubishi	3,134,801	0.02	<b>Saudi Arabia</b>			
28,700	Mitsubishi Heavy Industries Ltd*	1,053,741	0.01	4,423	Dr Sulaiman Al Habib Medical Services	273,207	0.00
240,100	Mitsubishi Motors	943,947	0.01	81,128	Saudi Telecom	759,901	0.01
5,537,100	Mitsubishi UFJ Financial*	39,123,327	0.27			1,033,108	0.01
46,800	MS&AD Insurance	1,525,394	0.01				

\* All or a portion of this security represents a security on loan.

The notes on pages 986 to 999 form an integral part of these financial statements.



# Global Allocation Fund continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
<b>Singapore</b>				2,828	Cie Financiere Richemont (Wts 22/11/2023)	3,295	0.00
150,000	DBS	3,804,479	0.03	88,031	Coca-Cola HBC	2,267,587	0.02
1,260,300	Genting Singapore	954,186	0.01	5,923	Flughafen Zurich	1,077,065	0.01
382,600	Keppel	1,556,268	0.01	2,108	Geberit	1,149,759	0.01
600,100	NETLINK NBN MANAGEMENT	385,300	0.00	1,010	Givaudan*	3,063,208	0.02
165,500	Oversea-Chinese Banking	1,556,444	0.01	4,654	Kuehne + Nagel International*	1,185,622	0.01
3,668,143	Sembcorp Marine	345,787	0.00	25,699	Lonza	15,549,930	0.11
220,900	Singapore Airlines	932,968	0.00	655,964	Nestle*	74,978,151	0.51
460,100	Singapore Technologies Engineering	1,219,212	0.01	78,131	Novartis*	6,641,113	0.04
		10,754,644	0.07	1,844	Partners*	1,754,473	0.01
<b>South Africa</b>				82,253	Roche	23,952,708	0.16
17,944	Anglo American Platinum	1,001,133	0.01	8,224	Sonova	2,015,965	0.01
68,434	Kumba Iron Ore	1,768,754	0.01	2,108	Swisscom	1,315,169	0.01
		2,769,887	0.02	303,447	TE Connectivity	38,662,182	0.26
<b>South Korea</b>				670,983	Transocean	4,623,073	0.03
118,199	Amorepacific	12,362,548	0.08	2,288	VAT*	693,678	0.00
21,388	Celltrion Healthcare	880,896	0.01			245,202,665	1.67
15,698	Fila	462,665	0.00	<b>Taiwan</b>			
27,559	Hana Financial	945,534	0.01	468,000	Chunghwa Telecom	1,774,035	0.01
26,922	Hanwha Aerospace	1,831,082	0.01	421,000	Far EasTone Telecommunications	953,379	0.01
19,796	KB Financial	767,455	0.00	62,000	MediaTek	1,471,175	0.01
7,804	Korea Shipbuilding & Offshore Engineering	479,475	0.01	202,000	Nan Ya Printed Circuit Board	1,557,950	0.01
24,905	LG Chem	12,798,337	0.09	3,333,000	Taiwan Semiconductor Manufacturing	55,897,271	0.38
33,050	LG Display	381,889	0.00	589,000	Unimicron Technology	2,474,342	0.02
70,061	LG Energy Solution	27,690,838	0.19	55,000	Wiwynn	1,749,125	0.01
130,228	Samsung Electronics	5,963,965	0.04			65,877,277	0.45
5,630	Samsung Fire & Marine Insurance	912,628	0.01	<b>United Kingdom</b>			
35,095	Samsung SDI	18,459,187	0.13	42,263	Admiral	1,125,076	0.01
56,878	SK Telecom	1,940,708	0.01	1,504,973	Alphawave IP	1,675,255	0.01
		85,877,207	0.59	421,389	Anglo American	14,616,801	0.10
<b>Spain</b>				394,161	AstraZeneca*	25,920,027	0.18
4,808	Aena SME	747,965	0.01	343,483	AstraZeneca	45,214,493	0.31
1,899,768	Cellnex Telecom	72,081,668	0.49	1,015,423	Auto Trader	7,316,844	0.05
36,117	Endesa	708,809	0.00	606,968	BP	4,067,864	0.03
83,093	Industria de Diseno Textil	2,562,323	0.02	119,204	BP	4,787,233	0.03
		76,100,765	0.52	63,341	British American Tobacco	2,414,335	0.01
<b>Sweden</b>				75,222	Burberry	2,247,188	0.02
98,357	Alleima	526,770	0.00	2,260,253	Compass	52,665,727	0.36
310,568	Atlas Copco	3,725,451	0.02	504,733	Direct Line Insurance	1,099,175	0.01
356,017	Epiroc	6,899,041	0.05	250,693	Dr Martens	486,413	0.00
601,000	Hexagon	6,691,355	0.05	689,550	Exscientia	4,433,807	0.03
153,325	Nibe Industrier*	1,604,798	0.01	144,124	GSK	2,488,169	0.02
274,526	Swedbank	5,630,794	0.04	25,763	Hikma Pharmaceuticals*	539,471	0.00
49,910	Tele2	462,079	0.01	436,055	Kingfisher	1,527,638	0.01
1,840,292	Telia	4,781,418	0.03	331,651	Legal & General	1,024,997	0.01
		30,321,706	0.21	96,729,153	Lloyds Banking	61,656,989	0.42
<b>Switzerland</b>				87,887	London Stock Exchange	7,890,499	0.05
59,334	Alcon	4,069,713	0.03	44,434	National Grid	557,454	0.00
286,970	Chubb	61,029,910	0.42	1,004,155	NatWest	3,553,221	0.02
7,705	Cie Financiere Richemont	1,170,064	0.01	168,084	Rio Tinto	11,536,262	0.08
				611,091	Shell*	37,539,320	0.26

\*All or a portion of this security represents a security on loan.

The notes on pages 986 to 999 form an integral part of these financial statements.

# Global Allocation Fund continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
2,307,772	Shell	70,931,109	0.48	71,257	Carrier Global	3,222,241	0.02
79,081	Spirax-Sarco Engineering	11,197,983	0.07	9,776	CDW	1,987,168	0.01
85,213	Standard Chartered	818,211	0.01	47,191	Centene	3,278,831	0.02
1,687,005	Unilever	84,299,966	0.57	665,723	CF Industries	57,664,926	0.39
		463,631,527	3.15	1,027,859	Charles Schwab	80,234,674	0.55
	<b>United States</b>			73,536	Charter Communications*	27,559,087	0.19
20,940	2020 Cash Mandatory Exchangeable Trust	24,580,997	0.17	10,770	Cheniere Energy	1,698,752	0.01
16,503	3M	1,787,770	0.01	51,926	Chesapeake Energy*	4,212,756	0.03
689,510	Abbott Laboratories	69,033,741	0.47	23,640	Chevron	3,828,262	0.03
236,333	AbbVie	36,170,766	0.25	4,568	Chipotle Mexican Grill	6,832,586	0.05
345,535	Activision Blizzard	26,352,227	0.18	26,204	Cigna	7,697,425	0.05
42,228	Adobe	13,635,843	0.10	3,590	Cintas	1,573,677	0.01
3,171	Advance Auto Parts	467,596	0.00	116,514	Cisco Systems	5,682,970	0.04
4,775	Advance Auto Parts Inc	704,121	0.01	387,410	Citigroup Capital XIII	10,990,822	0.07
309,142	Advanced Micro Devices	24,091,436	0.16	36,537	CME	6,706,914	0.05
5,191	Agilent Technologies	739,666	0.00	97,292	Coca-Cola	5,782,064	0.04
202,059	Air Products and Chemicals	57,738,359	0.39	51,303	Colgate-Palmolive	3,750,249	0.02
16,072	Airbnb	2,012,697	0.01	1,122,170	Comcast	41,856,941	0.29
29,625	Akamai Technologies	2,165,884	0.02	563,046	ConocoPhillips	59,361,940	0.41
137,350	Albemarle	35,551,674	0.24	54,458	Copart	3,847,458	0.02
140,654	Alcoa*	6,772,490	0.05	50,705	Corteva	3,146,752	0.02
17,814	Alliant Energy	910,652	0.01	145,319	Costco Wholesale	70,672,989	0.48
2,212,010	Alphabet	199,567,542	1.36	152,100	Coterra Energy	3,829,878	0.03
50,833	Altria	2,346,959	0.02	161,958	Crowdstrike	19,805,844	0.13
1,578,174	Amazon.com	147,385,670	1.01	15,138	Crown	1,323,667	0.01
7,354	American Express	1,282,832	0.01	6,815	Crown Castle	892,765	0.01
277,286	American Tower†	54,256,552	0.37	367,347	CVS Health	30,857,148	0.21
35,014	AmerisourceBergen	5,440,125	0.04	39,702	Darling Ingredients	2,441,673	0.02
31,744	Amgen	7,394,765	0.05	52,530	Datadog	4,074,227	0.03
46,718	ANSYS	14,055,110	0.09	98,976	Deere	41,670,875	0.28
17,322	APA	677,463	0.01	103,740	Delta Air Lines	3,929,671	0.02
1,556,283	Apple†	229,894,124	1.57	62,739	Devon Energy	3,403,591	0.02
290,286	Applied Materials	33,882,182	0.23	263,734	Dexcom	29,366,781	0.20
988,023	Archer-Daniels-Midland	79,605,013	0.55	53,594	Domino's Pizza	15,807,550	0.11
461,453	Astra Space	254,538	0.00	45,762	Dow*	2,611,637	0.02
75,718	AT&T	1,431,449	0.01	60,965	Dynatrace	2,648,929	0.02
9,724	Automatic Data Processing	2,153,963	0.01	98,216	eBay	4,479,631	0.03
1,656	AutoZone	4,219,935	0.03	6,820	Ecolab	1,087,586	0.01
45,623	Baker Hughes*	1,413,857	0.01	73,685	Edison International	4,947,947	0.03
17,835	Ball*	1,001,614	0.01	295,323	Edwards Lifesciences	23,451,599	0.16
1,298,776	Bank of America	44,561,005	0.30	128,209	Element Solutions	2,650,080	0.02
45,309	Baxter International	1,794,236	0.01	174,555	Eli Lilly	54,661,898	0.37
21,469	Berkshire Hathaway*	6,535,593	0.04	78,050	Embark Technology (Wts 31/12/2027)	4,480	0.00
5,103	Booking	12,959,987	0.09	1,393,572	EQT*	46,601,048	0.32
2,079,804	Boston Scientific	97,542,808	0.66	4,670	Essex Property Trust†	1,066,955	0.01
54,071	Boston Scientific	6,133,814	0.04	77,809	Eversource Energy	5,943,052	0.04
2,127	Broadcom	1,245,763	0.01	92,280	Evgo (Wts 15/9/2025)	76,592	0.00
65,519	Brown-Forman	4,298,702	0.03	22,567	Expedia	2,443,329	0.01
111,927	Cadence Design Systems	21,755,251	0.14	7,094	Extra Space Storage	1,165,616	0.01
73,972	California Resources*	3,130,495	0.02	64,799	Exxon Mobil*	7,120,762	0.05
178,074	Cano Health (Wts 3/6/2026)	56,111	0.00	236,904	F5	33,455,583	0.23
20,128	Cardinal Health	1,538,786	0.01	53,543	Fastenal	2,773,527	0.02

†All or a portion of this security is pledged or given in guarantee, see Note 13, for further details.  
\*All or a portion of this security represents a security on loan.

# Global Allocation Fund continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
34,208	Fidelity National Information Services	2,201,970	0.02	317,574	Mastercard	112,681,607	0.77
13,976	First Republic Bank/CA	1,712,479	0.01	170,983	McDonald's	45,103,606	0.31
3,259	First Solar	541,483	0.00	35,304	McKesson	12,472,197	0.08
11,993	FleetCor Technologies*	2,548,272	0.01	808,956	Merck	87,326,800	0.60
61,688	Floor & Decor*	5,559,323	0.04	20,883	Meta Platforms	3,678,749	0.03
25,800	FMC	3,340,584	0.02	14,203	MetLife	1,024,888	0.01
345,740	Fortinet	20,678,709	0.14	1,778	Mettler-Toledo International	2,547,163	0.02
1,033,621	Fortive	69,169,917	0.47	115,468	MGM Resorts International	4,976,671	0.04
1,270,174	Freeport-McMoRan	51,327,731	0.35	13,872	Microchip Technology	1,126,961	0.01
8,937	Gartner	2,935,358	0.02	690,082	Micron Technology	40,038,557	0.28
188,937	General Motors	7,376,100	0.05	1,064,082	Microsoft†	265,786,402	1.82
90,426	Gilead Sciences	7,282,910	0.05	1,755,970	Mirion Technologies	16,014,446	0.11
7,023	Global Payments	797,602	0.01	196,836	Mirion Technologies	1,795,144	0.01
3,758	Goldman Sachs	1,344,612	0.01	3,677	Molina Healthcare	1,042,687	0.01
4,920	Goldman Sachs Group Inc/The	1,760,376	0.01	7,354	Moody's	2,139,573	0.01
182,670	Green Plains*	6,429,984	0.04	245,994	Morgan Stanley	23,726,121	0.16
295,691	Halliburton*	10,967,179	0.07	46,724	Mosaic	2,500,201	0.02
45,200	HCA Healthcare	11,136,828	0.08	78,649	Mr Cooper	3,746,838	0.03
141,103	Healthpeak Properties	3,434,447	0.02	13,018	NetApp*	843,566	0.00
323,088	Hewlett Packard Enterprise	5,057,943	0.03	4,391	Netflix	1,432,871	0.01
259,270	Hilton Worldwide	37,690,080	0.26	33,929	Newmont	1,468,787	0.01
79,631	Hippo (Wts 2/8/2026)	4,778	0.00	1,067,182	NextEra Energy	76,218,138	0.52
12,617	Honeywell International	2,405,305	0.02	74,875	NIKE	8,873,436	0.06
149,895	Humana	76,055,224	0.52	29,433	NRG Energy	972,172	0.01
193,262	Informatica	3,347,298	0.02	4,306	Nucor*	713,935	0.00
30,530	Innovid (Wts 31/12/2027)	6,817	0.00	203,242	NVIDIA	47,731,384	0.33
75,111	Intel	1,865,006	0.01	470,584	Offerpad	258,821	0.00
26,600	Intercontinental Exchange	2,700,964	0.02	155,458	Offerpad Solutions (Wts 1/9/2026)	7,664	0.00
71,894	Intuit	29,338,503	0.20	23,282	ONEOK	1,527,066	0.01
180,881	Intuitive Surgical†	41,678,600	0.29	87,759	Otis Worldwide	7,417,391	0.05
391,066	Johnson & Johnson	60,271,092	0.41	46,202	Ovintiv	2,046,748	0.01
23,352	Kellogg	1,555,477	0.01	112,002	Palo Alto Networks*	21,293,820	0.15
38,743	Keurig Dr Pepper*	1,345,544	0.01	94,598	Park Hotels & Resorts*	1,318,696	0.01
8,434	Kimberly-Clark	1,057,877	0.01	14,307	Paycom Software	4,231,009	0.03
107,103	Kinder Morgan	1,845,385	0.01	431,980	Peloton Interactive*	5,607,100	0.04
68,930	KLA	26,167,896	0.18	60,721	PepsiCo	10,573,955	0.07
45,936	Kroger	1,982,598	0.01	314,270	Pfizer	12,685,509	0.09
216,912	Latch (4/6/2026)	20,064	0.00	18,176	Philip Morris International*	1,760,710	0.01
590,580	Liberty Media -Liberty SiriusXM*	19,164,321	0.13	41,592	Phillips 66	4,310,179	0.03
807,194	Liberty Media -Liberty SiriusXM	26,128,870	0.18	389,680	Planet Labs PBC	1,765,250	0.01
178,087	Lightning eMotors (Wts 15/12/2025)	4,752	0.00	7,241	Procter & Gamble	998,461	0.01
16,804	Live Nation Entertainment	1,213,753	0.01	17,130	Prologis	2,116,925	0.01
12,951	LKQ	749,734	0.00	22,167	Public Storage	6,600,224	0.05
38,469	Lowe's	7,898,840	0.05	281,782	Rocket Lab USA*	1,269,428	0.01
334,569	LPL Financial	84,354,882	0.57	71,343	Rockwell Automation*	21,071,869	0.15
10,299	Lululemon Athletica	3,181,361	0.02	41,610	RXO*	851,757	0.01
1,659,724	Marathon Oil	42,621,712	0.29	44,038	S&P Global	15,031,490	0.11
52,306	Marathon Petroleum	6,612,525	0.05	18,711	Salesforce	3,046,712	0.02
626,018	Marsh & McLennan	101,871,909	0.69	35,467	Sarcos Technology and Robotics	23,348	0.00
97,573	Masco	5,119,655	0.03	506,358	Sarcos Technology and Robotics (Wts 24/9/2026)	79,245	0.00
39,448	Masimo	6,680,519	0.05	8,644	SBA Communications	2,251,589	0.01

†All or a portion of this security is pledged or given in guarantee, see Note 13, for further details.  
\*All or a portion of this security represents a security on loan.

# Global Allocation Fund continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
126,360	Seagen	22,398,574	0.15				
27,482	Sealed Air*	1,351,015	0.01				
608,431	Sempra Energy	91,045,615	0.62				
54,930	ServiceNow	23,557,280	0.16				
4,845	Snowflake	748,601	0.00				
534,112	Sonder	566,159	0.00				
17,357	Southern Copper*	1,267,061	0.01				
28,911	Southwest Airlines	965,628	0.01				
34,134	Splunk	3,471,087	0.02				
374,031	Starbucks	38,375,581	0.26				
607,300	Sun Country	12,419,285	0.09				
181,833	Symbotic	3,094,798	0.02				
19,140	Symbotic	325,763	0.00				
50,554	Synchrony Financial	1,804,525	0.01				
4,079	Synopsys	1,494,791	0.01				
73,331	Tapestry*	3,209,698	0.02				
189,917	Tesla	39,466,651	0.27				
13,052	Texas Instruments	2,230,456	0.02				
128,837	Thermo Fisher Scientific	69,682,780	0.48				
419,229	TJX	32,272,248	0.22				
36,446	Toll Brothers	2,161,612	0.02				
29,974	Travelers Cos	5,558,379	0.04				
1,603	Ulta Beauty	843,418	0.01				
49,021	United Airlines	2,501,052	0.01				
334,177	United Parcel Service	60,913,784	0.42				
21,735	United Rentals	10,125,032	0.07				
253,981	UnitedHealth	121,601,023	0.83				
53,150	Univar Solutions*	1,825,171	0.01				
492,613	Valero Energy*	66,995,368	0.46				
91,259	VeriSign	18,131,338	0.12				
70,595	Verisk Analytics	12,109,866	0.08				
2,579	Vertex Pharmaceuticals	742,675	0.00				
1,339,512	Vertiv	21,686,699	0.15				
108,811	VF	2,656,077	0.02				
94,866	Visa*	20,908,466	0.14				
95,050	Volta (Wts 26/8/2026)	19,020	0.00				
220,825	Vulcan Materials	40,168,067	0.27				
2,459	Walgreens Boots Alliance	86,926	0.00				
102,047	Walgreens Boots Alliance Inc	3,607,361	0.03				
237,848	Walmart	33,679,277	0.23				
747,117	Walt Disney	75,047,903	0.51				
870,014	Wells Fargo	40,681,855	0.28				
3,520	Wells Fargo	4,127,059	0.03				
9,883	West Pharmaceutical Services*	3,117,395	0.02				
14,150	Whirlpool	1,974,774	0.01				
17,339	Workday	3,242,393	0.02				
40,100	Yum China	2,356,239	0.02				
14,656	Yum! Brands	1,855,303	0.01				
136,165	Zoetis	22,750,448	0.16				
83,072	Zscaler	10,955,535	0.08				
		4,703,565,693	32.10				
	Total Common / Preferred Stocks (Shares) & Warrants	8,043,429,926	54.87				
				<b>BONDS</b>			
					<b>Argentina</b>		
				USD 21,885,365	Argentine Republic Government International Bond 0.5% 9/7/2030	7,134,629	0.05
				USD 2,291,190	Argentine Republic Government International Bond 1% 9/7/2029	716,569	0.00
				USD 26,992,679	Argentine Republic Government International Bond 1.5% 9/7/2035	7,719,907	0.06
				USD 8,980,835	Argentine Republic Government International Bond 3.875% 9/1/2038	3,151,061	0.02
						18,722,166	0.13
					<b>Australia</b>		
				AUD 328,974,000	Australia Government Bond 1% 21/11/2031	175,126,113	1.19
					<b>Austria</b>		
				USD 978,000	Klabn Austria 3.2% 12/1/2031	782,400	0.01
				USD 1,331,000	Suzano Austria 3.125% 15/1/2032	1,048,223	0.01
				USD 1,117,000	Suzano Austria 3.75% 15/1/2031	946,540	0.00
						2,777,163	0.02
					<b>Bahamas</b>		
				USD 528,000	Intercorp Peru 3.875% 15/8/2029	442,530	0.01
					<b>Bahrain</b>		
				USD 1,102,000	Bahrain Government International Bond 5.45% 16/9/2032*	998,687	0.01
					<b>Belgium</b>		
				GBP 900,000	Anheuser-Busch InBev 4% 24/9/2025	1,075,550	0.01
				GBP 900,000	KBC 1.25% 21/9/2027	944,594	0.00
						2,020,144	0.01
					<b>Bermuda</b>		
				USD 453,000	Inkia Energy 5.875% 9/11/2027	417,130	0.00
				USD 1,020,000	Star Energy Geothermal Darajat II / Star Energy Geothermal Salak 4.85% 14/10/2038*	881,209	0.01
						1,298,339	0.01
					<b>Brazil</b>		
				BRL 4,043,570	Brazil Letras do Tesouro Nacional 0% 1/7/2024	65,999,973	0.45
				BRL 718,730	Brazil Notas do Tesouro Nacional Serie F 10% 1/1/2025	13,236,904	0.09
				BRL 389,970	Brazil Notas do Tesouro Nacional Serie F 10% 1/1/2027	6,984,472	0.05
				USD 1,305,000	BRF 4.875% 24/1/2030*	996,302	0.01
				USD 489,000	Nexa Resources 5.375% 4/5/2027	462,847	0.00
						87,680,498	0.60
					<b>British Virgin Islands</b>		
				USD 392,989	Easy Tactic 7.5% 11/7/2028	103,838	0.00
				USD 514,000	Fortune Star BVI 6.85% 2/7/2024*	474,165	0.00
				USD 200,000	Greenland Global Investment 6.125% 22/4/2025	97,000	0.00

\* All or a portion of this security represents a security on loan.

The notes on pages 986 to 999 form an integral part of these financial statements.

# Global Allocation Fund continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 900,000	HKT Capital No 6 3% 18/1/2032*	742,338	0.00	USD 1,512,000	China Evergrande 0% 22/1/2023***	138,862	0.00
USD 352,000	New Metro Global 4.5% 2/5/2026	263,120	0.00	USD 756,000	China Evergrande 10% 11/4/2023	68,077	0.00
USD 585,000	RKPF Overseas 2020 A 5.2% 12/1/2026	468,325	0.00	USD 320,000	China SCE 5.95% 29/9/2024	155,200	0.00
USD 261,078	Star Energy Geothermal Wayang Windu 6.75% 24/4/2033*	253,062	0.00	USD 356,000	China SCE 7.375% 9/4/2024	208,260	0.00
USD 417,000	Studio City Finance 5% 15/1/2029	322,431	0.00	USD 387,293	CIFC Funding 2017-III 6.608% 20/7/2030	376,064	0.00
USD 378,000	Wanda Properties Overseas 6.875% 23/7/2023	370,969	0.01	USD 250,000	CIFC Funding 2018-II 5.848% 20/4/2031	248,030	0.00
		3,095,248	0.01	USD 269,338	Clear Creek CLO 6.008% 20/10/2030	267,071	0.00
<b>Canada</b>				USD 692,561	Cook Park CLO 6.192% 17/4/2030	680,902	0.01
CAD 104,431,000	Canadian Government Bond 0.25% 1/3/2026	69,047,080	0.47	USD 1,305,000	DP World Salaam 6% 1/1/2172	1,300,094	0.01
USD 446,000	First Quantum Minerals 6.5% 1/3/2024	443,478	0.00	USD 350,000	Fantasia 0% 5/7/2022***	51,385	0.00
USD 1,735,000	First Quantum Minerals 6.875% 1/3/2026	1,640,434	0.01	USD 352,000	Fantasia 0% 9/1/2023***	50,160	0.00
USD 2,666,000	First Quantum Minerals 6.875% 15/10/2027*	2,506,306	0.02	USD 399,000	Fantasia 9.25% 28/7/2023	56,858	0.00
USD 2,542,000	First Quantum Minerals 7.5% 1/4/2025	2,471,987	0.02	USD 319,000	Fantasia 9.875% 19/10/2023	45,458	0.00
USD 638,000	Garda World Security 7.75% 15/2/2028	626,771	0.00	USD 2,470,000	Fantasia 11.75% 17/4/2022***	351,975	0.01
USD 2,221,000	Open Text 6.9% 1/12/2027	2,250,761	0.01	USD 956,000	Fantasia 11.875% 1/6/2023	136,230	0.00
USD 1,632,000	Rogers Communications 3.8% 15/3/2032	1,418,353	0.01	USD 250,000	Goldentree Loan Management US CLO 1 5.828% 20/4/2034	245,449	0.00
GBP 900,000	Toronto-Dominion Bank/The 2.875% 5/4/2027	998,066	0.01	USD 400,000	Goldentree Loan Management US Clo 3 6.108% 20/4/2030	395,095	0.00
		81,403,236	0.55	USD 1,426,000	Grupo Aval 4.375% 4/2/2030	1,072,338	0.01
<b>Cayman Islands</b>				USD 1,082,000	IHS 5.625% 29/11/2026	926,492	0.01
USD 680,000	Agile 5.5% 21/4/2025	410,806	0.01	USD 978,000	IHS 6.25% 29/11/2028	805,251	0.00
USD 828,928	AGL CLO 5 6.208% 20/7/2034	796,257	0.01	USD 890,000	Jingrui 12% 25/7/2022***	78,324	0.00
USD 1,153,674	AGL CLO 5 6.508% 20/7/2034	1,123,890	0.01	USD 658,000	Liberty Costa Rica Senior Secured Finance 10.875% 15/1/2031	625,100	0.00
USD 725,000	AIMCO CLO Series 2017-A 5.858% 20/4/2034	712,879	0.01	USD 450,000	Madison Park Funding XIII 6.298% 19/4/2030	447,536	0.00
USD 278,501	AIMCO CLO Series 2018-A 6.192% 17/4/2031	273,685	0.00	USD 418,056	Madison Park Funding XLI 6.165% 22/4/2027	414,727	0.00
USD 318,000	Allegro CLO IV 6.342% 15/1/2030	315,468	0.00	USD 279,490	Madison Park Funding XXVI 6.002% 29/7/2030	277,816	0.00
USD 250,000	Allegro CLO XI 6.648% 19/1/2033	245,352	0.00	USD 1,505,000	MAF Global 4.75% 7/5/2024	1,485,792	0.01
USD 1,085,000	Apidos CLO XV 5.818% 20/4/2031	1,076,506	0.01	USD 652,000	MAF Global 6.375% 20/9/2171*	637,724	0.00
USD 250,000	Apidos CLO XXXI 6.342% 15/4/2031	245,738	0.00	USD 758,000	Melco Resorts Finance 5.375% 4/12/2029	634,825	0.01
USD 400,000	Atrium XIII 6.315% 21/11/2030	389,133	0.00	USD 200,000	MGM China 5.25% 18/6/2025	188,215	0.00
USD 279,432	BlueMountain CLO 2014-2 6.558% 20/10/2030	273,909	0.00	USD 378,000	MGM China 5.875% 15/5/2026	351,754	0.00
USD 250,000	Canyon CLO 2020-3 6.492% 15/1/2034	244,235	0.00	USD 277,185	Modern Land China 8% 30/12/2024	23,488	0.00
USD 250,000	CARLYLE US CLO 2018-1 6.308% 20/4/2031	243,314	0.00	USD 753,077	Modern Land China 9% 30/12/2025	66,598	0.00
USD 541,794	Catskill Park CLO 6.158% 20/4/2029	537,162	0.01	USD 859,686	Modern Land China 9% 30/12/2026	72,848	0.00
USD 692,352	Chenango Park CLO 6.342% 15/4/2030	680,351	0.01	USD 622,363	Modern Land China 9% 30/12/2027	52,286	0.00
USD 358,000	China Aoyuan 8.5% 23/1/2022***	36,695	0.00	USD 250,000	Neuberger Berman Loan Advisers CLO 29 6.198% 19/10/2031	243,488	0.00
				USD 292,000	Neuberger Berman Loan Advisers CLO 37 6.258% 20/7/2031	287,679	0.00

\*All or a portion of this security represents a security on loan.

\*\*\*This security is in default, see Note 2(b)

The notes on pages 986 to 999 form an integral part of these financial statements.

# Global Allocation Fund continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 250,000	Palmer Square CLO 2018-1 5.825% 18/4/2031	248,079	0.00	USD 709,000	Promigas / Gases del Pacifico 3.75% 16/10/2029	551,437	0.01
USD 370,796	Park Avenue Institutional Advisers CLO 2016-1 6.722% 23/8/2031	358,587	0.00	USD 1,693,000	SURA Asset Management 4.875% 17/4/2024	1,671,571	0.01
USD 653,058	Pikes Peak CLO 1 5.996% 24/7/2031	648,703	0.01			15,018,398	0.10
USD 400,000	Pikes Peak CLO 8 5.978% 20/7/2034	393,023	0.00	USD 3,040,000	<b>Cote d'Ivoire (Ivory Coast)</b> Ivory Coast Government International Bond 6.375% 3/3/2028*	2,910,800	0.02
USD 250,000	Rockford Tower CLO 2018-1 6.015% 20/5/2031	248,218	0.00				
USD 736,000	Ronshine China 6.75% 5/8/2024	68,080	0.00	CZK 183,800,000	<b>Czech Republic</b> Czech Republic Government Bond 1.2% 13/3/2031	6,267,872	0.04
USD 1,563,000	Ronshine China 7.1% 25/1/2025*	152,392	0.00	CZK 322,700,000	Czech Republic Government Bond 5% 30/9/2030	14,591,377	0.10
USD 200,000	Ronshine China 8.1% 9/6/2023	19,500	0.00			20,859,249	0.14
USD 590,000	Sands China 4.875% 18/6/2030	514,775	0.01				
USD 2,425,000	Seagate HDD Cayman 9.625% 1/12/2032	2,668,943	0.02	USD 978,000	<b>Dominican Republic</b> Aeropuertos Dominicanos Siglo XXI 6.75% 30/3/2029	962,108	0.01
USD 3,669,000	Shelf Drilling North Sea 10.25% 31/10/2025	3,704,007	0.02	USD 1,861,000	Dominican Republic International Bond 4.5% 30/1/2030	1,601,572	0.01
USD 790,000	Sinic 0% 18/6/2022***	15,800	0.00	USD 3,004,000	Dominican Republic International Bond 4.875% 23/9/2032	2,517,382	0.02
USD 330,000	Sinic 8.5% 24/1/2022***	7,438	0.00	USD 978,000	Dominican Republic International Bond 5.5% 22/2/2029	908,313	0.01
USD 1,209,000	Transocean 8.75% 15/2/2030	1,228,912	0.01	USD 1,631,000	Dominican Republic International Bond 5.95% 25/1/2027	1,601,642	0.01
USD 1,126,000	Transocean Titan Financing 8.375% 1/2/2028	1,150,322	0.01	USD 1,161,000	Dominican Republic International Bond 6.875% 29/1/2026*	1,177,657	0.01
USD 1,075,805	Trinitas CLO XIV 6.818% 25/1/2034	1,057,401	0.01	USD 515,000	Dominican Republic International Bond 7.05% 3/2/2031	515,885	0.00
USD 627,088	Trinitas CLO XIV 7.818% 25/1/2034	608,245	0.01			9,284,559	0.07
USD 249,139	Voya CLO 2013-3 6.043% 18/10/2031	248,492	0.00				
USD 278,501	York CLO 1 6.465% 22/10/2029	276,387	0.00				
		34,690,135	0.24				
	<b>Chile</b>			USD 978,000	<b>Egypt</b> Egypt Government International Bond 7.5% 16/2/2061	579,465	0.01
USD 1,782,000	Chile Government International Bond 4.34% 7/3/2042	1,522,643	0.01	USD 864,000	Egypt Government International Bond 8.5% 31/1/2047	559,440	0.00
USD 913,000	Empresa Nacional del Petroleo 3.75% 5/8/2026	848,955	0.01			1,138,905	0.01
		2,371,598	0.02				
	<b>Colombia</b>			GBP 900,000	<b>France</b> BNP Paribas 1.875% 14/12/2027	928,653	0.00
USD 3,588,000	Colombia Government International Bond 3.125% 15/4/2031	2,595,478	0.01	GBP 900,000	BNP Paribas 3.375% 23/1/2026	1,034,831	0.01
USD 1,424,000	Colombia Government International Bond 3.875% 25/4/2027	1,265,470	0.01	EUR 5,489,000	Chrome Bidco 3.5% 31/5/2028*	4,777,030	0.03
USD 2,809,000	Colombia Government International Bond 4.5% 28/1/2026*	2,647,181	0.02	EUR 5,512,000	Chrome Holdco 5% 31/5/2029	4,449,450	0.03
USD 1,655,000	Colombia Government International Bond 8% 20/4/2033	1,633,795	0.01	EUR 5,632,000	Faurecia 2.75% 15/2/2027*	5,274,707	0.04
USD 1,784,000	Ecopetrol 4.125% 16/1/2025	1,710,655	0.01	EUR 21,789,000	Picard Groupe 3.875% 1/7/2026*	20,914,520	0.14
USD 1,305,000	Ecopetrol 4.625% 2/11/2031	973,856	0.01	GBP 900,000	Societe Generale 1.875% 3/10/2024	1,035,716	0.01
USD 890,000	Ecopetrol 5.875% 28/5/2045	592,963	0.00	GBP 900,000	TotalEnergies Capital International 1.66% 22/7/2026	989,754	0.01
USD 1,403,000	Ecopetrol 8.875% 13/1/2033	1,375,992	0.01			39,404,661	0.27
				EUR 7,400,000	<b>Germany</b> Adler Pelzer 4.125% 1/4/2024	6,421,304	0.04
				EUR 6,140,000	APCOA Parking 7.288% 15/1/2027	6,373,225	0.04
				EUR 365,895,000	Bundesrepublik Deutschland Bundesanleihe 1.7% 15/8/2032*	359,385,407	2.45
				GBP 900,000	Deutsche Bank 2.625% 16/12/2024	1,028,625	0.00

\*All or a portion of this security represents a security on loan.  
\*\*\*This security is in default, see Note 2(b)

# Global Allocation Fund continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
GBP 900,000	Deutsche Bank 4% 24/6/2026	1,038,609	0.01	USD 3,400,000	Indonesia Government International Bond 4.65% 20/9/2032	3,307,225	0.02
EUR 5,377,000	Douglas 6% 8/4/2026	5,043,291	0.04	IDR 157,314,000,000	Indonesia Treasury Bond 7.125% 15/6/2038	10,324,801	0.07
EUR 694,903	Kirk Beauty SUN 8.25% 1/10/2026	558,858	0.00	IDR 80,161,000,000	Indonesia Treasury Bond 8.25% 15/5/2036	5,802,310	0.04
EUR 9,782,000	TK Elevator Midco 4.375% 15/7/2027*	9,475,460	0.07	USD 1,813,000	Pertamina Persero 3.65% 30/7/2029	1,659,114	0.01
		389,324,779	2.65	USD 905,000	Perusahaan Penerbit SBSN Indonesia III 4.4% 6/6/2027	889,163	0.01
						24,420,853	0.16
	<b>Guatemala</b>				<b>Ireland</b>		
USD 1,554,000	Guatemala Government Bond 3.7% 7/10/2033*	1,275,787	0.01	EUR 116,000	Avoca CLO XV 3.338% 15/4/2031	117,234	0.00
USD 934,000	Guatemala Government Bond 4.5% 3/5/2026	898,261	0.01	EUR 404,000	Harvest CLO XVIII 3.488% 15/10/2030	410,489	0.00
USD 579,000	Guatemala Government Bond 4.65% 7/10/2041	468,492	0.00	EUR 410,000	OAK Hill European Credit Partners V Designated Activity 4.293% 21/1/2035	416,388	0.00
USD 851,000	Guatemala Government Bond 5.25% 10/8/2029	817,745	0.00	EUR 280,000	OAK Hill European Credit Partners VI 3.542% 20/1/2032	286,108	0.00
USD 1,505,000	Guatemala Government Bond 5.25% 10/8/2029	1,446,188	0.01	EUR 472,000	OCP Euro CLO 2017-2 3.638% 15/1/2032	487,015	0.00
		4,906,473	0.03	USD 926,480	Prodigy Finance CM2021-1 7.117% 25/7/2051	953,567	0.01
	<b>Hong Kong</b>			USD 740,000	Prodigy Finance CM2021-1 8.367% 25/7/2051	733,846	0.01
USD 700,000	AIA 2.7% 7/10/2171*	612,003	0.01	USD 490,000	Prodigy Finance CM2021-1 10.517% 25/7/2051	492,664	0.01
USD 645,000	Bank of East Asia 5.825% 21/4/2171	603,075	0.01	EUR 250,000	Voya Euro CLO II 3.958% 15/7/2035	252,842	0.00
USD 945,000	Yango Justice International 7.875% 4/9/2024	30,713	0.00			4,150,153	0.03
USD 766,000	Yango Justice International 9.25% 15/4/2023	24,895	0.00		<b>Isle of Man</b>		
USD 284,000	Yango Justice International 10.25% 15/9/2022***	8,726	0.00	USD 1,469,000	AngloGold Ashanti 3.75% 1/10/2030	1,254,945	0.01
USD 306,000	Yanlord Land HK 5.125% 20/5/2026	267,854	0.00	USD 1,070,000	Gohl Capital 4.25% 24/1/2027	956,313	0.01
		1,547,266	0.02			2,211,258	0.02
	<b>Hungary</b>				<b>Israel</b>		
USD 1,729,000	Hungary Government International Bond 5.25% 16/6/2029	1,691,178	0.01	USD 730,000	Bank Leumi Le-Israel 7.129% 18/7/2033	733,296	0.01
USD 290,000	Hungary Government International Bond 5.375% 25/3/2024	289,495	0.00	USD 722,000	Leviathan Bond 5.75% 30/6/2023*	719,292	0.00
USD 566,000	Hungary Government International Bond 6.75% 25/9/2052	583,688	0.01			1,452,588	0.01
		2,564,361	0.02		<b>Italy</b>		
	<b>India</b>			EUR 2,005,000	Castor 6% 15/2/2029	1,976,538	0.01
USD 680,000	Bharti Airtel 3.25% 3/6/2031	573,798	0.00	EUR 6,400,000	Castor 7.296% 15/2/2029	6,656,376	0.05
USD 210,000	GMR Hyderabad International Airport 4.25% 27/10/2027	184,109	0.00	EUR 2,458,000	Fiber Bidco 7.95% 25/10/2027	2,624,901	0.02
USD 470,000	Indian Railway Finance 3.249% 13/2/2030	402,414	0.01	EUR 3,734,000	Fiber Bidco 11% 25/10/2027	4,271,194	0.03
USD 300,000	Power Finance 4.5% 18/6/2029	273,084	0.00	EUR 13,500,000	Forno d'Asolo 7.702% 30/4/2027	12,708,614	0.09
USD 700,000	REC 2.75% 13/1/2027	620,452	0.01	EUR 6,765,000	Marcolin 6.125% 15/11/2026	6,219,651	0.04
		2,053,857	0.02	EUR 6,914,000	Shiba Bidco 4.5% 31/10/2028*	6,250,736	0.04
	<b>Indonesia</b>					40,708,010	0.28
USD 820,000	Bank Negara Indonesia Persero 3.75% 30/3/2026	758,500	0.00		<b>Japan</b>		
USD 1,743,000	Freeport Indonesia 4.763% 14/4/2027	1,679,740	0.01	USD 1,505,000	Rakuten 10.25% 30/11/2024	1,510,568	0.01
					<b>Jersey</b>		
				USD 1,632,000	Aptiv / Aptiv 3.25% 1/3/2032	1,357,490	0.01

\*All or a portion of this security represents a security on loan.  
 \*\*\*This security is in default, see Note 2(b)

# Global Allocation Fund continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
EUR 4,813,000	Kane Bidco 5% 15/2/2027*	4,773,193	0.03	USD 685,000	Mexico Government International Bond 4.875% 19/5/2033	635,338	0.00
GBP 5,786,000	Kane Bidco 6.5% 15/2/2027	6,377,979	0.04	USD 310,000	Mexico Government International Bond 6.35% 9/2/2035	317,905	0.00
		12,508,662	0.08	USD 1,957,000	Petroleos Mexicanos 5.95% 28/1/2031	1,500,197	0.01
	<b>Luxembourg</b>			USD 1,631,000	Petroleos Mexicanos 6.5% 13/3/2027	1,485,841	0.01
USD 652,000	Atento Luxco 1 8% 10/2/2026	209,292	0.00	USD 2,251,000	Petroleos Mexicanos 6.7% 16/2/2032	1,800,800	0.01
EUR 17,000,000	BK LC Lux Finco1 5.25% 30/4/2029*	16,050,546	0.11	USD 1,747,000	Petroleos Mexicanos 8.75% 2/6/2029*	1,652,837	0.01
USD 1,381,305	FEL Energy VI 5.75% 1/12/2040*	1,164,796	0.01	USD 1,205,000	Trust Fibra Uno 4.869% 15/1/2030	1,046,763	0.01
EUR 7,733,000	Herens Midco 5.25% 15/5/2029	5,643,481	0.04			179,232,726	1.23
USD 1,014,000	Kenbourne Invest 6.875% 26/11/2024	918,598	0.00		<b>Netherlands</b>		
USD 1,040,653	MC Brazil Downstream Trading 7.25% 30/6/2031	857,870	0.01	USD 1,180,000	Braskem Netherlands Finance 7.25% 13/2/2033	1,151,975	0.01
USD 629,996	MC Brazil Downstream Trading 7.25% 30/6/2031	519,342	0.00	USD 652,000	Braskem Netherlands Finance 8.5% 23/1/2081	656,915	0.00
USD 1,174,500	Millicom International Cellular 5.125% 15/1/2028	1,040,674	0.01	GBP 900,000	Cooperatieve Rabobank UA 1.875% 12/7/2028*	943,371	0.00
USD 1,305,000	Puma International Financing 5.125% 6/10/2024	1,252,800	0.01	USD 1,487,000	Deutsche Telekom International Finance 2.485% 19/9/2023	1,466,935	0.01
EUR 5,376,000	Sani/Ikos Financal 1 5.625% 15/12/2026	5,325,618	0.04	USD 934,000	Equate Petrochemical 2.625% 28/4/2028*	819,342	0.01
		32,983,017	0.23	USD 862,000	Equate Petrochemical 4.25% 3/11/2026	830,817	0.01
	<b>Malaysia</b>			USD 477,500	Greenko Dutch 3.85% 29/3/2026	423,453	0.00
USD 600,000	CIMB Bank 2.125% 20/7/2027	529,368	0.00	GBP 900,000	ING Groep 3% 18/2/2026	1,024,024	0.01
USD 730,000	Dua Capital 2.78% 11/5/2031	598,888	0.01	USD 652,000	Metinvest 7.65% 1/10/2027	352,793	0.00
USD 800,000	TNB Global Ventures Capital 4.851% 1/11/2028*	777,876	0.00	USD 840,000	Minejesa Capital 4.625% 10/8/2030	753,900	0.00
		1,906,132	0.01	USD 1,632,000	NXP / NXP Funding / NXP USA 3.4% 1/5/2030	1,407,955	0.01
	<b>Mauritius</b>			USD 2,992,000	NXP / NXP Funding / NXP USA 5% 15/1/2033	2,802,584	0.02
USD 223,000	CA Magnum 5.375% 31/10/2026	206,821	0.00	USD 1,644,000	Trivium Packaging Finance 5.5% 15/8/2026	1,551,106	0.01
USD 360,000	HTA 7% 18/12/2025	343,013	0.00	USD 1,802,000	Vivo Energy Investments 5.125% 24/9/2027	1,672,855	0.01
USD 652,000	India Green Energy 5.375% 29/4/2024	634,070	0.01	GBP 400,000	Volkswagen Financial Services 1.875% 3/12/2024	456,316	0.00
USD 262,000	India Green Power 4% 22/2/2027	223,355	0.00	GBP 400,000	Volkswagen Financial Services 4.25% 9/10/2025	470,033	0.01
		1,407,259	0.01	EUR 25,365,000	Ziggo 2.875% 15/1/2030*	21,795,690	0.15
	<b>Mexico</b>					38,580,064	0.26
USD 1,156,000	Alpek 3.25% 25/2/2031	936,343	0.01		<b>Nigeria</b>		
USD 299,000	Alpek 3.25% 25/2/2031	242,185	0.00	USD 1,575,000	Nigeria Government International Bond 7.625% 28/11/2047	1,071,000	0.01
USD 815,000	Banco Mercantil del Norte 5.875% 24/1/2027	730,187	0.01	USD 652,000	Nigeria Government International Bond 7.875% 16/2/2032	502,522	0.00
USD 1,378,000	Braskem Idesa SAPI 6.99% 20/2/2032	988,715	0.01	USD 1,050,000	Nigeria Government International Bond 8.375% 24/3/2029	896,438	0.01
USD 1,722,000	Comision Federal de Electricidad 4.875% 15/1/2024	1,705,271	0.01			2,469,960	0.02
USD 652,000	Grupo Bimbo 5.95% 17/4/2023	652,057	0.00		<b>Oman</b>		
USD 1,261,000	Grupo Bimbo 5.95% 17/7/2171	1,261,110	0.01	USD 1,631,000	Oman Government International Bond 6.5% 8/3/2047*	1,527,024	0.01
MXN 26,132,000	Mexican Bonos 5.75% 5/3/2026	125,735,304	0.86				
MXN 1,754,355	Mexican Bonos 7.5% 26/5/2033	8,439,172	0.06				
MXN 4,003,581	Mexican Bonos 7.75% 29/5/2031	19,925,669	0.14				
MXN 913,146	Mexican Bonos 8.5% 31/5/2029	4,764,994	0.03				
USD 1,495,000	Mexico City Airport Trust 5.5% 31/7/2047	1,113,775	0.01				
USD 3,466,000	Mexico Government International Bond 2.659% 24/5/2031*	2,800,528	0.02				
USD 1,601,000	Mexico Government International Bond 3.75% 11/1/2028	1,497,735	0.01				

\*All or a portion of this security represents a security on loan.

The notes on pages 986 to 999 form an integral part of these financial statements.



# Global Allocation Fund continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 1,957,000	Oman Government International Bond 6.75% 17/1/2048	1,883,612	0.01	EUR 1,787,000	Romanian Government International Bond 2.875% 11/3/2029	1,614,755	0.01
USD 652,000	OQ SAOC 5.125% 6/5/2028	631,231	0.00	USD 1,722,000	Romanian Government International Bond 5.25% 25/11/2027	1,671,416	0.01
		4,041,867	0.02			5,671,219	0.04
	<b>Panama</b>				<b>Saudi Arabia</b>		
USD 652,000	Aeropuerto Internacional de Tocumen 5.125% 11/8/2061	512,513	0.00	USD 1,490,000	Saudi Government International Bond 2.25% 2/2/2033	1,184,837	0.01
USD 4,231,000	Panama Government International Bond 3.16% 23/1/2030	3,636,745	0.02	USD 2,008,000	Saudi Government International Bond 4.5% 17/4/2030	1,967,097	0.01
USD 3,179,000	Panama Government International Bond 3.875% 17/3/2028	2,981,338	0.02	USD 1,136,000	Saudi Government International Bond 4.75% 18/1/2028	1,126,060	0.01
		7,130,596	0.04	USD 1,523,000	Saudi Government International Bond 5% 18/1/2053*	1,395,449	0.01
	<b>Paraguay</b>					5,673,443	0.04
USD 505,000	Frigorifico Concepcion 7.7% 21/7/2028	374,094	0.00		<b>Senegal</b>		
USD 342,000	Paraguay Government International Bond 4.95% 28/4/2031	322,117	0.00	USD 1,022,000	Senegal Government International Bond 6.25% 23/5/2033	846,982	0.01
USD 2,065,000	Paraguay Government International Bond 5.4% 30/3/2050*	1,729,370	0.01		<b>Singapore</b>		
USD 1,381,000	Paraguay Government International Bond 5.6% 13/3/2048	1,186,573	0.01	USD 250,000	ABJA Investment 5.45% 24/1/2028*	241,549	0.00
		3,612,154	0.02	USD 500,000	BOC Aviation 3.5% 18/9/2027	463,412	0.00
	<b>Peru</b>			USD 500,000	DBS 3.3% 27/8/2171	469,288	0.00
USD 1,732,000	Financiera de Desarrollo 4.75% 15/7/2025*	1,678,702	0.01	USD 860,184	LLPL Capital 6.875% 4/2/2039*	794,487	0.01
USD 3,061,000	Peruvian Government International Bond 1.862% 1/12/2032*	2,219,026	0.02	USD 656,000	Theta Capital 8.125% 22/1/2025	550,090	0.01
USD 1,606,000	Peruvian Government International Bond 2.783% 23/1/2031	1,324,043	0.01	USD 200,000	TML 4.35% 9/6/2026	184,063	0.00
		5,221,771	0.04			2,702,889	0.02
	<b>Philippines</b>				<b>South Africa</b>		
USD 800,000	Philippine Government International Bond 2.65% 10/12/2045	539,000	0.00	ZAR 67,821,779	Republic of South Africa Government Bond 8% 31/1/2030	3,317,725	0.02
USD 756,000	Rizal Commercial Banking 6.5% 27/2/2172	704,127	0.00	ZAR 86,634,970	Republic of South Africa Government Bond 8.25% 31/3/2032	4,064,955	0.03
		1,243,127	0.00	ZAR 45,433,470	Republic of South Africa Government Bond 8.75% 31/1/2044	1,927,830	0.01
	<b>Poland</b>			ZAR 93,230,601	Republic of South Africa Government Bond 9% 31/1/2040	4,136,932	0.03
EUR 920,000	Republic of Poland Government International Bond 4.25% 14/2/2043	943,232	0.01	USD 1,419,000	Republic of South Africa Government International Bond 4.85% 30/9/2029	1,254,041	0.01
	<b>Romania</b>			USD 2,265,000	Republic of South Africa Government International Bond 5% 12/10/2046	1,551,525	0.01
EUR 1,044,000	Romanian Government International Bond 2.124% 16/7/2031*	798,984	0.01	USD 1,370,000	Republic of South Africa Government International Bond 5.875% 20/4/2032*	1,224,437	0.01
EUR 1,880,000	Romanian Government International Bond 2.5% 8/2/2030*	1,586,064	0.01			17,477,445	0.12
					<b>South Korea</b>		
				USD 800,000	Hanwha Life Insurance 4.7% 23/10/2171*	794,314	0.01
				USD 600,000	Kookmin Bank 2.5% 4/11/2030	486,146	0.00
				USD 730,000	LG Chem 2.375% 7/7/2031*	583,999	0.01
				USD 467,000	POSCO 5.625% 17/1/2026*	468,172	0.00
				USD 504,000	POSCO 5.75% 17/1/2028	509,630	0.00

\*All or a portion of this security represents a security on loan.

# Global Allocation Fund continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 200,000	POSCO 5.875% 17/1/2033*	206,915	0.00	USD 978,000	Ukraine Government International Bond 7.75% 1/9/2025	206,001	0.00
USD 750,000	SK Hynix 2.375% 19/1/2031*	555,608	0.01				
USD 1,900,000	SK Hynix 6.375% 17/1/2028	1,871,091	0.01	USD 2,740,000	Ukraine Government International Bond 7.75% 1/9/2026	521,511	0.01
		5,475,875	0.04			1,147,179	0.01
	<b>Spain</b>				<b>United Kingdom</b>		
USD 828,666	AI Candelaria Spain SLU 7.5% 15/12/2028	760,301	0.01	GBP 900,000	Barclays 3% 8/5/2026	1,008,629	0.01
GBP 3,100,000	Banco Santander 3.125% 6/10/2026	3,507,094	0.02	GBP 900,000	Barclays 3.25% 12/2/2027	994,710	0.00
EUR 215,868,000	Spain Government Bond 2.55% 31/10/2032	209,892,055	1.43	EUR 11,535,000	BCP V Modular Services Finance 6.75% 30/11/2029	9,901,021	0.07
EUR 18,049,000	Spain Government Bond 2.9% 31/10/2046	16,065,389	0.11	GBP 8,806,000	BCP V Modular Services Finance II 6.125% 30/11/2028	9,246,507	0.06
EUR 138,354,000	Spain Government Bond 3.15% 30/4/2033	140,354,689	0.96	GBP 1,643,000	BG Energy Capital 5.125% 1/12/2025	2,013,205	0.01
EUR 18,686,000	Spain Government Bond 3.45% 30/7/2066	17,239,608	0.12	GBP 4,935,000	Boparan Finance 7.625% 30/11/2025*	4,533,114	0.03
EUR 18,712,000	Spain Government Bond 3.9% 30/7/2039	19,634,943	0.13	GBP 15,872,000	Deuce Finco 5.5% 15/6/2027	16,352,402	0.11
GBP 1,800,000	Telefonica Emisiones 5.375% 2/2/2026	2,187,302	0.01	GBP 1,000,000	HSBC 1.75% 24/7/2027	1,064,406	0.01
		409,641,381	2.79	USD 1,605,000	HSBC 3.973% 22/5/2030	1,435,448	0.01
	<b>Sweden</b>			EUR 2,295,000	INEOS Finance 3.375% 31/3/2026*	2,235,324	0.02
GBP 900,000	Swedbank 1.375% 8/12/2027	944,373	0.01	EUR 3,111,000	INEOS Finance 6.625% 15/5/2028	3,283,159	0.02
EUR 3,053,000	Verisure 3.25% 15/2/2027	2,809,226	0.02	USD 6,536,000	INEOS Finance 6.75% 15/5/2028*	6,379,299	0.04
EUR 1,603,000	Verisure 3.875% 15/7/2026	1,554,284	0.01	GBP 900,000	Informa 3.125% 5/7/2026	1,005,666	0.01
EUR 1,660,000	Verisure 7.125% 1/2/2028	1,749,311	0.01	GBP 4,843,000	Inspired Entertainment Financing 7.875% 1/6/2026	5,607,694	0.04
EUR 3,262,000	Verisure 9.25% 15/10/2027	3,683,458	0.03	GBP 1,800,000	Lloyds Banking 2.25% 16/10/2024	2,079,310	0.01
EUR 4,192,000	Verisure Midholding 5.25% 15/2/2029	3,607,907	0.02	GBP 3,293,000	Marks & Spencer 3.75% 19/5/2026	3,614,904	0.03
		14,348,559	0.10	GBP 900,000	NatWest 2.875% 19/9/2026	1,018,871	0.01
	<b>Switzerland</b>			GBP 900,000	NatWest 3.125% 28/3/2027	1,009,552	0.01
USD 13,134,000	UBS 1.008% 30/7/2024	12,886,200	0.09	GBP 18,068,000	Punch Finance 6.125% 30/6/2026*	19,628,382	0.13
USD 1,648,000	UBS 4.988% 5/8/2033	1,534,303	0.01	GBP 900,000	Santander UK 3.625% 14/1/2026	1,032,524	0.01
		14,420,503	0.10	GBP 160,970,000	United Kingdom Gilt 1.25% 22/7/2027*	175,535,991	1.20
	<b>Thailand</b>			USD 1,161,000	Vedanta Resources Finance II 8.95% 11/3/2025	788,052	0.01
USD 372,000	Bangkok Bank Hong Kong 3.733% 25/9/2034	315,747	0.00	USD 500,000	Vedanta Resources Finance II 13.875% 21/1/2024*	413,714	0.00
USD 300,000	Bangkok Bank Hong Kong 5% 23/3/2171*	284,995	0.00	GBP 7,958,000	Virgin Media Secured Finance 5% 15/4/2027	9,014,817	0.06
USD 550,000	GC Treasury Center 2.98% 18/3/2031	445,393	0.00			279,196,701	1.91
USD 564,000	Kasikornbank Hong Kong 3.343% 2/10/2031*	498,973	0.00		<b>United States</b>		
USD 262,000	Krung Thai Bank 4.4% 25/9/2171*	236,128	0.00	USD 2,640,000	1211 Avenue of the Americas Trust 2015-1211 4.142% 10/8/2035	2,353,038	0.02
USD 800,000	Muang Thai Life Assurance 3.552% 27/1/2037	705,656	0.01	USD 1,272,930	AccessLex Institute 5.258% 25/5/2036	1,239,021	0.01
		2,486,892	0.01	USD 1,206,000	Affinity Gaming 6.875% 15/12/2027	1,071,326	0.01
	<b>Ukraine</b>			USD 1,312,000	Air Lease 5.3% 1/2/2028	1,273,692	0.01
USD 2,397,000	Ukraine Government International Bond 7.253% 15/3/2035	419,667	0.00				

\*All or a portion of this security represents a security on loan.

The notes on pages 986 to 999 form an integral part of these financial statements.

# Global Allocation Fund continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 2,880,000	Alexandria Real Estate Equities 1.875% 1/2/2033	2,126,082	0.01	USD 6,522,000	Broadcom 3.419% 15/4/2033	5,246,391	0.04
USD 1,769,000	Allegiant Travel 7.25% 15/8/2027	1,735,451	0.01	USD 1,605,000	Broadcom 4.15% 15/11/2030	1,441,744	0.01
USD 11,736,000	Allegiant Travel 8.5% 5/2/2024	11,792,157	0.08	USD 4,392,000	Broadcom 4.3% 15/11/2032	3,876,123	0.03
USD 1,632,000	American Tower 2.1% 15/6/2030	1,287,229	0.01	USD 2,281,200	BWAY 2013-1515 Mortgage Trust 3.633% 10/3/2033	2,059,450	0.01
USD 5,343,000	American Tower 2.7% 15/4/2031	4,310,917	0.03	USD 292,000	Caesars Entertainment 7% 15/2/2030	294,811	0.00
USD 1,632,000	Amgen 2% 15/1/2032	1,255,294	0.01	USD 1,424,687	CAMB Commercial Mortgage Trust 2019-LIFE 6.738% 15/12/2037	1,400,513	0.01
USD 1,605,000	Amgen 2.3% 25/2/2031	1,295,403	0.01	USD 1,986,000	Carrols Restaurant 5.875% 1/7/2029*	1,492,171	0.02
USD 4,943,000	Amgen 3.35% 22/2/2032	4,266,573	0.03	USD 527,428	CD 2017-CD6 Mortgage Trust 3.911% 13/11/2050	471,341	0.00
GBP 900,000	Amgen 5.5% 7/12/2026	1,107,352	0.01	USD 1,661,000	CDI Escrow Issuer 5.75% 1/4/2030	1,540,420	0.01
USD 970,000	Amkor Technology 6.625% 15/9/2027	959,174	0.01	USD 1,968,000	Cheever Escrow Issuer 7.125% 1/10/2027	1,891,287	0.01
USD 4,841,000	Anheuser-Busch InBev Worldwide 3.5% 1/6/2030	4,401,392	0.03	GBP 1,372,000	Citigroup 1.75% 23/10/2026	1,476,641	0.01
EUR 9,782,000	Ardagh Metal Packaging Finance USA / Ardagh Metal Packaging Finance 2% 1/9/2028	8,506,844	0.06	USD 2,148,000	Citigroup 2.561% 1/5/2032*	1,721,089	0.01
USD 258,000	Ardagh Metal Packaging Finance USA / Ardagh Metal Packaging Finance 6% 15/6/2027	248,771	0.00	USD 3,264,000	Citigroup 2.572% 3/6/2031	2,670,037	0.02
USD 5,690,000	AREIT 2022-CRE7 6.806% 17/6/2039	5,627,242	0.04	USD 2,979,000	Citigroup 2.666% 29/1/2031	2,471,243	0.02
GBP 1,800,000	AT&T 2.9% 4/12/2026	2,019,784	0.01	USD 1,605,000	Citigroup 3.057% 25/1/2033	1,311,106	0.01
GBP 900,000	AT&T 5.5% 15/3/2027	1,097,889	0.01	USD 1,605,000	Citigroup 3.785% 17/3/2033	1,388,563	0.01
USD 2,312,000	Autodesk 2.85% 15/1/2030	1,978,862	0.01	USD 802,000	Citigroup 3.98% 20/3/2030	729,994	0.01
USD 2,182,000	AvalonBay Communities 5% 15/2/2033	2,161,721	0.01	USD 1,223,900	Citigroup COmmercial Mortgage Trust 2018-C6 4.412% 10/11/2051	1,167,045	0.01
USD 652,000	Azul Investments 7.25% 15/6/2026	336,318	0.00	USD 1,125,000	Cloud Software 6.5% 31/3/2029	978,865	0.01
USD 460,000	BAMLL Commercial Mortgage Trust 2015-200P 3.596% 14/4/2033	411,555	0.00	USD 2,309,036	COMM 2014-CCRE21 Mortgage Trust 3.528% 10/12/2047	2,228,405	0.02
USD 1,210,000	BANK 2017-BNK9 3.538% 15/11/2054	1,121,560	0.01	USD 8,200,000	Connect Finco / Connect US Finco 6.75% 1/10/2026	7,637,480	0.05
USD 783,000	Bank of America 1.898% 23/7/2031	608,017	0.00	USD 1,652,000	Crown Castle 3.3% 1/7/2030	1,436,458	0.01
USD 2,317,000	Bank of America 1.922% 24/10/2031	1,788,030	0.01	USD 802,545	CSAIL 2016-C5 Commercial Mortgage Trust 4.644% 15/11/2048	736,626	0.01
USD 3,641,000	Bank of America 2.496% 13/2/2031	2,990,340	0.02	USD 4,343,000	CVS Health 1.75% 21/8/2030	3,381,563	0.02
USD 1,829,000	Bank of America 2.572% 20/10/2032	1,449,874	0.01	USD 3,205,000	CVS Health 2.125% 15/9/2031	2,503,372	0.02
USD 2,552,000	Bank of America 2.592% 29/4/2031	2,098,753	0.01	USD 1,605,000	CVS Health 3.75% 1/4/2030	1,443,895	0.01
USD 4,129,000	Bank of America 2.687% 22/4/2032	3,341,371	0.03	USD 593,946	DBGS 2018-BIOD Mortgage Trust 5.391% 15/5/2035	589,886	0.00
USD 205,760	Bayview Commercial Asset Trust 2005-3 5.667% 25/11/2035	186,292	0.00	USD 1,200,964	DBGS 2018-BIOD Mortgage Trust 5.888% 15/5/2035	1,179,798	0.01
USD 237,864	Bayview Commercial Asset Trust 2006-3 5.127% 25/10/2036	224,504	0.00	USD 5,354,649	DBGS 2018-BIOD Mortgage Trust 6.588% 15/5/2035	5,207,828	0.04
USD 1,063,000	BBCMS 2017-DELIC Mortgage Trust 7.213% 15/8/2036	1,052,377	0.01	USD 1,341,475	DBWF 2018-GLKS Mortgage Trust 6.048% 19/12/2030	1,325,556	0.01
USD 2,951,000	BBCMS 2018-TALL Mortgage Trust 5.709% 15/3/2037	2,432,588	0.02	USD 1,010,000	DBWF 2018-GLKS Mortgage Trust 6.448% 19/12/2030	997,002	0.01
USD 610,912	BHMS 2018-ATLS 5.838% 15/7/2035	601,339	0.00	USD 1,020,000	DocuSign 0% 15/1/2024	973,586	0.01
USD 1,715,558	BHMS 2018-ATLS 6.488% 15/7/2035	1,651,196	0.01	USD 6,580,000	Earthstone Energy 8% 15/4/2027*	6,307,555	0.04
USD 1,870,000	Broadcom 2.45% 15/2/2031	1,473,272	0.01	USD 1,605,000	Edison International 6.95% 15/11/2029	1,682,421	0.01
				USD 1,518,000	Energy Transfer 4.2% 15/9/2023	1,507,806	0.01
				USD 655,000	EQM Midstream Partners 7.5% 1/6/2027	636,937	0.00

\*All or a portion of this security represents a security on loan.

The notes on pages 986 to 999 form an integral part of these financial statements.

# Global Allocation Fund continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 330,000	EQM Midstream Partners 7.5% 1/6/2030	315,149	0.00	USD 11,074,000	GoTo 5.5% 1/9/2027	5,383,126	0.04
USD 4,010,000	Equinix 2.5% 15/5/2031	3,189,546	0.02	USD 4,197,000	HCA 3.5% 1/9/2030	3,592,649	0.02
USD 1,085,337	Fannie Mae-Aces 3.744% 25/9/2030	1,029,795	0.01	USD 963,000	Healthpeak Properties Interim 5.25% 15/12/2032	942,960	0.01
USD 35,584,518	Freddie Mac Multifamily Structured Pass Through Certificates 0.805% 25/5/2029	1,346,575	0.01	USD 546,920	Hudson Yards 2016-10HY Mortgage Trust 2.977% 10/8/2038	468,813	0.00
USD 31,590,042	Freddie Mac Multifamily Structured Pass Through Certificates 1.038% 25/10/2030	1,893,318	0.01	USD 1,563,000	Humana 0.65% 3/8/2023	1,532,922	0.01
USD 4,880,867	Freddie Mac Multifamily Structured Pass Through Certificates 1.425% 25/7/2030	386,311	0.00	USD 1,632,000	Huntington Bancshares 2.55% 4/2/2030	1,361,029	0.01
USD 22,605,679	Freddie Mac Multifamily Structured Pass Through Certificates 1.523% 25/1/2030	1,838,590	0.01	USD 802,000	Huntington National Bank/The 5.65% 10/1/2030	806,237	0.01
USD 9,653,140	Freddie Mac Multifamily Structured Pass Through Certificates 1.582% 25/4/2030	824,057	0.01	USD 1,684,000	Independence Plaza Trust 2018-INDP 3.911% 10/7/2035	1,569,909	0.01
USD 5,516,116	Freddie Mac Multifamily Structured Pass Through Certificates 1.697% 25/4/2030	496,676	0.00	USD 772,280	JP Morgan Chase Commercial Mortgage Trust 2018-WPT 7.08% 5/7/2033	632,883	0.00
USD 1,530,711	Freddie Mac STACR REMIC Trust 2022-DNA1 7.884% 25/1/2042	1,418,480	0.01	GBP 2,250,000	JPMorgan Chase 0.991% 28/4/2026	2,487,673	0.02
USD 3,767,000	Freedom Mortgage 8.125% 15/11/2024	3,629,124	0.03	USD 3,264,000	JPMorgan Chase 1.764% 19/11/2031*	2,505,123	0.02
USD 2,203,000	Freedom Mortgage 8.25% 15/4/2025	2,096,044	0.01	USD 2,407,000	JPMorgan Chase 2.739% 15/10/2030	2,024,365	0.01
USD 2,061,000	Frontier Communications 5% 1/5/2028	1,826,067	0.01	USD 1,605,000	JPMorgan Chase 2.963% 25/1/2033	1,320,329	0.01
USD 5,560,000	Frontier Communications 5.875% 15/10/2027	5,184,684	0.04	USD 774,000	JPMorgan Chase 3.702% 6/5/2030	696,243	0.01
USD 2,896,000	Frontier Communications 6.75% 1/5/2029	2,444,745	0.02	USD 1,605,000	JPMorgan Chase 4.912% 25/7/2033	1,528,189	0.01
USD 6,335,000	Frontier Communications 8.75% 15/5/2030	6,419,889	0.04	USD 364,000	Kinetik 5.875% 15/6/2030	334,868	0.00
USD 5,875,000	Frontier Florida 6.86% 1/2/2028	5,429,158	0.04	GBP 549,000	Kraft Heinz Foods 4.125% 1/7/2027	638,133	0.00
USD 3,810,000	Frontier North 6.73% 15/2/2028	3,500,457	0.02	USD 427,000	Kraft Heinz Foods 6.75% 15/3/2032	461,415	0.00
USD 6,367,781	FS Rialto 2022-FL6 Issuer 7.144% 17/8/2037	6,371,175	0.04	USD 2,420,000	Leidos 2.95% 15/5/2023	2,406,532	0.02
USD 254,000	Full House Resorts 8.25% 15/2/2028	244,216	0.00	USD 2,048,000	Lightning eMotors 7.5% 15/5/2024	1,175,142	0.01
USD 823,000	GCI 4.75% 15/10/2028	706,484	0.00	Lions Gate Capital 5.5% 15/4/2029		3,558,608	0.02
USD 1,475,000	Gen Digital 6.75% 30/9/2027	1,447,205	0.01	USD 5,063,000	Lowe's 2.625% 1/4/2031	1,336,710	0.01
USD 3,972,000	Gen Digital 7.125% 30/9/2030	3,865,828	0.03	USD 1,632,000	Lowe's 3.75% 1/4/2032	4,210,764	0.03
USD 6,603,000	General Motors Financial 2.7% 10/6/2031	5,147,960	0.04	USD 4,773,000	Lowe's 5% 15/4/2033	2,874,447	0.02
USD 3,264,000	Goldman Sachs 1.992% 27/1/2032	2,500,773	0.02	USD 2,994,000	Marvell Technology 4.2% 22/6/2023	970,432	0.01
USD 2,704,000	Goldman Sachs 2.383% 21/7/2032	2,114,226	0.01	USD 975,000	Mauser Packaging Solutions 7.875% 15/8/2026	13,842,603	0.09
USD 2,407,000	Goldman Sachs 2.615% 22/4/2032	1,925,639	0.01	USD 3,891,000	Maxar Technologies 7.75% 15/6/2027	4,069,907	0.03
GBP 900,000	Goldman Sachs 7.25% 10/4/2028	1,175,810	0.01	USD 3,902,000	Medline Borrower 3.875% 1/4/2029	3,232,648	0.02
USD 3,772,314	GoodLeap Sustainable Home Solutions Trust 2021-3 2.1% 20/5/2048	2,982,313	0.02	USD 3,550,000	Microchip Technology 0.972% 15/2/2024	3,394,290	0.02
				USD 866,000	Morgan Stanley 2.239% 21/7/2032	671,480	0.00
				USD 327,000	Morgan Stanley 2.699% 22/1/2031	272,465	0.00
				USD 395,094	Morgan Stanley Bank of America Merrill Lynch Trust 2015-C24 4.326% 15/5/2048	361,284	0.00

\* All or a portion of this security represents a security on loan.

The notes on pages 986 to 999 form an integral part of these financial statements.

# Global Allocation Fund continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 2,057,000	Morgan Stanley Bank of America Merrill Lynch Trust 2016-C32 3.72% 15/12/2049	1,936,512	0.01	USD 8,081,749	SLM Private Education Loan Trust 2010-C 9.338% 15/10/2041	8,675,280	0.06
USD 1,299,000	Morgan Stanley Capital I Trust 2018-MP 4.276% 11/7/2040	1,141,531	0.01	USD 8,880,000	SMB Private Education Loan Trust 2021-A 2.99% 15/1/2053	7,699,747	0.05
USD 3,024,000	Nationstar Mortgage 5.125% 15/12/2030	2,331,931	0.02	USD 2,042,000	Southern California Edison 5.95% 1/11/2032	2,116,705	0.01
USD 3,475,000	Nationstar Mortgage 5.5% 15/8/2028	2,959,857	0.02	USD 5,513,000	Sprint 7.875% 15/9/2023	5,573,054	0.04
USD 428,000	Nationstar Mortgage 6% 15/1/2027	394,205	0.00	USD 644,062	Sprint Spectrum / Sprint Spectrum II / Sprint Spectrum III 4.738% 20/9/2029	636,772	0.00
USD 1,384,000	New Home 7.25% 15/10/2025	1,281,736	0.01	USD 324,000	Steel Dynamics 5% 15/12/2026	317,540	0.00
USD 2,407,000	Newmont 2.6% 15/7/2032	1,914,444	0.01	USD 526,000	Stem 0.5% 1/12/2028	322,719	0.00
USD 5,974,000	ONEOK Partners 4.9% 15/3/2025	5,888,499	0.04	USD 1,259,000	Stillwater Mining 4% 16/11/2026	1,123,658	0.01
USD 5,808,000	Oracle 2.875% 25/3/2031	4,798,224	0.03	USD 2,314,000	Talen Energy Supply 6.625% 15/1/2028	2,350,793	0.02
USD 2,571,000	Oracle 2.95% 1/4/2030	2,189,807	0.01	USD 7,133,000	Tap Rock Resources 7% 1/10/2026	6,560,327	0.05
USD 660,000	Oracle 4.65% 6/5/2030	625,174	0.00	USD 3,787,000	T-Mobile USA 2.7% 15/3/2032	3,054,982	0.02
USD 133,000	Pacific Gas and Electric 3.25% 16/2/2024	130,490	0.00	USD 2,434,000	T-Mobile USA 3.5% 15/4/2031	2,106,442	0.01
USD 3,150,000	Pacific Gas and Electric 3.85% 15/11/2023	3,114,741	0.02	USD 802,000	T-Mobile USA 3.875% 15/4/2030	725,403	0.01
USD 344,000	Pacific Gas and Electric 5.45% 15/6/2027	334,998	0.00	USD 3,370,000	Topaz Solar Farms 5.75% 30/9/2039	3,104,410	0.02
USD 2,720,000	Pacific Gas and Electric 6.15% 15/1/2033	2,679,100	0.02	USD 75,000,000	United States Treasury Bill 0% 2/3/2023	74,990,945	0.51
USD 2,585,000	Paramount Global 6.375% 30/3/2062	2,229,306	0.02	USD 117,000,000	United States Treasury Bill 0% 7/3/2023	116,913,074	0.80
USD 557,000	Periana 5.95% 19/4/2026	525,524	0.00	USD 70,000,000	United States Treasury Bill 0% 9/3/2023	69,930,594	0.48
USD 8,963,000	Pitney Bowes 6.875% 15/3/2027	7,448,836	0.05	USD 275,000,000	United States Treasury Bill 0% 14/3/2023	274,555,781	1.87
USD 1,025,000	Prologis 2.25% 15/1/2032	818,401	0.01	USD 90,000,000	United States Treasury Bill 0% 21/3/2023	89,777,025	0.61
USD 6,489,000	Rand Parent 8.5% 15/2/2030	6,244,981	0.04	USD 225,000,000	United States Treasury Bill 0% 28/3/2023	224,237,925	1.53
USD 9,475,028	Ready Capital Mortgage Financing 2022-FL10 7.17% 25/10/2039	9,461,521	0.06	USD 210,000,000	United States Treasury Bill 0% 4/4/2023	209,105,518	1.43
USD 3,745,000	Regal Rexnord 6.05% 15/2/2026	3,708,247	0.03	USD 262,000,000	United States Treasury Bill 0% 11/4/2023	260,636,112	1.78
USD 1,678,000	Regal Rexnord 6.05% 15/4/2028	1,641,978	0.01	USD 80,000,000	United States Treasury Bill 0% 18/4/2023	79,510,133	0.54
USD 2,005,000	Sabre GLBL 7.375% 1/9/2025	1,882,073	0.01	USD 150,000,000	United States Treasury Bill 0% 20/4/2023	149,041,717	1.02
USD 5,490,000	Sabre GLBL 9.25% 15/4/2025	5,407,821	0.04	USD 75,000,000	United States Treasury Bill 0% 27/4/2023	74,453,601	0.51
USD 2,661,000	Sabre GLBL 11.25% 15/12/2027	2,653,831	0.02	USD 140,000,000	United States Treasury Bill 0% 9/5/2023	138,762,179	0.95
USD 326,000	Sasol Financing USA 4.375% 18/9/2026	293,756	0.00	USD 301,000,000	United States Treasury Bill 0% 11/5/2023	298,224,738	2.03
USD 765,000	Sasol Financing USA 5.5% 18/3/2031*	644,832	0.01	USD 150,000,000	United States Treasury Bill 0% 25/5/2023	148,345,023	1.01
USD 1,272,000	Sasol Financing USA 6.5% 27/9/2028	1,193,050	0.01	USD 37,182,000	United States Treasury Inflation Indexed Bonds 0.125% 15/4/2027*	36,440,942	0.25
USD 558,000	Service Properties Trust 4.35% 1/10/2024	530,848	0.00	USD 111,120,200	United States Treasury Inflation Indexed Bonds 0.5% 15/4/2024*	128,445,178	0.88
USD 2,023,000	Service Properties Trust 4.5% 15/6/2023	2,023,586	0.01	USD 178,516,800	United States Treasury Inflation Indexed Bonds 0.625% 15/1/2024*	224,758,154	1.53
USD 1,723,000	Service Properties Trust 4.5% 15/3/2025	1,607,892	0.01				
USD 2,654,000	Service Properties Trust 7.5% 15/9/2025	2,629,747	0.02				
USD 860,000	SK Battery America 2.125% 26/1/2026	753,171	0.01				
USD 1,095,000	Skyworks Solutions 0.9% 1/6/2023	1,081,078	0.01				

\*All or a portion of this security represents a security on loan.

# Global Allocation Fund continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 61,108,000	United States Treasury Inflation Indexed Bonds 0.625% 15/7/2032	57,373,271	0.39	<b>COMMERCIAL PAPER</b>			
USD 22,961,000	United States Treasury Note/Bond 2.375% 15/2/2042 <sup>†</sup>	17,512,247	0.12	<b>United States</b>			
USD 55,520,200	United States Treasury Note/Bond 3.25% 15/5/2042 <sup>†</sup>	48,673,432	0.33	USD 31,041,000	AT&T 0% 19/12/2023	29,661,331	0.20
USD 27,945,800	United States Treasury Note/Bond 3.375% 15/8/2042 <sup>†</sup>	24,948,176	0.17	USD 5,475,000	AT&T 0% 20/12/2023	5,230,785	0.04
USD 367,664,900	United States Treasury Note/Bond 3.875% 30/11/2027 <sup>†</sup>	361,683,165	2.47	USD 6,130,000	Enel Finance America 0% 6/9/2023	5,937,399	0.04
USD 43,135,600	United States Treasury Note/Bond 4% 15/11/2052 <sup>†</sup>	43,337,798	0.29	USD 4,300,000	General Motors Financial 0% 4/4/2023	4,277,988	0.03
USD 6,527,000	UnitedHealth 5.35% 15/2/2033	6,655,931	0.05	USD 4,200,000	General Motors Financial 0% 5/4/2023	4,177,886	0.03
USD 1,295,000	Uniti / Uniti Fiber / CSL Capital 7.875% 15/2/2025	1,321,010	0.01	USD 5,250,000	General Motors Financial 0% 13/4/2023	5,216,170	0.03
USD 3,731,000	Uniti / Uniti Finance / CSL Capital 10.5% 15/2/2028	3,736,876	0.03	USD 8,545,000	General Motors Financial 0% 10/8/2023	8,324,283	0.06
USD 2,381,000	USB Capital IX 5.812% 15/10/2171	2,006,305	0.01	USD 10,895,000	General Motors Financial 0% 10/10/2023	10,511,632	0.07
GBP 900,000	Verizon Communications 1.125% 3/11/2028	880,395	0.01	Total Commercial Paper		73,337,474	0.50
USD 10,433,000	Verizon Communications 2.55% 21/3/2031	8,497,340	0.06	<b>CERTIFICATES OF DEPOSIT</b>			
USD 4,814,000	Verizon Communications 3.15% 22/3/2030	4,204,916	0.03	<b>United States</b>			
GBP 238,000	Verizon Communications 4.073% 18/6/2024	286,302	0.00	USD 22,730,000	Citibank (New York Branch) 5% 21/9/2023	22,681,035	0.16
USD 3,289,000	Vertiv 4.125% 15/11/2028	2,858,207	0.02	Total Certificates of Deposit		22,681,035	0.16
USD 4,208,000	Viasat 5.625% 15/4/2027	3,812,692	0.02	<b>Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market</b>			
USD 655,000	VICI Properties / VICI Note 5.625% 1/5/2024	649,918	0.00			13,907,959,825	94.89
USD 1,610,000	Vistra Operations 5.125% 13/5/2025	1,564,531	0.01	<b>Other Transferable Securities</b>			
USD 7,002,000	Vistra Operations 5.625% 15/2/2027	6,655,828	0.05	<b>COMMON / PREFERRED STOCKS (SHARES) &amp; WARRANTS</b>			
USD 1,632,000	VMware 2.2% 15/8/2031	1,233,637	0.01	<b>Australia</b>			
USD 1,350,000	VNDO Trust 2016-350P 3.903% 10/1/2035	1,130,048	0.01	9,488,465	Quintis Pty**	64	0.00
USD 2,000,000	Wells Fargo Commercial Mortgage Trust 2015-C28 3.872% 15/5/2048	1,903,561	0.01	<b>Cayman Islands</b>			
USD 796,545	Wells Fargo Commercial Mortgage Trust 2017-C38 3.903% 15/7/2050	666,452	0.01	609	Marco Polo Investment**	-	0.00
USD 1,318,000	Wells Fargo Commercial Mortgage Trust 2018-1745 3.749% 15/6/2036	1,143,683	0.01	<b>India</b>			
USD 6,840,000	Western Digital 1.5% 1/2/2024	6,576,594	0.04	2,463	Think & Learn Pvt**	4,718,036	0.03
USD 420,000	Wynn Las Vegas / Wynn Las Vegas Capital 5.5% 1/3/2025	407,902	0.00	3,482	Think & Learn Pvt**	6,669,997	0.05
USD 8,605,000	Xerox 5% 15/8/2025 <sup>†</sup>	8,016,911	0.05			11,388,033	0.08
		3,644,437,407	24.86	<b>United Kingdom</b>			
<b>Uruguay</b>				413,408	10X Future Technologies**	5,374,663	0.04
USD 1,774,000	Uruguay Government International Bond 5.75% 28/10/2034	1,911,485	0.01	107,909	Lookout**	357,179	0.00
Total Bonds		5,670,811,122	38.69	1,919,121	Lookout Series F**	10,113,768	0.07
				24,103	Neon Payments**	12,938,008	0.09
				652,238	NMC Health**	-	0.00
						28,783,618	0.20
				<b>United States</b>			
				63,622	Aiven**	5,856,405	0.04
				21,376	Breeze Aviation**	6,812,104	0.05
				188,149	ByteDance**	29,668,814	0.20
				26,463	Caresyntax**	1,829,917	0.01
				488,757	Databricks**	26,647,032	0.18
				136,950	Databricks**	7,466,514	0.05
				1,209,710	Deep Instinct**	8,528,456	0.06
				82,654	Deep Instinct (Wts 20/9/2032)**	494,271	0.00

<sup>†</sup>All or a portion of this security is pledged or given in guarantee, see Note 13, for further details.

\*\*All or a portion of this security represents a security on loan.

\*\*\*Security subject to a fair value adjustment as detailed in Note 2(j).

The notes on pages 986 to 999 form an integral part of these financial statements.

# Global Allocation Fund continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets	
1,172,341	Deep Instinct Series D-4**	8,265,004	0.05	337,227	Zero Mass Water**	9,024,194	0.06	
24,969	Epic Games**	19,668,830	0.14	24,317	Zero Mass Water**	883,680	0.01	
941,683	eXo Imaging**	2,777,965	0.02			275,075,656	1.87	
420,195	Fanatics**	32,762,604	0.22	Total Common / Preferred Stocks (Shares) & Warrants			315,247,371	2.15
157,436	Farmer's Business Network**	7,826,143	0.05	<b>BONDS</b>				
23,814	Farmer's Business Network**	1,183,794	0.01	<b>Australia</b>				
5,447,000	FLYR**	5,447,000	0.04	USD 19,413,818	Quintis Australia Pty 7.5% 1/10/2026**	19,413,818	0.13	
25,662	FLYR (Wts 31/12/2049)**	452,165	0.00	USD 17,943,829	Quintis Australia Pty 0% 1/10/2028**	3,061,217	0.02	
235,953	GM Cruise**	3,673,788	0.02				22,475,035	0.15
6,145,462	Included Health**	9,341,102	0.06	<b>Cayman Islands</b>				
3,924,026	JumpCloud**	12,046,760	0.08	CNY 103,700,000	Fresh Express Delivery 0% 18/10/2010**,*	-	0.00	
258,097	JumpCloud**	792,358	0.01	<b>China</b>				
592,242	Lessen**	7,669,534	0.05	USD 745,259	Caresyntax 15% 31/12/2024**	784,609	0.00	
206,148	Lessen Series C**	2,669,616	0.02	EUR 8,182,400	Natra Foods 0% 13/10/2029**	8,497,382	0.06	
760,471	Loadsmart**	11,604,787	0.08	USD 10,331,000	Pioneer Midco 10.5% 18/11/2030**	10,150,207	0.07	
95,378	Loadsmart**	1,455,468	0.01				19,432,198	0.13
231,287	Mountain Digital**	2,731,500	0.02	<b>India</b>				
561,098	Mythic**	6	0.00	USD 19,051,000	REI Agro 5.5% 13/11/2014**,*	2	0.00	
4,980	NCB Warrant**	-	0.00	<b>United States</b>				
750,669	Noodle**	4,331,360	0.03	USD 2,090,000	Calpine Escrow 0% 31/12/2049**	-	0.00	
129,448	Psiquantum**	3,212,899	0.02	USD 4,766,000	FLYR 10% 20/1/2027**	4,426,661	0.03	
261,161	Relativity Space**	4,518,085	0.03	USD 9,369,614	FLYR 8% 20/7/2023**	10,451,804	0.07	
3,662	Salt Pay**	2,900,048	0.02	USD 15,179,097	Lessen 0% 5/1/2028**	14,571,933	0.10	
134,315	SambaNova Systems**	8,527,659	0.06				29,450,398	0.20
46,362	SambaNova Systems**	2,943,523	0.02	Total Bonds			71,357,633	0.48
167,805	Snorkel AI**	1,313,913	0.01	Total Other Transferable Securities			386,605,004	2.63
46,853	Snorkel AI**	366,859	0.00	Total Portfolio			14,294,564,829	97.52
1,121,246	Ursa Major Technologies**	7,433,861	0.05	Other Net Assets			364,069,443	2.48
137,361	Ursa Major Technologies Series D**	910,703	0.01	Total Net Assets (USD)			14,658,634,272	100.00
1,197,196	Verge Alalytics**	6,285,279	0.04					
178,954	Versa Networks (Wts 7/10/2032)**	497,492	0.01					
1,451,933	Versa Networks Series E**	4,254,164	0.03					

\*\*Security subject to a fair value adjustment as detailed in Note 2(j).

\*\*\*This security is in default, see Note 2(b)

## Open Forward Foreign Exchange Contracts as at 28 February 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ depreciation/ Maturity(depreciation) USD
AUD	348,687,964	USD	242,819,325	HSBC Bank	16/5/2023	(7,035,357)
BRL	90,146,088	USD	16,509,880	Citigroup	2/3/2023	785,438
				Bank of America	15/3/2023	514,020
BRL	119,844,436	USD	22,417,590	Deutsche Bank	15/3/2023	1,580,047
BRL	217,921,095	USD	40,118,022	HSBC Bank	15/3/2023	(565,265)
BRL	199,743,780	USD	38,785,200	HSBC Bank	2/6/2023	(82,026)
BRL	89,015,660	USD	16,858,963	Citibank	20/4/2023	(1,204,275)
CAD	142,256,722	USD	105,915,866	HSBC Bank	15/3/2023	(3,923)
CHF	190,371	USD	207,751	Barclays	15/3/2023	(5,005,542)
CHF	243,015,069	USD	265,198,962	Citigroup	15/3/2023	(609,706)
CNH	302,200,737	USD	44,130,425	BNP Paribas	15/3/2023	(1,254,389)
CNH	255,087,753	USD	37,990,244	Deutsche Bank	15/3/2023	(416,088)
DKK	401,240,756	USD	57,813,149			

## Open Forward Foreign Exchange Contracts as at 28 February 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ depreciation/ Maturity(depreciation) USD
EUR	748,416,233	USD	798,960,523	UBS	15/3/2023	(2,206,205)
EUR	21,116,524	USD	22,979,656	Citibank	15/3/2023	(499,276)
EUR	14,077,683	USD	15,285,619	BNP Paribas	15/3/2023	(298,698)
GBP	25,706,228	EUR	29,818,120	Deutsche Bank	15/3/2023	(531,422)
GBP	39,298,049	USD	47,874,003	Deutsche Bank	15/3/2023	(158,215)
				Bank of America	15/3/2023	(563)
GBP	139,672	USD	170,153			
HUF	6,015,682,165	USD	14,878,062	Goldman Sachs	2/3/2023	2,087,215
HUF	5,737,685,052	USD	15,431,048	HSBC Bank	15/6/2023	237,938
IDR	239,335,000,000	USD	15,292,012	Deutsche Bank	12/4/2023	388,631
IDR	96,073,030,000	USD	6,339,362	Citibank	17/4/2023	(45,500)
INR	506,210,000	USD	6,202,794	Citibank	17/4/2023	(97,467)
JPY	133,093,000,000	USD	983,153,384	HSBC Bank	15/3/2023	(6,857,800)

The notes on pages 986 to 999 form an integral part of these financial statements.

# Global Allocation Fund continued

## Open Forward Foreign Exchange Contracts as at 28 February 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity(depreciation) date	Unrealised appreciation/(depreciation) USD
JPY	17,824,719,527	USD	135,884,150	BNP Paribas	15/3/2023	(5,132,406)
JPY	2,895,813,524	USD	22,750,448	Citibank	15/3/2023	(1,508,449)
JPY	12,974,158,544	EUR	93,930,580	JP Morgan	20/4/2023	(4,545,803)
KRW	75,454,470,878	USD	59,317,221	Citigroup	17/5/2023	(1,939,281)
MXN	1,183,637,006	USD	61,202,790	Citigroup	15/3/2023	3,220,301
MXN	2,008,724,132	USD	105,864,404	Morgan Stanley	15/3/2023	3,466,595
NOK	700,964,055	CHF	63,385,148	HSBC Bank	16/5/2023	(139,351)
NZD	13,565,518	USD	8,802,217	Morgan Stanley	15/3/2023	(418,538)
PLN	34,034,833	USD	7,498,137	BNP Paribas	2/3/2023	189,497
PLN	34,034,833	USD	7,498,311	Morgan Stanley	2/3/2023	189,323
PLN	33,602,328	USD	7,549,190	JP Morgan	2/3/2023	40,752
PLN	98,669,945	USD	21,825,691	Goldman Sachs	15/6/2023	305,569
SGD	39,813,137	USD	29,607,251	State Street	15/3/2023	(45,631)
USD	47,896,836	INR	3,973,282,064	Citigroup	15/3/2023	(126,722)
USD	22,253,171	SEK	225,967,280	Deutsche Bank	15/3/2023	549,127
USD	20,042,643	EUR	18,614,817	JP Morgan	15/3/2023	225,546
USD	156,993,972	CNH	1,090,480,129	HSBC Bank	15/3/2023	(48,924)
USD	21,915,669	JPY	2,876,758,779	Morgan Stanley	15/3/2023	813,445
USD	78,902,317	EUR	73,833,642	BNP Paribas	15/3/2023	299,969
USD	50,417,294	EUR	46,527,770	Barclays	15/3/2023	884,428
USD	371,158,369	EUR	350,515,230	State Street	15/3/2023	(1,995,647)
USD	34,729,936	NOK	341,787,437	Bank of America	20/4/2023	1,529,982
USD	183,958,416	AUD	262,728,302	Barclays	20/4/2023	6,457,032
USD	182,700,538	EUR	168,334,067	Morgan Stanley	15/3/2023	3,494,250
USD	45,582,761	JPY	5,809,614,054	BNP Paribas	15/3/2023	2,966,821
USD	5,895,869	ZAR	103,085,000	BNP Paribas	17/4/2023	303,756
USD	130,241,731	EUR	119,737,964	Citigroup	15/3/2023	2,770,231
USD	55,006,593	JPY	7,271,076,145	Bank of America	15/3/2023	1,670,220
USD	23,128,283	MXN	432,274,548	Citigroup	15/3/2023	(399,591)
USD	2,726,718	EUR	2,526,931	Deutsche Bank	15/3/2023	36,579
USD	23,054,379	JPY	3,040,900,255	Citigroup	15/3/2023	748,109
USD	15,369,586	JPY	2,027,588,061	Goldman Sachs	15/3/2023	496,383
USD	994,773	EUR	917,314	BNP Paribas	14/6/2023	13,077
USD	178,606,354	GBP	147,852,501	State Street	15/3/2023	(916,518)
USD	17,408,533	EUR	16,247,600	HSBC Bank	15/3/2023	111,547
USD	132,908,688	HKD	1,039,365,874	BNP Paribas	16/5/2023	73,039
USD	15,375,458	MXN	285,975,831	Goldman Sachs	15/3/2023	(189,658)
USD	30,041,191	BRL	156,980,008	Deutsche Bank	15/3/2023	3,882
USD	14,665,733	MXN	270,072,406	Citibank	15/3/2023	(33,790)
ZAR	376,158,356	USD	21,614,634	HSBC Bank	15/3/2023	(1,150,805)
ZAR	385,292,292	USD	22,468,905	BNP Paribas	15/3/2023	(1,508,170)
Net unrealised depreciation						(10,518,252)

## Open Forward Foreign Exchange Contracts as at 28 February 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity(depreciation) date	Unrealised appreciation/(depreciation) USD
<b>AUD Hedged Share Class</b>						
AUD	280,671,972	USD	196,000,648	BNY Mellon	15/3/2023	(6,614,148)
USD	10,481,257	AUD	15,287,536	BNY Mellon	15/3/2023	165,924
Net unrealised depreciation						(6,448,224)
<b>CHF Hedged Share Class</b>						
CHF	28,832,383	USD	31,452,039	BNY Mellon	15/3/2023	(580,646)
USD	1,663,911	CHF	1,542,033	BNY Mellon	15/3/2023	12,853
Net unrealised depreciation						(567,793)
<b>CNH Hedged Share Class</b>						
CNY	176,316,860	USD	26,026,876	BNY Mellon	15/3/2023	(634,470)
USD	1,308,312	CNY	9,004,985	BNY Mellon	15/3/2023	11,471
Net unrealised depreciation						(622,999)
<b>EUR Hedged Share Class</b>						
EUR	1,856,007,636	USD	2,001,081,628	BNY Mellon	15/3/2023	(25,178,827)
USD	189,004,678	EUR	177,180,040	BNY Mellon	15/3/2023	380,764
Net unrealised depreciation						(24,798,063)
<b>GBP Hedged Share Class</b>						
GBP	114,613,552	USD	139,317,870	BNY Mellon	15/3/2023	(153,787)
USD	7,170,950	GBP	5,959,370	BNY Mellon	15/3/2023	(64,914)
Net unrealised depreciation						(218,701)
<b>HKD Hedged Share Class</b>						
HKD	182,749,915	USD	23,333,998	BNY Mellon	15/3/2023	(35,095)
USD	1,262,816	HKD	9,897,528	BNY Mellon	15/3/2023	974
Net unrealised depreciation						(34,121)
<b>JPY Hedged Share Class</b>						
JPY	3,858,526,365	USD	29,571,924	BNY Mellon	15/3/2023	(1,265,562)
USD	2,620,909	JPY	351,715,917	BNY Mellon	15/3/2023	40,846
Net unrealised depreciation						(1,224,716)
<b>PLN Hedged Share Class</b>						
PLN	40,099,978	USD	9,076,358	BNY Mellon	15/3/2023	(27,648)
USD	462,045	PLN	2,067,508	BNY Mellon	15/3/2023	(4,503)
Net unrealised depreciation						(32,151)
<b>SGD Hedged Share Class</b>						
SGD	92,996,626	USD	70,355,036	BNY Mellon	15/3/2023	(1,303,754)
USD	3,712,275	SGD	4,968,903	BNY Mellon	15/3/2023	22,809
Net unrealised depreciation						(1,280,945)
Total net unrealised depreciation						(45,745,965)

## Open Exchange Traded Futures Contracts as at 28 February 2023

Number of contracts	Currency	Contract/Description	Expiration date	Unrealised appreciation/(depreciation) USD
523	EUR	Euro BOBL	March 2023	(2,547,935)
1,176	EUR	Euro Bund	March 2023	(5,959,736)
(69)	EUR	Euro BUXL	March 2023	2,178,382
(638)	EUR	Euro-BTP	March 2023	3,745,509
355	EUR	Euro-OAT	March 2023	(2,420,567)
(34)	JPY	Nikkei 225 (Yen)	March 2023	26,897
(135)	JPY	Japanese 10 Year Bond (OSE)	March 2023	1,368,515
87	CAD	S&P/TSX 60 Index	March 2023	39,812

The notes on pages 986 to 999 form an integral part of these financial statements.



# Global Allocation Fund continued

## Open Exchange Traded Futures Contracts as at 28 February 2023

Number of contracts	Currency	Contract/Description	Expiration date	Unrealised appreciation/(depreciation) USD
39	EUR	Dax Index	March 2023	750,776
771	EUR	EURO STOXX 50 Index	March 2023	(124,647)
3,690	EUR	EURO STOXX Banks Index	March 2023	1,886,180
60	GBP	FTSE 100 Index	March 2023	231,976
823	USD	MSCI Emerging Markets Index	March 2023	(2,368,443)
(411)	USD	NASDAQ 100 E-Mini Index	March 2023	(2,129,164)
(9)	USD	Russell 2000 E-Mini Index	March 2023	(32,866)
(81)	USD	S&P 500 E-Mini Index	March 2023	42,693
(159)	USD	US Long Bond (CBT)	June 2023	125,986
293	USD	US Treasury 10 Year Note (CBT)	June 2023	(130,774)
(633)	USD	US Ultra 10 Year Note	June 2023	221,572
507	USD	US Ultra Bond (CBT)	June 2023	(538,143)
(68)	GBP	Long Gilt	June 2023	52,016
(184)	USD	US Treasury 2 Year Note (CBT)	June 2023	118,232
(663)	USD	US Treasury 5 Year Note (CBT)	June 2023	356,691
Total				(5,107,038)

## Swaps as at 28 February 2023

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/(depreciation) USD	Market Value USD
CDS	USD 540,000	Fund receives default protection on Pitney Bowes; and pays Fixed 1%	Bank of America	20/12/2027	6,794	145,564
CDS	USD 5,283,878	Fund receives default protection on Bombardier; and pays Fixed 5%	Barclays	20/6/2023	(154,686)	(63,243)
CDS	USD 305,000	Fund receives default protection on Pitney Bowes; and pays Fixed 1%	Barclays	20/6/2024	(9,448)	17,295
CDS	USD 605,000	Fund receives default protection on Staples; and pays Fixed 5%	Barclays	20/6/2024	(22,674)	23,839
CDS	USD (535,000)	Fund provides default protection on NRG Energy; and receives Fixed 5%	Barclays	20/12/2027	995	34,128
CDS	USD 655,000	Fund receives default protection on Paramount Global; and pays Fixed 1%	Barclays	20/12/2027	(6,795)	24,453
CDS	USD 390,000	Fund receives default protection on Pitney Bowes; and pays Fixed 1%	Barclays	20/12/2027	7,602	105,130
CDS	USD 985,000	Fund receives default protection on Borgwarner; and pays Fixed 1%	BNP Paribas	20/12/2027	(27,741)	(14,525)
CDS	USD 550,000	Fund receives default protection on Ford Motor Credit; and pays Fixed 5%	Citibank	20/6/2027	(19,647)	(42,480)
CDS	USD (405,000)	Fund provides default protection on NRG Energy; and receives Fixed 5%	Citibank	20/12/2027	(118)	25,835
CDS	USD 220,000	Fund receives default protection on Pitney Bowes; and pays Fixed 1%	Citibank	20/12/2027	1,451	59,304
CDS	USD 320,000	Fund receives default protection on Pitney Bowes; and pays Fixed 1%	Citibank	20/12/2027	(425)	86,260
CDS	USD 380,000	Fund receives default protection on Xerox; and pays Fixed 1%	Citibank	20/12/2027	(1,623)	41,042
CDS	USD (1,310,000)	Fund provides default protection on Verizon Communications; and receives Fixed 1%	Deutsche Bank	20/12/2027	(150)	4,921
CDS	USD (33,871,714)	Fund provides default protection on CDX.NA.IG.33.V1; and receives Fixed 1%	Goldman Sachs	20/12/2024	(325,717)	312,356
CDS	USD 615,000	Fund receives default protection on Pitney Bowes; and pays Fixed 1%	Goldman Sachs	20/6/2025	(71,463)	77,025
CDS	USD (266,332,734)	Fund provides default protection on CDX.NA.HY.37.V2; and receives Fixed 5%	Goldman Sachs	20/12/2026	(11,143,900)	9,367,803

The notes on pages 986 to 999 form an integral part of these financial statements.

# Global Allocation Fund continued

## Swaps as at 28 February 2023

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
CDS	EUR (4,983,841)	Fund provides default protection on ITRAXX.XO.36.V1; and receives Fixed 5%	Goldman Sachs	20/12/2026	(361,623)	252,756
CDS	USD 70,511,631	Fund receives default protection on CDX.NA.IG.37.V1; and pays Fixed 1%	Goldman Sachs	20/12/2026	360,931	(910,989)
CDS	USD (8,782,819)	Fund provides default protection on CDX.NA.HY.39.V1; and receives Fixed 5%	Goldman Sachs	20/12/2027	310,666	132,855
CDS	USD (36,892,177)	Fund receives default protection on CDX.NA.IG.39.V13; and pays Fixed 1%	Goldman Sachs	20/12/2027	321,320	380,885
CDS	EUR (15,833,329)	Fund receives default protection on ITRAXX.XO.38.V1; and pays Fixed 5%	Goldman Sachs	20/12/2027	1,137,596	571,520
CDS	USD 925,000	Fund receives default protection on Paramount Global; and pays Fixed 1%	Goldman Sachs	20/12/2027	(10,713)	34,533
CDS	USD 390,000	Fund receives default protection on Pitney Bowes; and pays Fixed 1%	Goldman Sachs	20/12/2027	7,548	105,130
CDS	USD (1,310,000)	Fund provides default protection on AT&T; and receives Fixed 1%	JP Morgan	20/12/2027	119	6,270
CDS	USD 630,000	Fund receives default protection on Xerox; and pays Fixed 1%	JP Morgan	20/12/2027	(2,898)	68,043
CDS	USD 764,388	Fund receives default protection on General Electric; and pays Fixed 1%	Morgan Stanley	20/6/2027	(21,118)	(7,223)
CDS	USD 764,389	Fund receives default protection on General Electric; and pays Fixed 1%	Morgan Stanley	20/6/2027	(21,118)	(7,223)
CDS	USD 1,021,223	Fund receives default protection on General Electric; and pays Fixed 1%	Morgan Stanley	20/6/2027	(27,061)	(9,650)
CDS	USD 1,260,000	Fund receives default protection on Ford Motor Credit; and pays Fixed 5%	Morgan Stanley	20/12/2027	(66,239)	(97,441)
IFS	EUR 11,180,000	Fund provides default protection CPTFEMU + 0bps; and receives Fixed 2.693%	Goldman Sachs	16/8/2032	(270,066)	(270,066)
IRS	MXN 1,160,997,542	Fund receives Fixed 9.785%; and pays Floating MXN MXIBTIIE 1 Month	Bank of America	4/2/2025	(1,092,864)	(1,092,864)
IRS	BRL 184,976,407	Fund receives Fixed 13.22%; and pays Floating BRL BROIS 1 Day	Citibank	2/1/2025	319,131	319,131
IRS	MXN 2,321,995,085	Fund receives Fixed 9.775%; and pays Floating MXN MXIBTIIE 1 Month	Goldman Sachs	4/2/2025	(2,207,971)	(2,207,971)
IRS	MXN 1,160,997,543	Fund receives Fixed 9.8%; and pays Floating MXN MXIBTIIE 1 Month	Goldman Sachs	4/2/2025	(1,076,183)	(1,076,183)
IRS	KRW 13,097,878,000	Fund receives Fixed 3.3%; and pays Floating KRW KORIBOR 3 Month	Goldman Sachs	15/3/2026	(127,971)	(127,971)
IRS	EUR 60,014,000	Fund receives Fixed 2.34%; and pays Floating EURIBOR 1 Day	Goldman Sachs	19/1/2033	(1,438,588)	(1,438,588)
IRS	USD 48,614,860	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.23%	Goldman Sachs	9/8/2033	1,515,692	1,515,692
IRS	USD 13,573,500	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.613%	Goldman Sachs	2/5/2042	1,733,360	1,765,100
IRS	BRL 351,806,020	Fund receives Fixed 13.15%; and pays Floating BRL BROIS 1 Day	JP Morgan	2/1/2025	526,335	526,335
IRS	BRL 351,628,790	Fund receives Fixed 13.18%; and pays Floating BRL BROIS 1 Day	JP Morgan	2/1/2025	560,598	560,598
IRS	BRL 198,073,301	Fund receives Fixed 9.385%; and pays Floating BRL BROIS 1 Day	JP Morgan	2/1/2025	(3,381,677)	(3,381,677)
IRS	BRL 216,083,102	Fund receives Fixed 9.42%; and pays Floating BRL BROIS 1 Day	JP Morgan	2/1/2025	(3,646,914)	(3,646,914)
IRS	BRL 82,333,405	Fund receives Fixed 12.755%; and pays Floating BRL BROIS 1 Day	Morgan Stanley	2/1/2025	18,381	18,381
TRS	USD 10,122,000	Fund receives Market iBoxx US Dollar Liquid High + 0bps; and pays USD SOFR 1 Day + 0bps	Barclays	20/3/2023	(81,628)	(99,046)
TRS	USD 28,007,000	Fund receives USD SOFR 1 Day + 0bps; and pays Market iBoxx US Dollar Liquid High + 0bps	Barclays	20/3/2023	(225,861)	(274,056)
TRS	USD (16,580)	Fund receives USD SOFR 1 Day - 25bps; and pays Pitney Bowes + 0bps	Citibank	13/6/2023	(10,280)	(10,280)

The notes on pages 986 to 999 form an integral part of these financial statements.

# Global Allocation Fund continued

## Swaps as at 28 February 2023

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
TRS	USD 37,635,000	Fund receives USD SOFR 1 Day + 0bps; and pays Market iBoxx US Dollar Liquid High + 0bps	Goldman Sachs	20/3/2023	339,682	466,862
TRS	USD 36,700	Fund receives JPM EMBIG DIV CORE + 0bps; and pays USD SOFR 1 Day + 65bps	JP Morgan	17/3/2023	(788,776)	(788,775)
TRS	USD 130,190	Fund receives JPM EMBIG DIV CORE + 0bps; and pays USD SOFR 1 Day + 77bps	JP Morgan	17/3/2023	(1,177,185)	(1,177,185)
TRS	USD 19,625,000	Fund receives USD SOFR 1 Day + 0bps; and pays iBoxx US Dollar Liquid Investment + 0bps	JP Morgan	20/3/2023	437,866	511,165
TRS	USD 19,625,000	Fund receives USD SOFR 1 Day + 0bps; and pays iBoxx US Dollar Liquid Investment + 0bps	JP Morgan	20/3/2023	391,238	464,537
TRS	USD 15,580,000	Fund receives USD SOFR 1 Day + 0bps; and pays Market iBoxx US Dollar Liquid High + 0bps	JP Morgan	20/3/2023	99,889	158,079
TRS	USD 31,097,696	Fund receives iBoxx US Dollar Liquid Investment + 0bps; and pays USD SOFR 1 Day + 0bps	Morgan Stanley	20/3/2023	(1,097,341)	(1,150,303)
Total					(20,821,268)	288,174

CDS: Credit Default Swaps

IFS: Inflation Rate Swaps

IRS: Interest Rate Swaps

TRS: Total Return Swap

## Purchased Options as at 28 February 2023

Number of contracts	Call/ Put	Description	Counterparty	Strike Price	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
75,210,000	Call	OTC USD/CNH	Bank of America	USD 7.4	13/7/2023	40,672	161,384
35,098,592	Put	OTC USD/JPY	Citibank	USD 134	8/3/2023	(238,734)	41,704
30,443,184	Put	OTC USD/MXN	Deutsche Bank	USD 18.5	7/3/2023	190,438	361,072
38,675,598	Put	OTC USD/MXN	Goldman Sachs	USD 18.85	21/3/2023	699,271	1,102,773
35,128,006	Call	OTC EUR/USD	JP Morgan	EUR 1.075	9/3/2023	(445,933)	62,984
3,254,962	Put	OTC GBP/USD	JP Morgan	GBP 1	11/5/2023	(366,699)	23
3,029,883	Call	TOPIX Banks Index	BNP Paribas	JPY 218.872	14/7/2023	29,293	212,166
6,196	Call	EURO STOXX 50 Index	Citibank	EUR 4,100	21/4/2023	(227,984)	114,420
5,047,784	Call	TOPIX Banks Index	Goldman Sachs	JPY 226.71	14/7/2023	(67,309)	261,233
2,021,942	Call	TOPIX Banks Index	JP Morgan	JPY 227.596	14/7/2023	(39,697)	101,040
4,468	Put	SPDR S&P 500 ETF Trust	Exchange Traded	USD 395	10/3/2023	(1,144,831)	1,733,584
585	Call	Albemarle	Exchange Traded	USD 240	17/3/2023	643,663	1,310,400
1,532	Put	Alphabet	Exchange Traded	USD 95	17/3/2023	411,774	842,600
1,576	Put	Amazon.com	Exchange Traded	USD 90	17/3/2023	(281,660)	273,436
1,091	Put	Apple	Exchange Traded	USD 135	17/3/2023	(349,904)	56,187
1,397	Call	Archer-Daniels-Midland	Exchange Traded	USD 100	17/3/2023	(120,447)	6,985
3,351	Put	Boston Scientific	Exchange Traded	USD 44	17/3/2023	(272,162)	50,265
1,114	Call	Capital One Financial	Exchange Traded	USD 115	17/3/2023	(187,464)	133,680
653	Put	Carnival	Exchange Traded	USD 6	17/3/2023	(24,956)	653
566	Put	Caterpillar	Exchange Traded	USD 200	17/3/2023	(48,295)	6,226
265	Call	Charter Communications	Exchange Traded	USD 370	17/3/2023	(70,813)	390,875
1,914	Call	ConocoPhillips	Exchange Traded	USD 125	17/3/2023	(645,436)	9,570
222	Call	Costco Wholesale	Exchange Traded	USD 500	17/3/2023	(138,976)	151,515
192	Call	Costco Wholesale	Exchange Traded	USD 490	17/3/2023	(12,189)	214,560
310	Put	Costco Wholesale	Exchange Traded	USD 465	17/3/2023	(119,049)	159,650
695	Put	Crowdstrike	Exchange Traded	USD 90	17/3/2023	(379,274)	35,793
874	Put	Edwards Lifesciences	Exchange Traded	USD 75	17/3/2023	(71,859)	131,100

The notes on pages 986 to 999 form an integral part of these financial statements.

# Global Allocation Fund continued

## Purchased Options as at 28 February 2023

Number of contracts	Call/ Put	Description	Counterparty	Strike Price	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
3,533	Call	EQT	Exchange Traded	USD 40	17/3/2023	(1,266,681)	30,031
750	Put	Ford Motor	Exchange Traded	USD 8.35	17/3/2023	(19,254)	750
2,764	Call	Freeport-McMoRan	Exchange Traded	USD 45	17/3/2023	(827,039)	66,336
295	Put	Hudson Pacific Properties	Exchange Traded	USD 7.5	17/3/2023	(5,459)	5,163
487	Call	Humana	Exchange Traded	USD 540	17/3/2023	(382,163)	57,222
297	Put	Intuitive Surgical	Exchange Traded	USD 245	17/3/2023	250,282	457,380
434	Call	Lowe's	Exchange Traded	USD 220	17/3/2023	(112,427)	69,006
194	Put	LVMH Moet Hennessy Louis Vuitton	Exchange Traded	EUR 750	17/3/2023	(200,463)	109,267
632	Put	Microsoft	Exchange Traded	USD 230	17/3/2023	(298,442)	66,360
1,097	Call	Nike	Exchange Traded	USD 130	17/3/2023	(339,813)	18,649
306	Put	Office Properties Income Trust	Exchange Traded	USD 12.5	17/3/2023	(14,973)	3,060
1,122	Call	Schlumberger	Exchange Traded	USD 60	17/3/2023	(265,598)	28,611
374	Put	SPDR S&P 500 ETF Trust	Exchange Traded	USD 402	17/3/2023	164,717	349,503
3,381	Put	SPDR S&P 500 ETF Trust	Exchange Traded	USD 385	17/3/2023	(1,620,410)	968,656
834	Call	Unitedhealth	Exchange Traded	USD 520	17/3/2023	(641,537)	35,862
315	Put	Unitedhealth	Exchange Traded	USD 460	17/3/2023	(103,074)	122,850
260	Put	Vertiv	Exchange Traded	USD 10	17/3/2023	(2,510)	8,450
817	Call	Visa	Exchange Traded	USD 220	17/3/2023	(468,319)	367,650
434	Put	Zscaler	Exchange Traded	USD 100	17/3/2023	(332,544)	39,711
6,993	Put	SPDR S&P 500 ETF Trust	Exchange Traded	USD 393	24/3/2023	693,223	4,601,394
707	Call	Advanced Micro Devices	Exchange Traded	USD 95	21/4/2023	(195,398)	62,923
1,744	Call	Advanced Micro Devices	Exchange Traded	USD 90	21/4/2023	(513,136)	284,272
2,776	Call	Advanced Micro Devices	Exchange Traded	USD 85	21/4/2023	(672,521)	796,712
802	Put	Ally Financial	Exchange Traded	USD 25	21/4/2023	(977)	36,090
295	Put	Brandywine Realty Trust	Exchange Traded	USD 5	21/4/2023	(4,784)	2,950
652	Call	Bunge	Exchange Traded	USD 110	21/4/2023	(106,092)	30,970
52	Call	Chipotle Mexican Grill	Exchange Traded	USD 1,550	21/4/2023	(3,841)	221,000
1,383	Call	Constellation Brands	Exchange Traded	USD 240	21/4/2023	(366,105)	356,122
1,588	Call	EOG Resources	Exchange Traded	USD 157	21/4/2023	(1,424,782)	6,352
635	Call	EURO STOXX 50 Index	Exchange Traded	EUR 4,400	21/4/2023	(2,578)	247,216
215	Put	FedEx	Exchange Traded	USD 175	21/4/2023	(2,863)	50,848
1,083	Put	Ford Motor	Exchange Traded	USD 11	21/4/2023	4,084	27,075
3,491	Call	Freeport-McMoRan	Exchange Traded	USD 45	21/4/2023	(458,121)	373,537
438	Call	Intuit	Exchange Traded	USD 430	21/4/2023	(200,414)	606,630
13,080	Put	Lloyds Banking	Exchange Traded	GBP 0.5	21/4/2023	(88,330)	246,106
434	Call	Lowe's	Exchange Traded	USD 230	21/4/2023	(85,163)	80,724
700	Call	Microsoft	Exchange Traded	USD 280	21/4/2023	(196,239)	127,050
857	Put	Owl Rock Capital	Exchange Traded	USD 10	21/4/2023	(21,073)	10,713
1,755	Put	PulteGroup	Exchange Traded	USD 50	21/4/2023	(315,405)	197,437
270	Call	Rockwell Automation	Exchange Traded	USD 290	21/4/2023	138,451	446,850
735	Put	Sabre	Exchange Traded	USD 5	21/4/2023	(646)	24,623
498	Call	Salesforce	Exchange Traded	USD 170	21/4/2023	35,024	374,745
1,771	Call	Shell	Exchange Traded	USD 62.5	21/4/2023	(141,181)	314,352
2,726	Call	Shell	Exchange Traded	USD 60	21/4/2023	(87,827)	872,320
663	Call	Tesla	Exchange Traded	USD 175	21/4/2023	1,478,677	2,779,627
432	Call	Union Pacific	Exchange Traded	USD 220	21/4/2023	(63,180)	144,720
484	Put	Caterpillar	Exchange Traded	USD 175	19/5/2023	(20,681)	28,798
1,299	Call	ConocoPhillips	Exchange Traded	USD 110	19/5/2023	(9,391)	636,510
3,567	Call	ConocoPhillips	Exchange Traded	USD 120	19/5/2023	(851,547)	708,049

The notes on pages 986 to 999 form an integral part of these financial statements.

# Global Allocation Fund continued

## Purchased Options as at 28 February 2023

Number of contracts	Call/ Put	Description	Counterparty	Strike Price	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
1,746	Put	ConocoPhillips	Exchange Traded	USD 100	19/5/2023	(56,272)	794,430
518	Call	Salesforce	Exchange Traded	USD 175	19/5/2023	(1,551)	389,795
1,307	Call	Tesla	Exchange Traded	USD 180	19/5/2023	3,868,435	5,509,005
109	Put	US Treasury 5 Year Note (CBT)	Exchange Traded	USD 106.5	26/5/2023	23,675	92,820
58	Put	FedEx	Exchange Traded	USD 165	16/6/2023	(598)	17,197
336	Call	Intel	Exchange Traded	USD 42.5	16/6/2023	(12,634)	1,176
534	Call	Intel	Exchange Traded	USD 40	16/6/2023	(18,545)	2,403
244	Call	Lions Gate Entertainment	Exchange Traded	USD 12.5	16/6/2023	3,970	16,470
295	Call	Lions Gate Entertainment	Exchange Traded	USD 10	16/6/2023	40,370	55,313
343	Put	Sabre	Exchange Traded	USD 5	16/6/2023	(1,361)	19,037
Total						(9,361,594)	32,324,756

## Written Options as at 28 February 2023

Number of contracts	Call/ Put	Description	Counterparty	Strike Price	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
(38,675,598)	Put	OTC USD/MXN	Goldman Sachs	USD 18.25	21/3/2023	(176,032)	(270,130)
(23,418,506)	Call	OTC EUR/USD	JP Morgan	EUR 1.1	9/3/2023	124,426	(854)
(3,029,883)	Put	TOPIX Banks Index	BNP Paribas	JPY 175.098	14/7/2023	83,452	(59,704)
(5,047,784)	Put	TOPIX Banks Index	Goldman Sachs	JPY 181.37	14/7/2023	139,589	(141,452)
(2,021,942)	Put	TOPIX Banks Index	JP Morgan	JPY 182.077	14/7/2023	72,049	(58,869)
(6,702)	Put	SPDR S&P 500 ETF Trust	Exchange Traded	USD 380	10/3/2023	839,555	(459,087)
(901)	Call	Abbott Laboratories	Exchange Traded	USD 120	17/3/2023	152,475	(2,703)
(60)	Call	Abbvie	Exchange Traded	USD 155	17/3/2023	(3,467)	(10,830)
(340)	Call	Albemarle	Exchange Traded	USD 280	17/3/2023	118,789	(90,950)
(30)	Call	Albemarle	Exchange Traded	USD 310	17/3/2023	25,398	(1,275)
(1,467)	Call	Alphabet	Exchange Traded	USD 100	17/3/2023	257,722	(34,475)
(2,298)	Put	Alphabet	Exchange Traded	USD 85	17/3/2023	10,984	(183,840)
(805)	Call	Apple	Exchange Traded	USD 150	17/3/2023	(75,393)	(214,532)
(406)	Call	Applied Materials	Exchange Traded	USD 125	17/3/2023	26,676	(50,547)
(64)	Call	Aptiv	Exchange Traded	USD 130	17/3/2023	8,097	(2,080)
(1,397)	Put	Archer-Daniels-Midland	Exchange Traded	USD 80	17/3/2023	52,776	(174,625)
(1,511)	Call	Bank of America	Exchange Traded	USD 38	17/3/2023	65,397	(3,778)
(3,839)	Call	Boston Scientific	Exchange Traded	USD 50	17/3/2023	50,777	(38,390)
(5,024)	Put	Boston Scientific	Exchange Traded	USD 40	17/3/2023	69,238	(25,120)
(1,768)	Call	Cameco	Exchange Traded	USD 28	17/3/2023	15,878	(138,788)
(1,114)	Put	Capital One Financial	Exchange Traded	USD 95	17/3/2023	162,859	(27,850)
(566)	Put	Caterpillar	Exchange Traded	USD 160	17/3/2023	3,948	(2,264)
(258)	Call	Charles Schwab	Exchange Traded	USD 85	17/3/2023	2,779	(5,160)
(205)	Call	Charter Communications	Exchange Traded	USD 430	17/3/2023	154,825	(11,788)
(41)	Call	Chipotle Mexican Grill	Exchange Traded	USD 1,700	17/3/2023	107,239	(2,870)
(232)	Call	Comcast	Exchange Traded	USD 42.5	17/3/2023	14,006	(580)
(310)	Call	Costco Wholesale	Exchange Traded	USD 540	17/3/2023	72,005	(15,345)
(29)	Call	Costco Wholesale	Exchange Traded	USD 550	17/3/2023	18,256	(754)
(222)	Put	Costco Wholesale	Exchange Traded	USD 450	17/3/2023	128,324	(60,051)
(466)	Put	Costco Wholesale	Exchange Traded	USD 425	17/3/2023	81,939	(42,639)
(348)	Call	Crowdstrike	Exchange Traded	USD 115	17/3/2023	(308,755)	(441,960)
(82)	Call	CVS Health	Exchange Traded	USD 92.5	17/3/2023	4,799	(369)
(23)	Call	Deere	Exchange Traded	USD 440	17/3/2023	4,263	(5,348)

# Global Allocation Fund continued

## Written Options as at 28 February 2023

Number of contracts	Call/ Put	Description	Counterparty	Strike Price	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
(471)	Call	Dexcom	Exchange Traded	USD 120	17/3/2023	107,067	(38,858)
(526)	Call	Dexcom	Exchange Traded	USD 130	17/3/2023	55,383	(5,260)
(874)	Call	Edwards Lifesciences	Exchange Traded	USD 85	17/3/2023	52,684	(43,700)
(1,310)	Put	Edwards Lifesciences	Exchange Traded	USD 70	17/3/2023	80,277	(29,475)
(330)	Call	EQT	Exchange Traded	USD 35	17/3/2023	1,244	(28,380)
(1,767)	Put	EQT	Exchange Traded	USD 30	17/3/2023	159,411	(58,311)
(253)	Call	Freeport-McMoRan	Exchange Traded	USD 50	17/3/2023	10,188	(633)
(1,420)	Call	Freeport-McMoRan	Exchange Traded	USD 49	17/3/2023	241,349	(4,970)
(624)	Call	General Motors	Exchange Traded	USD 41	17/3/2023	8,468	(29,328)
(411)	Call	HCA Healthcare	Exchange Traded	USD 280	17/3/2023	254,930	(9,248)
(56)	Call	Hilton Worldwide	Exchange Traded	USD 155	17/3/2023	10,169	(2,100)
(487)	Call	Humana	Exchange Traded	USD 570	17/3/2023	48,830	(18,263)
(29)	Call	Intuitive Surgical	Exchange Traded	USD 280	17/3/2023	7,801	(290)
(446)	Put	Intuitive Surgical	Exchange Traded	USD 220	17/3/2023	(10,861)	(104,810)
(434)	Call	Lowe's	Exchange Traded	USD 240	17/3/2023	20,320	(4,557)
(434)	Put	Lowe's	Exchange Traded	USD 190	17/3/2023	8,379	(81,592)
(192)	Call	LVMH Moet Hennessy Louis Vuitton	Exchange Traded	EUR 820	17/3/2023	211,553	(145,515)
(194)	Call	LVMH Moet Hennessy Louis Vuitton	Exchange Traded	EUR 870	17/3/2023	117,951	(17,953)
(291)	Put	LVMH Moet Hennessy Louis Vuitton	Exchange Traded	EUR 670	17/3/2023	92,672	(36,216)
(2,102)	Call	LyondellBasell Industries	Exchange Traded	USD 100	17/3/2023	142,474	(115,610)
(360)	Call	Marathon Oil	Exchange Traded	USD 30	17/3/2023	9,097	(1,260)
(59)	Call	Mastercard	Exchange Traded	USD 400	17/3/2023	15,166	(413)
(42)	Call	McDonald's	Exchange Traded	USD 275	17/3/2023	3,865	(2,289)
(1,423)	Call	Micron Technology	Exchange Traded	USD 62.5	17/3/2023	122,231	(79,688)
(126)	Call	Micron Technology	Exchange Traded	USD 70	17/3/2023	9,893	(441)
(1,227)	Call	Microsoft	Exchange Traded	USD 260	17/3/2023	59,045	(298,774)
(701)	Call	Microsoft	Exchange Traded	USD 280	17/3/2023	201,288	(16,123)
(1,162)	Call	Morgan Stanley	Exchange Traded	USD 105	17/3/2023	119,694	(9,877)
(524)	Put	Morgan Stanley	Exchange Traded	USD 90	17/3/2023	54,904	(20,436)
(203)	Call	NextEra Energy	Exchange Traded	USD 80	17/3/2023	15,533	(1,523)
(1,097)	Put	Nike	Exchange Traded	USD 115	17/3/2023	40,724	(178,811)
(199)	Call	NVIDIA	Exchange Traded	USD 195	17/3/2023	(737,490)	(817,890)
(274)	Call	NVIDIA	Exchange Traded	USD 200	17/3/2023	(876,103)	(1,006,950)
(48)	Call	NVIDIA	Exchange Traded	USD 240	17/3/2023	(8,448)	(39,120)
(1,286)	Call	Schlumberger	Exchange Traded	USD 65	17/3/2023	120,601	(5,144)
(1,286)	Put	Schlumberger	Exchange Traded	USD 55	17/3/2023	14,502	(252,699)
(450)	Call	Seagen	Exchange Traded	USD 145	17/3/2023	(1,319,615)	(1,473,750)
(3,177)	Call	SPDR S&P 500 ETF Trust	Exchange Traded	USD 420	17/3/2023	838,806	(122,314)
(204)	Put	SPDR S&P 500 ETF Trust	Exchange Traded	USD 355	17/3/2023	9,447	(5,304)
(3,177)	Put	SPDR S&P 500 ETF Trust	Exchange Traded	USD 375	17/3/2023	1,316,709	(379,651)
(374)	Put	SPDR S&P 500 ETF Trust	Exchange Traded	USD 380	17/3/2023	(3,883)	(69,751)
(94)	Call	Starbucks	Exchange Traded	USD 120	17/3/2023	6,911	(235)
(87)	Call	Thermo Fisher Scientific	Exchange Traded	USD 610	17/3/2023	53,854	(4,350)
(22)	Call	Thermo Fisher Scientific	Exchange Traded	USD 620	17/3/2023	15,322	(1,265)
(104)	Call	TJX	Exchange Traded	USD 90	17/3/2023	2,914	(520)
(85)	Call	United Parcel Service	Exchange Traded	USD 200	17/3/2023	18,691	(1,020)
(495)	Call	Unitedhealth	Exchange Traded	USD 540	17/3/2023	118,397	(8,168)
(834)	Call	Unitedhealth	Exchange Traded	USD 560	17/3/2023	74,033	(7,506)

The notes on pages 986 to 999 form an integral part of these financial statements.

# Global Allocation Fund continued

## Written Options as at 28 February 2023

Number of contracts	Call/ Put	Description	Counterparty	Strike Price	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
(471)	Put	Unitedhealth	Exchange Traded	USD 420	17/3/2023	51,470	(30,380)
(991)	Call	Valero Energy	Exchange Traded	USD 150	17/3/2023	283,273	(52,523)
(817)	Call	Visa	Exchange Traded	USD 245	17/3/2023	206,109	(5,311)
(60)	Call	Walmart	Exchange Traded	USD 155	17/3/2023	4,141	(300)
(645)	Call	Walt Disney	Exchange Traded	USD 115	17/3/2023	42,751	(4,838)
(151)	Call	Walt Disney	Exchange Traded	USD 120	17/3/2023	34,808	(529)
(898)	Call	Wells Fargo	Exchange Traded	USD 47.5	17/3/2023	(2,891)	(58,370)
(217)	Call	Wells Fargo	Exchange Traded	USD 50	17/3/2023	8,142	(2,062)
(217)	Call	Zscaler	Exchange Traded	USD 140	17/3/2023	(69,778)	(128,030)
(9,323)	Put	SPDR S&P 500 ETF Trust	Exchange Traded	USD 378	24/3/2023	(328,457)	(2,433,303)
(1,744)	Call	Advanced Micro Devices	Exchange Traded	USD 105	21/4/2023	145,220	(47,960)
(3,483)	Call	Advanced Micro Devices	Exchange Traded	USD 110	21/4/2023	278,753	(53,986)
(1,744)	Put	Advanced Micro Devices	Exchange Traded	USD 70	21/4/2023	(127,718)	(392,400)
(1,744)	Put	Alphabet	Exchange Traded	USD 80	21/4/2023	20,082	(196,200)
(1,091)	Call	Apple	Exchange Traded	USD 165	21/4/2023	198,851	(95,462)
(1,700)	Call	Apple	Exchange Traded	USD 170	21/4/2023	196,112	(70,550)
(1,966)	Put	Apple	Exchange Traded	USD 135	21/4/2023	4,259	(383,370)
(1,089)	Put	Apple	Exchange Traded	USD 140	21/4/2023	(7,880)	(332,145)
(652)	Put	Bunge	Exchange Traded	USD 85	21/4/2023	127,645	(61,940)
(52)	Call	Chipotle Mexican Grill	Exchange Traded	USD 1,680	21/4/2023	1,902	(53,300)
(52)	Put	Chipotle Mexican Grill	Exchange Traded	USD 1,350	21/4/2023	26,262	(95,940)
(785)	Call	Constellation Brands	Exchange Traded	USD 260	21/4/2023	50,067	(23,550)
(1,383)	Put	Constellation Brands	Exchange Traded	USD 200	21/4/2023	117,557	(231,652)
(695)	Put	Crowdstrike	Exchange Traded	USD 70	21/4/2023	130,157	(22,935)
(1,588)	Call	EOG Resources	Exchange Traded	USD 177	21/4/2023	581,642	(19,850)
(1,588)	Put	EOG Resources	Exchange Traded	USD 112	21/4/2023	(43,240)	(786,060)
(635)	Put	EURO STOXX 50 Index	Exchange Traded	EUR 3,900	21/4/2023	161,569	(190,478)
(215)	Put	FedEx	Exchange Traded	USD 150	21/4/2023	1,382	(11,395)
(3,491)	Call	Freeport-McMoRan	Exchange Traded	USD 50	21/4/2023	216,577	(108,221)
(2,621)	Put	Freeport-McMoRan	Exchange Traded	USD 38	21/4/2023	(91,033)	(425,912)
(438)	Call	Intuit	Exchange Traded	USD 480	21/4/2023	103,412	(124,830)
(438)	Put	Intuit	Exchange Traded	USD 360	21/4/2023	235,853	(278,130)
(13,080)	Call	Lloyds Banking	Exchange Traded	GBP 0.58	21/4/2023	57,788	(63,511)
(13,080)	Put	Lloyds Banking	Exchange Traded	GBP 0.44	21/4/2023	(6,152)	(63,511)
(434)	Call	Lowe's	Exchange Traded	USD 250	21/4/2023	22,685	(11,501)
(434)	Put	Lowe's	Exchange Traded	USD 190	21/4/2023	114	(172,515)
(1,746)	Call	Marathon Oil	Exchange Traded	USD 29	21/4/2023	57,215	(80,316)
(369)	Call	Microsoft	Exchange Traded	USD 290	21/4/2023	53,787	(33,948)
(369)	Put	Microsoft	Exchange Traded	USD 225	21/4/2023	(7,651)	(106,456)
(700)	Put	Microsoft	Exchange Traded	USD 230	21/4/2023	(72,757)	(264,250)
(262)	Call	NVIDIA	Exchange Traded	USD 260	21/4/2023	3,677	(222,700)
(1,755)	Put	PulteGroup	Exchange Traded	USD 40	21/4/2023	46,507	(39,488)
(498)	Call	Salesforce	Exchange Traded	USD 190	21/4/2023	(14,072)	(108,813)
(498)	Put	Salesforce	Exchange Traded	USD 140	21/4/2023	13,979	(129,978)
(3,587)	Call	Shell	Exchange Traded	USD 70	21/4/2023	224,262	(44,837)
(2,726)	Put	Shell	Exchange Traded	USD 50	21/4/2023	375,584	(40,890)
(1,771)	Put	Shell	Exchange Traded	USD 52.5	21/4/2023	292,706	(39,847)
(2,008)	Put	SPDR S&P 500 ETF Trust	Exchange Traded	USD 372	21/4/2023	156,783	(753,000)
(663)	Call	Tesla	Exchange Traded	USD 208.33	21/4/2023	(805,373)	(1,437,052)
(663)	Put	Tesla	Exchange Traded	USD 108.33	21/4/2023	331,015	(38,786)

The notes on pages 986 to 999 form an integral part of these financial statements.

# Global Allocation Fund continued

## Written Options as at 28 February 2023

Number of contracts	Call/ Put	Description	Counterparty	Strike Price	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
(432)	Call	Union Pacific	Exchange Traded	USD 240	21/4/2023	6,659	(15,120)
(432)	Put	Union Pacific	Exchange Traded	USD 195	21/4/2023	(19,914)	(124,200)
(484)	Put	Caterpillar	Exchange Traded	USD 140	19/5/2023	1,099	(5,566)
(1,299)	Call	ConocoPhillips	Exchange Traded	USD 125	19/5/2023	4,897	(154,581)
(1,746)	Call	ConocoPhillips	Exchange Traded	USD 130	19/5/2023	143,429	(119,601)
(3,567)	Call	ConocoPhillips	Exchange Traded	USD 140	19/5/2023	177,527	(92,742)
(1,746)	Put	ConocoPhillips	Exchange Traded	USD 85	19/5/2023	29,276	(219,996)
(4,866)	Put	ConocoPhillips	Exchange Traded	USD 90	19/5/2023	(64,965)	(963,468)
(441)	Put	Nice	Exchange Traded	USD 175	19/5/2023	40,976	(131,197)
(518)	Call	Salesforce	Exchange Traded	USD 195	19/5/2023	(2,070)	(135,198)
(518)	Put	Salesforce	Exchange Traded	USD 135	19/5/2023	(4,452)	(148,666)
(174)	Call	ServiceNow	Exchange Traded	USD 520	19/5/2023	141,067	(127,890)
(1,307)	Call	Tesla	Exchange Traded	USD 210	19/5/2023	(2,560,062)	(3,309,977)
(1,307)	Put	Tesla	Exchange Traded	USD 120	19/5/2023	575,351	(239,181)
(434)	Put	Zscaler	Exchange Traded	USD 80	19/5/2023	167,110	(47,523)
(58)	Put	FedEx	Exchange Traded	USD 140	16/6/2023	(182)	(5,945)
(461)	Call	SPDR S&P 500 ETF Trust	Exchange Traded	USD 420	15/12/2023	154,222	(966,947)
Total						6,298,314	(25,340,457)

## Purchased Swaptions as at 28 February 2023

Nominal Value	Description	Counterparty	Expiration date	Unrealised depreciation USD	Market Value USD
USD 12,085,000	Fund purchases a put option to enter into a Credit Default Swap. If exercised Fund receives Floating CDX.NA.HY 39.V1 quarterly from 20/12/2022; and pays 5% Fixed	Barclays	19/4/2023	(15,112)	45,132
USD 28,169,866	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 2.85% Fixed semi-annually from 16/5/2024; and pays Floating USD SOFR annually from 16/11/2024	Citibank	14/11/2023	(385,806)	775,818
USD 13,795,000	Fund purchases a put option to enter into a Credit Default Swap. If exercised Fund receives Floating CDX.NA.HY 39.V1 quarterly from 20/12/2022; and pays 5% Fixed	Deutsche Bank	15/3/2023	(24,516)	38,113
USD 35,772,809	Fund purchases a put option to enter into a Credit Default Swap. If exercised Fund receives Floating CDX.NA.IG 39.V1 quarterly from 20/12/2022; and pays 1% Fixed	Goldman Sachs	19/4/2023	(36,903)	17,650
USD 36,229,829	Fund purchases a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 9/11/2024; and pays 4.82% Fixed semi-annually from 9/5/2024	Goldman Sachs	7/11/2023	(368,238)	189,007
USD 36,229,829	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 2.82% Fixed semi-annually from 9/5/2024; and pays Floating USD SOFR annually from 9/11/2024	Goldman Sachs	7/11/2023	(134,041)	276,044
USD 12,075,000	Fund purchases a put option to enter into a Credit Default Swap. If exercised Fund receives Floating CDX.NA.HY 39.V1 quarterly from 20/12/2022; and pays 5% Fixed	JP Morgan	15/3/2023	(44,496)	7,185
USD 76,821,546	Fund purchases a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 5/4/2024; and pays 3.8% Fixed semi-annually from 5/10/2023	JP Morgan	3/4/2023	(52,179)	692,990
USD 79,495,998	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 2.85% Fixed semi-annually from 9/2/2024; and pays Floating USD SOFR annually from 9/8/2024	JP Morgan	7/8/2023	(576,494)	323,506
Total				(1,637,785)	2,365,445

The notes on pages 986 to 999 form an integral part of these financial statements.



# Global Allocation Fund continued

## Written Swaptions as at 28 February 2023

Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
USD (94,111,385)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 20/4/2024; and pays 3.45% Fixed semi-annually from 20/10/2023	Bank of America	18/4/2023	(1,076,302)	(2,499,737)
USD (92,146,546)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 3.75% Fixed semi-annually from 9/11/2023; and pays Floating USD SOFR annually from 9/5/2024	Citibank	5/5/2023	239,030	(1,309,032)
USD (225,358,926)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 4.75% Fixed semi-annually from 16/5/2024; and pays Floating USD SOFR annually from 16/11/2024	Citibank	14/11/2023	(297,393)	(1,065,184)
USD (281,698,657)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 16/11/2024; and pays 2.75% Fixed semi-annually from 16/5/2024	Citibank	14/11/2023	682,784	(301,186)
USD (13,795,000)	Fund writes a put option to enter into a Credit Default Swap. If exercised Fund receives 5% Fixed; and pays Floating CDX.NA.HY 39.V1 quarterly from 20/12/2022	Deutsche Bank	15/3/2023	5,535	(4,121)
USD (143,904,563)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 3.27% Fixed semi-annually from 27/9/2023; and pays Floating USD SOFR annually from 27/3/2024	Goldman Sachs	23/3/2023	(4,096,846)	(5,302,767)
USD (144,919,318)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 9/11/2024; and pays 3.26% Fixed semi-annually from 9/5/2024	Goldman Sachs	7/11/2023	247,677	(296,747)
USD (149,252,027)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 1/6/2024; and pays 2.8% Fixed semi-annually from 1/12/2023	JP Morgan	30/5/2023	779,114	(79,086)
USD (149,915,309)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 4% Fixed semi-annually from 12/12/2023; and pays Floating USD SOFR annually from 12/6/2024	JP Morgan	8/6/2023	(595,080)	(1,588,269)
USD (76,821,546)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 3.85% Fixed semi-annually from 6/1/2024; and pays Floating USD SOFR annually from 6/7/2024	JP Morgan	3/7/2023	(43,370)	(1,157,282)
USD (99,369,997)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 3.75% Fixed semi-annually from 9/2/2024; and pays Floating USD SOFR annually from 9/8/2024	JP Morgan	7/8/2023	(966,877)	(1,981,877)
USD (96,024,613)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 3.4% Fixed semi-annually from 10/10/2023; and pays Floating USD SOFR annually from 10/4/2024	Morgan Stanley	6/4/2023	(1,638,765)	(2,740,647)
USD (197,259,362)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 21/7/2024; and pays 2.41% Fixed semi-annually from 21/1/2024	Morgan Stanley	19/7/2023	1,369,162	(169,462)
USD (197,259,362)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 3.61% Fixed semi-annually from 21/1/2024; and pays Floating USD SOFR annually from 21/7/2024	Morgan Stanley	19/7/2023	(2,821,257)	(4,754,398)
USD (49,188,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 18/12/2024; and pays 2.4% Fixed semi-annually from 18/6/2024	Morgan Stanley	14/12/2023	702,875	(192,346)
USD (49,188,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 3.6% Fixed semi-annually from 18/6/2024; and pays Floating USD SOFR annually from 18/12/2024	Morgan Stanley	14/12/2023	(460,181)	(1,419,347)
Total				(7,969,894)	(24,861,488)

The notes on pages 986 to 999 form an integral part of these financial statements.

# Global Allocation Fund continued

## Contracts For Difference as at 28 February 2023

Holding	Description	Counterparty	Unrealised appreciation/ (depreciation) USD
<b>Australia</b>			
(2,081,284)	AMP	JP Morgan	516,225
(122,536)	Brambles	JP Morgan	(26,574)
(44,390)	IDP Education	JP Morgan	98,993
(10,296)	Macquarie	JP Morgan	26,491
(52,941)	OZ Minerals	JP Morgan	12,361
(419,955)	Pilbara Minerals	JP Morgan	257,159
(232,686)	Santos	JP Morgan	26,744
(82,591)	Westpac Banking	JP Morgan	56,680
			968,079
<b>Brazil</b>			
	Companhia de Saneamento Basico do Estado de Sao Paulo		
(77,305)	SABESP	Citibank	17,731
(250,997)	Equatorial Energia	JP Morgan	61,357
(1,555,838)	Hapvida Participacoes e Investimentos	JP Morgan	(13,125)
(132,401)	Localiza Rent a Car	JP Morgan	80,714
(578)	Localiza Rent A Car	JP Morgan	(6)
			146,671
<b>Canada</b>			
(53,605)	Canadian Pacific Railway	JP Morgan	26,691
(221,563)	Shaw Communications	JP Morgan	72,911
			99,602
<b>China</b>			
(43,940)	Bilibili	Citibank	93,016
(1,238,000)	China Sounthern Airlines	JP Morgan	(81,548)
(706,779)	China Vanke	Citibank	65,749
(932)	Country Garden	JP Morgan	36
(82,800)	Fuyao Glass Industry	JP Morgan	35,426
(242,500)	Li Ning	JP Morgan	195,588
(345,000)	Longfor	Citibank	88,664
(755,250)	Shandong Gold Mining	JP Morgan	102,292
(3,469,000)	Xiaomi	JP Morgan	266,357
(417,200)	Xiaomi	Citibank	19,965
(277,200)	Zhuzhou CRRC Times Electric	JP Morgan	171,546
(104,000)	Zhuzhou CRRC Times Electric	Citibank	15,584
			972,675
<b>Denmark</b>			
(65,558)	Vestas Wind Systems	Citibank	(25,150)
			(25,150)

## Contracts For Difference as at 28 February 2023

Holding	Description	Counterparty	Unrealised appreciation/ (depreciation) USD
<b>Finland</b>			
(30,330)	Orion	JP Morgan	176,812
			176,812
<b>France</b>			
(27,367)	Alstom	JP Morgan	(10,650)
(23,709)	Pernod Ricard	JP Morgan	(216,994)
			(227,644)
<b>Germany</b>			
(64,093)	Covestro	Citibank	(22,829)
(26,861)	Delivery Hero	JP Morgan	399,594
(94,280)	Siemens Healthineers	Citibank	5,185
			381,950
<b>Hong Kong</b>			
(487,000)	China Overseas Land & Investment	Citibank	77,803
(38,000)	CK Asset	JP Morgan	7,557
			85,360
<b>Ireland</b>			
(30,277)	James Hardie Industries	JP Morgan	29,964
			29,964
<b>Italy</b>			
(85,483)	Nexi	Citibank	(8,763)
(4,965,445)	Telecom Italia	Citibank	(10,368)
			(19,131)
<b>Japan</b>			
(22,500)	Asics	JP Morgan	(32,063)
(90,500)	Canon	Citibank	18,533
(221,600)	ENEOS	Citibank	1,006
(15,400)	Fujitsu	JP Morgan	138,564
(23,800)	Fujitsu General	JP Morgan	(2,017)
(53,600)	Hitachi	Citibank	(13,785)
(15,500)	Lasertec	Citibank	4,121
(39,500)	MatsukiyoCocokara	Citibank	85,518
(37,100)	Nippon Steel	JP Morgan	(7,584)
(16,200)	Open House	Citibank	(7,700)
(19,000)	Park24	JP Morgan	19,157
(119,500)	Rakuten	JP Morgan	6,616
(68,900)	Renesas Electronics	Citibank	(31,213)
(38,900)	SBI	JP Morgan	8,941
(125,200)	Tokyo Electric Power	JP Morgan	27,271
(346,800)	Z	Citibank	44,121
			259,486

The notes on pages 986 to 999 form an integral part of these financial statements.

# Global Allocation Fund continued

## Contracts For Difference as at 28 February 2023

Holding	Description	Counterparty	Unrealised appreciation/ (depreciation) USD
<b>Macau</b>			
(187,200)	Sands China	JP Morgan	21,731
			21,731
<b>Netherlands</b>			
(495,022)	Aegon	JP Morgan	66,166
(92,194)	Just Eat Takeaway.com	Citibank	6,620
			72,786
<b>Norway</b>			
(5,439)	Aker	Citibank	(9,074)
(176,714)	Aker BP	Citibank	(157,088)
			(166,162)
<b>Poland</b>			
(84,977)	Allegro.eu	JP Morgan	16,225
(69,752)	Bank Polska Kasa Opieki	JP Morgan	12,746
(207,764)	InPost	JP Morgan	133,332
			162,303
<b>South Korea</b>			
(5,863)	HYBE	Citibank	23,248
(15,725)	Ijin Materials	JP Morgan	43,945
(64,343)	Kakao	Citibank	32,924
(4,478)	Kakao	JP Morgan	1,065
(1,736)	L&F	JP Morgan	(21,886)
(286)	LG Electronics	JP Morgan	1,136
(4,058)	NCSOFT	Citibank	35,894
(11,549)	Posco Chemical	JP Morgan	137,281
			253,607
<b>Spain</b>			
(321,024)	CaixaBank	JP Morgan	(7,808)
			(7,808)
<b>Sweden</b>			
(734,869)	Fastighets Balder	Citibank	(2,534)
(38,517)	Saab	Citibank	(178,332)
(70,623)	Sandvik	Citibank	(19,200)
(49,213)	Trelleborg	Citibank	(7,996)
			(208,062)
<b>Switzerland</b>			
(19,298)	Adecco	Citibank	24,837
(22,482)	Bachem	JP Morgan	(117,561)
(541,891)	Credit Suisse	Citibank	(49,109)
(906)	SGS	JP Morgan	21,010
(51,391)	SIG	Citibank	(69,483)

## Contracts For Difference as at 28 February 2023

Holding	Description	Counterparty	Unrealised appreciation/ (depreciation) USD
(6,920)	Straumann	Citibank	4,740
(86,005)	UBS	JP Morgan	(20,561)
			(206,127)
<b>United Kingdom</b>			
(49,017)	Diageo	JP Morgan	(21,517)
(273,397)	Ocado	JP Morgan	493,930
			472,413
<b>United States</b>			
(8,138)	Align Technology	JP Morgan	159,509
(4,026)	Ameriprise Financial	JP Morgan	6,724
(13,575)	Apollo Global Management	Citibank	1,999
(16,253)	Block	JP Morgan	17,369
(49,115)	Block	Citibank	(94,792)
(3,363)	Boeing	Citibank	22,885
(44,909)	Caesars Entertainment	Citibank	119,510
(67,300)	Canon	JP Morgan	21,130
(11,338)	Charles River Laboratories International	JP Morgan	395,746
(3,870)	Charles River Laboratories International	Citibank	(1,001)
(27,851)	Church & Dwight	Citibank	16,462
(23,384)	Church & Dwight	JP Morgan	3,450
(10,491)	Cloudflare	Citibank	7,721
(8,539)	Constellation Energy	Citibank	10,603
(17,462)	CoStar	Citibank	19,720
(8,208)	Digital Realty Trust	JP Morgan	(2,065)
(8,382)	Discover Financial Services	Citibank	(16,663)
(207,413)	DISH Network	JP Morgan	393,549
(27,430)	Dominion Energy	Citibank	54,109
(39,628)	DR Horton	JP Morgan	198,500
(27,848)	DXC Technology	JP Morgan	(2,506)
(323,753)	Ford Motor	Citibank	24,853
(3,642)	Illumina	Citibank	16,334
(13,227)	International Business Machines	JP Morgan	77,246
(23,635)	Iron Mountain	Citibank	(15,734)
(50,219)	Iron Mountain	JP Morgan	43,666
(31,343)	JM Smucker	JP Morgan	(11,597)
(20,295)	KRR	JP Morgan	16,395
(23,194)	Lamb Weston	Citibank	5,673
(8,732)	Lamb Weston	JP Morgan	(5,375)
(4,700)	Lasertec	JP Morgan	21,119
(57,000)	Li Ning	Citibank	10,880
(2,875)	Monolithic Power Systems	Citibank	(6,990)

The notes on pages 986 to 999 form an integral part of these financial statements.

# Global Allocation Fund continued

## Contracts For Difference as at 28 February 2023

Holding	Description	Counterparty	Unrealised appreciation/ (depreciation) USD
(51,444)	Norwegian Cruise Line	Citibank	98,258
(42,721)	Oracle	Citibank	(61,518)
(12,083)	Oracle	JP Morgan	5,018
(170,224)	Palantir Technologies	Citibank	25,250
(135,022)	Paramount Global	Citibank	160,729
(20,598)	PerkinElmer	JP Morgan	329,766
(96,370)	Power of Canada	JP Morgan	(22,043)
(10,595)	PPG Industries	Citibank	(34,646)
(13,265)	PTC	JP Morgan	103,334
(17,775)	Pultegroup	Citibank	(19,019)
(25,460)	Quanta Services	Citibank	(325,392)
(54,281)	Rivian Automotive	JP Morgan	75,993
(9,044)	Simon Property	JP Morgan	(11,409)
(10,195)	State Street	JP Morgan	2,302
(21,121)	STERIS	JP Morgan	491,333
(4,808)	Stryker	Citibank	(4,343)
(4,533)	Stryker	JP Morgan	(2,440)
(40,186)	Take-Two Interactive Software	Citibank	9,900
(9,480)	Target	JP Morgan	(4,626)

## Contracts For Difference as at 28 February 2023

Holding	Description	Counterparty	Unrealised appreciation/ (depreciation) USD
(8,253)	Teledyne Technologies	Citibank	(7,923)
(31,072)	Uber Technologies	Citibank	25,168
(36,509)	Ventas	Citibank	17,965
(13,488)	Waste Management	Citibank	8,355
(18,037)	Welltower	Citibank	28,195
			2,396,636
Total			5,639,991

## To Be Announced Securities Contracts as at 28 February 2023

Holding	Description	Market Value USD	% of Net Assets
<b>TBA</b>			
<b>United States</b>			
USD 417,068,458	Fannie Mae or Freddie Mac 3.5% TBA	378,848,046	2.58
USD 608,710,644	Fannie Mae or Freddie Mac 4.5% TBA	584,219,555	3.99
Total TBA		963,067,601	6.57

The notes on pages 986 to 999 form an integral part of these financial statements.

# Global Corporate Bond Fund

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
<b>Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market</b>							
<b>BONDS</b>							
<b>Australia</b>				<b>Cayman Islands</b>			
EUR 600,000	APA Infrastructure 2% 15/7/2030	539,078	0.05	USD 1,400,000	Shimao 3.45% 11/1/2031	241,500	0.03
GBP 545,000	APA Infrastructure 2.5% 15/3/2036	444,632	0.05	USD 2,700,000	Shimao 5.2% 16/1/2027	472,500	0.05
GBP 665,000	APA Infrastructure 3.5% 22/3/2030	693,644	0.07			714,000	0.08
USD 1,000,000	Macquarie 1.935% 14/4/2028	850,997	0.09	<b>Chile</b>			
EUR 8,800,000	Origin Energy Finance 1% 17/9/2029	7,730,749	0.80	USD 1,710,000	Engie Energia Chile 3.4% 28/1/2030	1,314,387	0.14
AUD 6,500,000	Origin Energy Finance 2.65% 11/11/2027	3,842,137	0.40	USD 730,000	Sociedad Quimica y Minera de Chile 4.25% 22/1/2050*	593,477	0.06
		14,101,237	1.46			1,907,864	0.20
<b>Austria</b>				<b>Colombia</b>			
EUR 1,400,000	BAWAG 2.375% 26/3/2029	1,426,552	0.15	USD 2,100,000	Ecopetrol 8.875% 13/1/2033	2,059,575	0.21
EUR 400,000	Lenzing 5.75% 7/12/2171	370,854	0.04	<b>Denmark</b>			
		1,797,406	0.19	GBP 1,000,000	Danske Bank 2.25% 14/1/2028	1,054,478	0.11
<b>Belgium</b>				EUR 4,040,000	Danske Bank 4.125% 10/1/2031	4,250,097	0.44
GBP 600,000	Anheuser-Busch InBev 9.75% 30/7/2024	774,493	0.08	GBP 1,660,000	Danske Bank 4.625% 13/4/2027	1,973,654	0.20
EUR 1,300,000	Argenta Spaarbank 5.375% 29/11/2027*	1,400,005	0.15			7,278,229	0.75
		2,174,498	0.23	<b>Finland</b>			
<b>British Virgin Islands</b>				EUR 2,275,000	Fortum 2.125% 27/2/2029*	2,152,050	0.22
USD 200,000	GTL Trade Finance 7.25% 16/4/2044*	222,983	0.03	<b>France</b>			
USD 240,000	Huarong Finance II 5% 19/11/2025	221,700	0.02	EUR 2,500,000	AXA 4.25% 10/3/2043	2,454,632	0.25
USD 1,000,000	Vigorous Champion International 4.25% 28/5/2029*	897,120	0.09	EUR 1,000,000	Banque Federative du Credit Mutuel 1.125% 19/11/2031	764,448	0.08
		1,341,803	0.14	EUR 1,200,000	Banque Federative du Credit Mutuel 3.625% 14/9/2032	1,225,490	0.13
<b>Canada</b>				EUR 1,300,000	Banque Federative du Credit Mutuel 3.75% 1/2/2033*	1,330,331	0.14
USD 770,000	Alimentation Couche-Tard 3.625% 13/5/2051	524,521	0.05	EUR 2,000,000	Banque Federative du Credit Mutuel 5.125% 13/1/2033	2,083,181	0.22
CAD 1,300,000	Bell Telephone of Canada or Bell Canada/The 4.35% 18/12/2045	815,177	0.08	EUR 1,300,000	BNP Paribas 0.25% 13/4/2027	1,211,879	0.12
USD 805,000	Canadian National Railway 4.4% 5/8/2052	709,673	0.07	USD 1,800,000	BNP Paribas 2.871% 19/4/2032	1,447,708	0.15
USD 1,637,000	Canadian Pacific Railway 2.45% 2/12/2031	1,352,317	0.14	GBP 1,400,000	BNP Paribas 3.375% 23/1/2026	1,609,738	0.17
USD 1,639,000	Canadian Pacific Railway 3% 2/12/2041	1,222,597	0.13	EUR 1,500,000	BNP Paribas 4.375% 13/1/2029*	1,587,197	0.16
USD 526,000	Rogers Communications 4.55% 15/3/2052	415,244	0.04	USD 7,700,000	BNP Paribas 5.125% 13/1/2029	7,551,252	0.78
USD 2,110,000	TELUS 3.4% 13/5/2032	1,790,430	0.19	EUR 600,000	BNP Paribas 7.375% 6/11/2030	642,052	0.07
CAD 890,000	TELUS 4.4% 29/1/2046	551,805	0.06	USD 2,900,000	BPCE 1.652% 6/10/2026*	2,592,062	0.27
CAD 50,000	TransCanada PipeLines 4.18% 3/7/2048	28,816	0.01	EUR 3,900,000	BPCE 4.375% 13/7/2028*	4,098,419	0.42
CAD 1,500,000	TransCanada PipeLines 4.33% 16/9/2047	889,016	0.09	USD 1,700,000	BPCE 4.875% 1/4/2026*	1,643,965	0.17
		8,299,596	0.86	EUR 1,900,000	BPCE 5.125% 25/1/2035	1,954,901	0.20
				USD 3,000,000	BPCE 5.15% 21/7/2024	2,952,246	0.31
				USD 3,000,000	BPCE 5.7% 22/10/2023	2,991,467	0.31
				EUR 1,500,000	Credit Agricole 4% 23/12/2171	1,388,414	0.14
				GBP 3,300,000	Credit Agricole 4.875% 23/10/2029	3,917,641	0.41
				EUR 1,000,000	Electricite de France 2.625% 1/6/2171*	854,738	0.09
				GBP 1,600,000	Electricite de France 5.625% 25/1/2053	1,760,544	0.18
				EUR 1,000,000	Engie 4.25% 11/1/2043	1,027,347	0.11
				EUR 600,000	JCDecaux 5% 11/1/2029	636,450	0.07
				EUR 900,000	La Poste 3.125% 29/1/2172*	888,023	0.09
				EUR 500,000	Mutuelle Assurance Des Commerçants et Industriels de France et Des Cadres et Sal 2.125% 21/6/2052	369,665	0.04
				EUR 2,700,000	Orange 2.375% 15/4/2171	2,715,910	0.28

\*All or a portion of this security represents a security on loan.

The notes on pages 986 to 999 form an integral part of these financial statements.

# Global Corporate Bond Fund continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 497,000	Orange 9% 1/3/2031	604,518	0.06		<b>International</b>		
EUR 2,600,000	Societe Generale 4.25% 6/12/2030	2,670,910	0.28	EUR 4,440,800	European Union 3% 4/3/2053	4,242,194	0.44
USD 3,600,000	Societe Generale 6.691% 10/1/2034	3,666,878	0.38		<b>Ireland</b>		
EUR 1,700,000	Societe Generale 7.875% 18/1/2029	1,838,117	0.19	EUR 1,038,000	GE Capital European Funding Unlimited 3.65% 23/8/2032	1,052,828	0.11
EUR 523,000	Solvay Finance 5.869% 3/6/2171	560,793	0.06	EUR 2,070,000	Glencore Capital Finance 0.75% 1/3/2029	1,727,619	0.18
EUR 1,600,000	Terega 0.625% 27/2/2028	1,419,408	0.15	EUR 3,728,000	Glencore Capital Finance 1.125% 10/3/2028	3,315,486	0.34
EUR 6,927,000	TotalEnergies 1.75% 4/4/2171	7,074,025	0.73	USD 1,000,000	Zurich Finance Ireland 3% 19/4/2051	783,956	0.08
EUR 2,000,000	TotalEnergies 2% 4/9/2171	1,636,898	0.17	USD 2,800,000	Zurich Finance Ireland Designated Activity 3.5% 2/5/2052	2,227,834	0.23
EUR 1,684,000	TotalEnergies 2.625% 26/2/2172	1,690,306	0.17				
EUR 5,900,000	TotalEnergies 2.708% 5/5/2023	6,233,497	0.65			9,107,723	0.94
		79,095,050	8.20				
	<b>Germany</b>				<b>Italy</b>		
EUR 1,600,000	Allianz 2.241% 7/7/2045	1,594,897	0.17	EUR 1,140,000	A2A 4.375% 3/2/2034	1,192,882	0.13
USD 2,600,000	Allianz 3.2% 30/4/2171	1,961,295	0.20	EUR 1,650,000	A2A 4.5% 19/9/2030	1,766,925	0.18
EUR 3,700,000	Bayer 2.375% 12/11/2079	3,634,839	0.38	EUR 599,000	ASTM 1.5% 25/1/2030	502,662	0.05
EUR 300,000	Bayer 3.125% 12/11/2079	278,378	0.03	EUR 644,000	ASTM 2.375% 25/11/2033	517,280	0.06
EUR 227,000	Bayer 3.75% 1/7/2074	234,562	0.02	EUR 2,200,000	FCA Bank 0% 16/4/2024*	2,232,951	0.24
EUR 2,000,000	Deutsche Bank 1.75% 19/11/2030	1,689,832	0.17	USD 2,720,000	Intesa Sanpaolo 8.248% 21/11/2033	2,837,931	0.29
EUR 1,500,000	Deutsche Bank 1.875% 23/2/2028	1,408,877	0.15	EUR 20,000,000	Italy Buoni Ordinari del Tesoro BOT 0% 12/1/2024*	20,679,563	2.14
GBP 1,400,000	Deutsche Bank 2.625% 16/12/2024	1,600,083	0.17	USD 2,325,000	UniCredit 1.982% 3/6/2027*	2,022,771	0.21
EUR 3,400,000	Deutsche Bank 3.25% 24/5/2028*	3,357,561	0.35			31,752,965	3.30
EUR 2,000,000	Deutsche Bank 5% 5/9/2030	2,066,885	0.21		<b>Japan</b>		
GBP 4,100,000	Deutsche Bank 6.125% 12/12/2030	4,848,957	0.50	EUR 470,000	Nissan Motor 1.94% 15/9/2023	494,352	0.05
USD 1,435,000	Deutsche Bank 7.079% 10/2/2034	1,390,934	0.14	USD 4,500,000	Nissan Motor 4.345% 17/9/2027	4,095,987	0.42
EUR 700,000	EnBW Energie Baden-Wuerttemberg 1.125% 5/11/2079	694,288	0.07	USD 4,980,000	Nissan Motor 4.81% 17/9/2030	4,305,830	0.45
EUR 3,000,000	EnBW Energie Baden-Wuerttemberg 1.875% 29/6/2080*	2,834,414	0.29			8,896,169	0.92
EUR 2,200,000	EnBW Energie Baden-Wuerttemberg 2.125% 31/8/2081	1,656,474	0.17		<b>Jersey</b>		
EUR 1,300,000	Fresenius 4.25% 28/5/2026	1,371,934	0.14	GBP 5,105,000	Glencore Finance Europe 3.125% 26/3/2026	5,831,640	0.60
EUR 3,600,000	Fresenius 5% 28/11/2029	3,822,942	0.40		<b>Luxembourg</b>		
EUR 1,000,000	Hannover Rueck 5.875% 26/8/2043	1,104,179	0.11	USD 1,975,000	EIG Pearl 3.545% 31/8/2036	1,659,000	0.17
EUR 1,389,000	HeidelbergCement 3.75% 31/5/2032	1,379,211	0.14	USD 940,000	EIG Pearl 4.387% 30/11/2046	718,748	0.07
EUR 2,098,000	LANXESS 4.5% 6/12/2076	2,219,635	0.23	EUR 1,500,000	GELF Bond Issuer I 1.125% 18/7/2029*	1,248,165	0.13
EUR 600,000	LEG Immobilien 1.5% 17/1/2034	459,272	0.05	USD 4,730,000	Greensaip Pipelines Bidco Sarl 6.51% 23/2/2042	4,804,024	0.50
EUR 5,150,000	RWE 2.75% 24/5/2030	4,998,118	0.52	EUR 1,700,000	Prologis International Funding II 0.75% 23/3/2033	1,223,410	0.13
EUR 3,600,000	Vantage Towers 0.375% 31/3/2027*	3,607,057	0.38	EUR 1,350,000	SELP Finance 0.875% 27/5/2029	1,116,664	0.12
EUR 7,500,000	Vantage Towers 0.75% 31/3/2030*	7,350,828	0.76	EUR 1,170,000	SELP Finance 3.75% 10/8/2027	1,182,233	0.12
EUR 2,000,000	Volkswagen Financial Services 3% 6/4/2025*	2,090,531	0.22	EUR 4,614,000	SES 2.875% 27/8/2171	4,163,892	0.43
EUR 700,000	Vonovia 1.875% 28/6/2028	653,256	0.07	EUR 900,000	Traton Finance Luxembourg 0% 14/6/2024	907,141	0.09
		58,309,239	6.04			17,023,277	1.76
					<b>Mexico</b>		
				EUR 1,000,000	Mexico Government International Bond 1.45% 25/10/2033*	751,688	0.08
					<b>Netherlands</b>		
				USD 1,200,000	ABN AMRO Bank 3.324% 13/3/2037	907,779	0.10

\*All or a portion of this security represents a security on loan.

The notes on pages 986 to 999 form an integral part of these financial statements.

# Global Corporate Bond Fund continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
EUR 900,000	ABN AMRO Bank 4.375% 22/9/2171	884,577	0.09	EUR 2,310,000	Upjohn Finance 1.023% 23/6/2024*	2,354,067	0.24
USD 1,000,000	ABN AMRO Bank 4.4% 27/3/2028	997,220	0.10	EUR 6,540,000	Viterra Finance 1% 24/9/2028	5,604,470	0.58
EUR 2,272,000	BP Capital Markets 1.467% 21/9/2041	1,495,550	0.15	USD 2,795,000	Viterra Finance 4.9% 21/4/2027	2,644,598	0.27
EUR 1,100,000	de Volksbank 1.75% 22/10/2030	1,061,668	0.11	GBP 1,100,000	Volkswagen Financial Services 1.375% 14/9/2028	1,066,049	0.11
EUR 1,600,000	de Volksbank 2.375% 4/5/2027	1,586,197	0.17	GBP 1,400,000	Volkswagen Financial Services 1.625% 10/2/2024	1,643,395	0.17
EUR 2,400,000	Digital Intrepid 1.375% 18/7/2032*	1,865,148	0.19	GBP 900,000	Volkswagen Financial Services 5.5% 7/12/2026	1,086,386	0.11
USD 975,000	EDP Finance 6.3% 11/10/2027*	1,003,530	0.10	EUR 2,600,000	Volkswagen International Finance 3.375% 27/6/2171	2,660,355	0.28
EUR 1,600,000	EnBW International Finance 4% 24/1/2035	1,640,012	0.17	EUR 4,600,000	Volkswagen International Finance 3.5% 17/6/2171	4,572,793	0.47
EUR 621,000	Enel Finance International 0.5% 17/6/2030	502,206	0.05	EUR 5,700,000	Wintershall Dea Finance 1.332% 25/9/2028	5,042,386	0.52
EUR 940,000	Enel Finance International 4.5% 20/2/2043	939,475	0.10	EUR 2,600,000	Wintershall Dea Finance 1.823% 25/9/2031	2,154,099	0.22
GBP 2,000,000	Enel Finance International 5.625% 14/8/2024	2,444,988	0.25	EUR 4,600,000	Wintershall Dea Finance 2 2.499% 20/7/2171	4,193,337	0.43
USD 2,430,000	Enel Finance International 7.5% 14/10/2032	2,621,336	0.28	EUR 700,000	Wintershall Dea Finance 2 3% 20/1/2172	583,017	0.06
USD 2,195,000	Enel Finance International 7.75% 14/10/2052	2,467,084	0.26			99,522,619	10.31
EUR 2,600,000	IMCD 2.125% 31/3/2027*	2,511,678	0.26	<b>Norway</b>			
EUR 1,870,000	Imperial Brands Finance Netherlands 5.25% 15/2/2031	1,934,089	0.20	EUR 4,000,000	Aker BP 1.125% 12/5/2029	3,476,677	0.36
EUR 1,000,000	ING Groep 0.375% 29/9/2028	879,867	0.09	EUR 1,690,000	DNB Bank 3.125% 21/9/2027	1,745,978	0.18
USD 6,680,000	ING Groep 4.7% 22/3/2028	6,671,476	0.69			5,222,655	0.54
EUR 1,200,000	ING Groep 5.25% 14/11/2033	1,317,292	0.14	<b>Poland</b>			
GBP 7,400,000	ING Groep 6.25% 20/5/2033	8,796,825	0.91	EUR 720,000	Republic of Poland Government International Bond 4.25% 14/2/2043	738,182	0.08
USD 475,000	JDE Peet's 1.375% 15/1/2027	403,477	0.04	<b>Portugal</b>			
EUR 1,000,000	Louis Dreyfus Finance 2.375% 27/11/2025	1,005,584	0.11	EUR 1,400,000	EDP - Energias de Portugal 1.7% 20/7/2080	1,346,969	0.14
EUR 900,000	NN 4.625% 8/4/2044	948,390	0.10	<b>Saudi Arabia</b>			
EUR 1,700,000	NN 5.25% 1/3/2043*	1,733,209	0.18	USD 1,100,000	Saudi Government International Bond 4.875% 18/7/2033	1,086,250	0.11
USD 1,855,000	NXP / NXP Funding / NXP USA 3.15% 1/5/2027	1,687,651	0.18	USD 700,000	Saudi Government International Bond 5% 18/1/2053	641,375	0.07
USD 1,100,000	NXP / NXP Funding / NXP USA 3.25% 30/11/2051	692,929	0.07			1,727,625	0.18
USD 666,000	NXP / NXP Funding / NXP USA 4.3% 18/6/2029	613,954	0.06	<b>Singapore</b>			
EUR 1,821,000	Repsol International Finance 4.5% 25/3/2075*	1,883,255	0.20	USD 2,950,000	DBS 1.822% 10/3/2031	2,630,249	0.27
USD 1,210,000	Shell International Finance 6.375% 15/12/2038	1,333,915	0.14	<b>South Korea</b>			
EUR 500,000	Syngenta Finance 1.25% 10/9/2027	453,168	0.05	USD 1,380,000	LG Chem 2.375% 7/7/2031	1,103,998	0.11
EUR 2,100,000	Syngenta Finance 3.375% 16/4/2026	2,118,037	0.22	USD 1,630,000	SK Hynix 2.375% 19/1/2031	1,207,521	0.13
EUR 1,800,000	Telefonica Europe 3% 4/12/2171*	1,902,319	0.20	USD 2,185,000	SK Hynix 6.375% 17/1/2028	2,151,755	0.22
EUR 2,600,000	Telefonica Europe 3.875% 22/9/2171	2,565,678	0.26			4,463,274	0.46
EUR 2,600,000	TenneT 2.374% 22/10/2171*	2,596,929	0.27	<b>Spain</b>			
EUR 1,000,000	TenneT 2.75% 17/5/2042	880,241	0.09	GBP 2,300,000	Banco Santander 1.5% 14/4/2026	2,463,576	0.25
EUR 1,620,000	Teva Pharmaceutical Finance Netherlands II 3.75% 9/5/2027	1,539,970	0.16	GBP 2,300,000	Banco Santander 2.25% 4/10/2032	2,280,418	0.24
EUR 979,000	Teva Pharmaceutical Finance Netherlands II 4.5% 1/3/2025	1,030,964	0.11	EUR 4,000,000	Banco Santander 3.875% 16/1/2028	4,172,383	0.43
				EUR 600,000	Banco Santander 4.125% 11/12/2027	521,029	0.05

\* All or a portion of this security represents a security on loan.

The notes on pages 986 to 999 form an integral part of these financial statements.

# Global Corporate Bond Fund continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
EUR 800,000	Banco Santander 4.375% 14/4/2171	742,304	0.08	GBP 1,600,000	HSBC 8.201% 16/11/2034	2,054,550	0.21
GBP 4,900,000	Banco Santander 4.75% 30/8/2028	5,745,874	0.60	EUR 6,900,000	Imperial Brands Finance 1.125% 14/8/2023	7,252,296	0.75
GBP 1,400,000	Telefonica Emisiones 5.375% 2/2/2026	1,701,234	0.17	GBP 500,000	Imperial Brands Finance 4.875% 7/6/2032	519,858	0.06
USD 1,900,000	Telefonica Emisiones 7.045% 20/6/2036	1,996,694	0.21	GBP 2,500,000	Imperial Brands Finance 5.5% 28/9/2026	2,983,939	0.31
		19,623,512	2.03	GBP 1,500,000	Imperial Brands Finance 8.125% 15/3/2024	1,861,457	0.19
	<b>Sweden</b>			GBP 1,100,000	Lloyds Banking 1.875% 15/1/2026	1,241,058	0.13
EUR 3,250,000	Swedbank 4.25% 11/7/2028	3,415,107	0.36	USD 4,300,000	Lloyds Banking 5.871% 6/3/2029	4,293,561	0.45
GBP 1,800,000	Swedbank 7.272% 15/11/2032	2,237,292	0.23	EUR 1,280,000	National Grid 4.275% 16/1/2035	1,310,641	0.14
		5,652,399	0.59	USD 468,000	Nationwide Building Society 2.972% 16/2/2028	418,450	0.04
	<b>Switzerland</b>			USD 740,000	Nationwide Building Society 4.302% 8/3/2029	680,637	0.07
EUR 100,000	Credit Suisse 0.625% 18/1/2033	61,770	0.01	USD 5,200,000	NatWest 3.754% 1/11/2029	4,881,872	0.51
EUR 2,500,000	Credit Suisse 0.65% 14/1/2028	2,031,982	0.21	GBP 950,000	NatWest 7.416% 6/6/2033	1,174,603	0.12
EUR 2,850,000	Credit Suisse 1% 24/6/2027	2,439,168	0.25	USD 3,000,000	NatWest 7.472% 10/11/2026	3,117,810	0.32
USD 4,600,000	UBS 3.126% 13/8/2030*	3,935,010	0.41	EUR 1,510,000	NGG Finance 1.625% 5/12/2079	1,511,777	0.15
USD 1,000,000	UBS 3.875% 6/2/2026	844,130	0.09	USD 200,000	Rio Tinto Finance USA 4.125% 21/8/2042	173,165	0.02
USD 710,000	UBS 4.988% 5/8/2033	661,016	0.07	USD 1,759,000	Santander UK 5% 7/11/2023	1,751,144	0.18
USD 4,600,000	UBS 5.125% 15/5/2024	4,557,220	0.47	USD 2,950,000	Santander UK 6.833% 21/11/2026	2,998,418	0.31
USD 3,000,000	UBS 5.959% 12/1/2034	2,993,599	0.31	GBP 360,000	Severn Trent Utilities Finance 4.625% 30/11/2034	412,709	0.04
USD 900,000	UBS 7% 31/10/2024*	898,982	0.09	GBP 1,300,000	Sky 6% 21/5/2027	1,647,738	0.17
		18,422,877	1.91	GBP 2,500,000	SSE 8.375% 20/11/2028	3,467,797	0.36
	<b>United Kingdom</b>			USD 900,000	Standard Chartered 5.7% 26/3/2044	847,688	0.09
USD 1,310,000	Anglo American Capital 2.25% 17/3/2028	1,117,450	0.11	USD 2,000,000	Standard Chartered 6.301% 9/1/2029	2,042,580	0.21
USD 820,000	Anglo American Capital 3.875% 16/3/2029	742,869	0.08	EUR 4,810,000	Thames Water Utilities Finance 4.375% 18/1/2031	5,010,150	0.52
EUR 1,640,000	Anglo American Capital 4.75% 21/9/2032	1,722,635	0.18	GBP 8,470,020	United Kingdom Gilt 1.5% 31/7/2053	5,619,906	0.58
USD 1,450,000	Aon Global 4.45% 24/5/2043	1,146,645	0.12	EUR 4,200,000	Vodafone 3.1% 3/1/2079	4,423,555	0.46
USD 1,250,000	Aon Global 4.75% 15/5/2045	1,101,006	0.11			101,935,752	10.57
USD 2,100,000	Barclays 3.564% 23/9/2035	1,667,851	0.17		<b>United States</b>		
EUR 3,930,000	Barclays 5.262% 29/1/2034	4,193,528	0.43	USD 590,000	7-Eleven 1.8% 10/2/2031	451,189	0.05
GBP 1,500,000	Barclays 7.125% 15/9/2171	1,749,464	0.18	USD 1,600,000	AbbVie 4.3% 14/5/2036	1,430,336	0.15
USD 1,600,000	Barclays 7.437% 2/11/2033	1,716,436	0.18	USD 4,700,000	AbbVie 4.5% 14/5/2035	4,328,526	0.45
GBP 1,740,000	Barclays 8.407% 14/11/2032	2,209,875	0.23	USD 630,000	AEP Transmission 3.65% 1/4/2050	481,319	0.05
EUR 1,309,000	BAT International Finance 2.25% 16/1/2030	1,130,931	0.12	USD 400,000	Aetna 4.125% 15/11/2042	323,334	0.03
GBP 2,300,000	BAT International Finance 4% 4/9/2026	2,617,916	0.27	USD 380,000	Alexandria Real Estate Equities 3% 18/5/2051	242,696	0.03
EUR 298,000	BP Capital Markets 3.625% 22/3/2029	278,017	0.03	USD 480,000	Alexandria Real Estate Equities 4.75% 15/4/2035	453,523	0.05
EUR 2,100,000	British Telecommunications 1.874% 18/8/2080	2,037,878	0.21	USD 250,000	Ally Financial 8% 1/11/2031	269,806	0.03
GBP 1,200,000	BUPA Finance 5% 8/12/2026	1,399,986	0.15	USD 579,000	Altria 5.8% 14/2/2039	531,402	0.06
EUR 1,200,000	Chanel Ceres 0.5% 31/7/2026	1,125,378	0.12	USD 1,700,000	Amazon.com 2.1% 12/5/2031	1,391,220	0.14
EUR 894,000	Channel Link Enterprises Finance 2.706% 30/6/2050	846,533	0.09	USD 290,000	Amazon.com 3.1% 12/5/2051	205,467	0.02
GBP 1,234,000	Channel Link Enterprises Finance 3.043% 30/6/2050	1,261,658	0.13	USD 2,000,000	Amazon.com 4.65% 1/12/2029	1,967,191	0.20
GBP 2,390,000	HSBC 2.256% 13/11/2026	2,649,477	0.27	USD 2,700,000	Amazon.com 4.7% 1/12/2032	2,656,776	0.27
USD 7,720,000	HSBC 3.973% 22/5/2030	6,904,460	0.72				
USD 1,000,000	HSBC 6% 22/5/2027*	927,500	0.10				
USD 1,600,000	HSBC 7.39% 3/11/2028	1,690,900	0.18				

\*All or a portion of this security represents a security on loan.

The notes on pages 986 to 999 form an integral part of these financial statements.



# Global Corporate Bond Fund continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 900,000	American International 4.75% 1/4/2048	794,495	0.08	USD 4,250,000	Boeing 5.93% 1/5/2060	3,965,485	0.42
EUR 3,181,000	American Tower 0.5% 15/1/2028	2,798,005	0.29	USD 1,300,000	Boston Properties 2.45% 1/10/2033	945,299	0.10
EUR 2,800,000	American Tower 0.875% 21/5/2029	2,376,310	0.25	USD 2,000,000	BP Capital Markets America 4.812% 13/2/2033	1,954,170	0.20
USD 1,460,000	American Tower 2.7% 15/4/2031	1,177,978	0.12	USD 1,080,000	Bristol-Myers Squibb 4.25% 26/10/2049	922,460	0.10
USD 500,000	American Water Capital 3.45% 1/5/2050	366,580	0.04	USD 5,879,000	Broadcom 4.926% 15/5/2037	5,080,740	0.53
USD 1,440,000	Amgen 3.375% 21/2/2050	997,688	0.10	USD 800,000	Cameron LNG 3.302% 15/1/2035	662,817	0.07
USD 1,055,000	Amgen 4.2% 22/2/2052	840,599	0.09	USD 725,000	Cameron LNG 3.701% 15/1/2039	590,378	0.06
USD 1,565,000	Amgen 5.65% 2/3/2053	1,536,364	0.16	EUR 1,000,000	Capital One Financial 1.65% 12/6/2029	874,137	0.09
USD 750,000	Anheuser-Busch / Anheuser-Busch InBev Worldwide 4.9% 1/2/2046	683,235	0.07	USD 933,000	Charter Communications Operating / Charter Communications Operating Capital 3.75% 15/2/2028	840,817	0.09
USD 1,100,000	Anheuser-Busch InBev Finance 4.9% 1/2/2046	1,002,078	0.10	USD 1,350,000	Charter Communications Operating / Charter Communications Operating Capital 5.375% 1/5/2047	1,068,793	0.11
USD 2,229,000	Anheuser-Busch InBev Worldwide 5.55% 23/1/2049	2,226,026	0.23	USD 4,062,000	Charter Communications Operating / Charter Communications Operating Capital 6.384% 23/10/2035	3,898,305	0.40
USD 980,000	Apple 3.95% 8/8/2052	829,324	0.09	USD 981,000	Charter Communications Operating / Charter Communications Operating Capital 6.484% 23/10/2045	884,446	0.09
USD 950,000	Apple 4.1% 8/8/2062	794,844	0.08	USD 1,155,000	Cheniere Corpus Christi 5.875% 31/3/2025	1,159,149	0.12
USD 210,000	Arthur J Gallagher 3.5% 20/5/2051	146,956	0.02	USD 2,000,000	Cheniere Energy Partners 4% 1/3/2031	1,723,079	0.18
USD 3,000,000	AT&T 2.55% 1/12/2033	2,288,724	0.24	EUR 900,000	Chubb INA 1.4% 15/6/2031	767,179	0.08
EUR 2,400,000	AT&T 2.875% 3/2/2025*	2,379,678	0.25	USD 700,000	Cigna 4.9% 15/12/2048	624,460	0.07
EUR 100,000	AT&T 3.15% 4/9/2036	90,969	0.01	USD 4,950,000	Citigroup 3.98% 20/3/2030	4,505,573	0.47
USD 2,050,000	AT&T 4.5% 15/5/2035	1,838,908	0.19	EUR 500,000	Citigroup 4.112% 22/9/2033	511,400	0.05
USD 190,000	AT&T 4.5% 9/3/2048	154,871	0.02	USD 6,960,000	Citigroup 4.412% 31/3/2031	6,455,910	0.67
USD 2,759,000	AT&T 4.85% 1/3/2039	2,466,370	0.26	USD 500,000	Citigroup 6.675% 13/9/2043	548,803	0.06
GBP 1,300,000	AT&T 5.5% 15/3/2027	1,585,839	0.16	USD 3,254,000	Comcast 2.887% 1/11/2051	2,080,834	0.22
USD 1,800,000	Atmos Energy 2.85% 15/2/2052	1,164,786	0.12	USD 2,000,000	Comcast 2.937% 1/11/2056	1,248,819	0.13
USD 1,700,000	Avery Dennison 2.25% 15/2/2032	1,299,586	0.14	USD 747,000	CommonSpirit Health 2.782% 1/10/2030	623,262	0.06
USD 1,000,000	Baltimore Gas and Electric 3.5% 15/8/2046	745,804	0.08	USD 250,000	CommonSpirit Health 3.91% 1/10/2050	188,613	0.02
USD 2,000,000	Bank of America 2.687% 22/4/2032	1,618,489	0.17	USD 480,000	Consumers Energy 3.1% 15/8/2050	336,140	0.04
USD 2,450,000	Bank of America 3.419% 20/12/2028	2,223,789	0.23	USD 430,000	Consumers Energy 4.2% 1/9/2052	361,932	0.04
USD 1,060,000	Bank of America 3.846% 8/3/2037	888,515	0.09	USD 3,200,000	Consumers Energy 4.625% 15/5/2033	3,109,223	0.32
USD 6,206,000	Bank of America 4.271% 23/7/2029	5,818,747	0.60	USD 300,000	Corebridge Financial 4.4% 5/4/2052	236,657	0.02
USD 4,550,000	Bank of America 4.571% 27/4/2033	4,214,807	0.44	USD 280,000	Coterra Energy 4.375% 15/3/2029	257,611	0.03
USD 1,900,000	Bank of America 5.015% 22/7/2033	1,819,834	0.19	USD 2,000,000	Cox Communications 2.6% 15/6/2031	1,608,758	0.17
USD 2,800,000	Bank of New York Mellon 4.706% 1/2/2034	2,679,902	0.28	USD 330,000	Crown Castle 2.9% 15/3/2027	299,863	0.03
USD 1,490,000	Barrick North America Finance 5.7% 30/5/2041	1,476,968	0.15				
USD 300,000	Bayer US Finance II 4.7% 15/7/2064	235,353	0.02				
USD 2,250,000	Boeing 3.25% 1/2/2035	1,736,255	0.18				
USD 400,000	Boeing 3.55% 1/3/2038	300,839	0.03				
USD 1,100,000	Boeing 3.6% 1/5/2034	891,664	0.09				
USD 900,000	Boeing 3.65% 1/3/2047	618,865	0.06				
USD 100,000	Boeing 5.805% 1/5/2050	94,455	0.01				

\*All or a portion of this security represents a security on loan.

# Global Corporate Bond Fund continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 120,000	Crown Castle 4.15% 1/7/2050	91,554	0.01	USD 1,180,000	Florida Power & Light 5.95% 1/2/2038	1,236,769	0.13
USD 2,545,000	Crown Castle 5% 11/1/2028	2,502,275	0.26	USD 320,000	GATX 3.1% 1/6/2051	200,221	0.02
USD 1,570,000	CSX 4.5% 15/11/2052	1,350,279	0.14	USD 976,000	General Motors 6.6% 1/4/2036	973,849	0.10
USD 300,000	CVS Health 4.78% 25/3/2038	270,534	0.03	EUR 1,000,000	General Motors Financial 0.65% 7/9/2028	854,885	0.09
USD 2,565,000	CVS Health 5% 20/2/2026	2,548,401	0.26	EUR 1,500,000	General Motors Financial 2.2% 1/4/2024	1,569,305	0.16
USD 795,000	CVS Health 5.05% 25/3/2048	708,164	0.07	GBP 995,000	General Motors Financial 2.35% 3/9/2025	1,123,530	0.12
USD 3,100,000	CVS Health 5.125% 21/2/2030	3,038,207	0.32	USD 1,540,000	General Motors Financial 2.4% 10/4/2028	1,310,084	0.13
USD 1,250,000	CVS Health 5.125% 20/7/2045	1,122,227	0.12	USD 2,000,000	Gilead Sciences 4% 1/9/2036	1,752,546	0.18
USD 731,000	DCP Midstream Operating 3.25% 15/2/2032	606,302	0.06	USD 3,085,000	Global Payments 2.9% 15/11/2031	2,444,584	0.25
USD 1,111,000	Devon Energy 4.75% 15/5/2042	918,215	0.10	USD 190,000	Global Payments 3.2% 15/8/2029	161,419	0.02
USD 1,310,000	Diamondback Energy 3.125% 24/3/2031	1,094,204	0.11	USD 1,700,000	Global Payments 4.15% 15/8/2049	1,221,139	0.13
USD 325,000	Diamondback Energy 4.25% 15/3/2052	242,101	0.03	USD 430,000	Global Payments 5.95% 15/8/2052	395,208	0.04
GBP 700,000	Digital Stout 2.75% 19/7/2024	818,092	0.08	USD 1,575,000	GLP Capital / GLP Financing II 4% 15/1/2031	1,349,777	0.14
USD 1,615,000	Dominion Energy 2.25% 15/8/2031	1,273,795	0.13	EUR 750,000	Goldman Sachs 0.875% 9/5/2029	642,938	0.07
USD 2,565,000	Duke Energy 3.25% 15/1/2082	2,037,258	0.21	EUR 2,400,000	Goldman Sachs 1.25% 7/2/2029	2,129,329	0.22
USD 1,115,000	Duke Energy 5% 8/12/2025	1,108,110	0.12	USD 1,105,000	Goldman Sachs 2.383% 21/7/2032	863,987	0.09
USD 685,000	Duke Energy Carolinas 3.55% 15/3/2052	504,190	0.05	USD 2,105,000	Goldman Sachs 2.65% 21/10/2032	1,669,314	0.17
USD 980,000	Duke Energy Carolinas 3.75% 1/6/2045	761,911	0.08	USD 950,000	Goldman Sachs 3.615% 15/3/2028	881,539	0.09
USD 500,000	Duke Energy Carolinas 4% 30/9/2042	410,804	0.04	USD 1,160,000	Goldman Sachs 3.691% 5/6/2028	1,076,034	0.11
USD 300,000	Duke Energy Florida 5.95% 15/11/2052	316,149	0.03	USD 1,790,000	Goldman Sachs 6.75% 1/10/2037	1,900,476	0.20
USD 2,085,000	Eastman Chemical 5.75% 8/3/2033	2,072,862	0.22	USD 500,000	Hartford Financial Services 3.6% 19/8/2049	370,621	0.04
USD 1,065,000	Ecolab 4.8% 24/3/2030	1,052,163	0.11	USD 610,000	HCA 4.125% 15/6/2029	554,694	0.06
USD 1,575,000	Edison International 6.95% 15/11/2029	1,650,974	0.17	USD 900,000	HCA 5.5% 15/6/2047	803,178	0.08
USD 2,813,000	Elevance Health 2.25% 15/5/2030	2,312,225	0.24	USD 580,000	Healthpeak Properties Interim 5.25% 15/12/2032	567,930	0.06
USD 1,595,000	Elevance Health 5.125% 15/2/2053	1,496,921	0.16	USD 1,060,000	Hess 7.125% 15/3/2033	1,134,248	0.12
USD 2,355,000	Energy Transfer 5.55% 15/2/2028	2,346,310	0.24	USD 1,220,000	Home Depot 3.625% 15/4/2052	927,733	0.10
USD 2,500,000	Energy Transfer 5.75% 15/2/2033	2,456,975	0.25	USD 175,000	Home Depot 4.95% 15/9/2052	166,436	0.02
USD 510,000	Energy Transfer 5.8% 15/6/2038	476,986	0.05	USD 425,000	Humana 2.15% 3/2/2032	326,929	0.03
USD 1,100,000	Energy Transfer 6% 15/6/2048	1,004,842	0.10	USD 2,420,000	Hyundai Capital America 2% 15/6/2028	2,012,414	0.21
USD 1,176,000	Energy Transfer 6.25% 15/4/2049	1,110,201	0.12	USD 1,900,000	Intel 3.05% 12/8/2051	1,203,301	0.12
USD 190,000	Enterprise Products Operating 3.95% 31/1/2060	139,116	0.01	USD 3,220,000	Intel 5.7% 10/2/2053	3,116,925	0.32
USD 1,210,000	Enterprise Products Operating 4.45% 15/2/2043	1,027,654	0.11	USD 720,000	International Business Machines 4.25% 15/5/2049	588,638	0.06
USD 2,000,000	Enterprise Products Operating 4.8% 1/2/2049	1,739,361	0.18	USD 1,300,000	Invitation Homes Operating Partnership 2.7% 15/1/2034	970,489	0.10
USD 1,960,000	Enterprise Products Operating 4.9% 15/5/2046	1,713,635	0.18	USD 1,100,000	Invitation Homes Operating Partnership 4.15% 15/4/2032	963,470	0.10
USD 1,180,000	EQT 5.7% 1/4/2028	1,161,518	0.12	GBP 1,600,000	JPMorgan Chase 0.991% 28/4/2026	1,769,012	0.18
USD 1,170,000	Equinix 2.15% 15/7/2030	932,023	0.10				
GBP 3,600,000	Fiserv 2.25% 1/7/2025	4,106,701	0.43				

The notes on pages 986 to 999 form an integral part of these financial statements.

# Global Corporate Bond Fund continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
EUR 2,000,000	JPMorgan Chase 1.09% 11/3/2027	1,933,294	0.20	USD 665,000	MPLX 5% 1/3/2033	621,884	0.06
USD 3,095,000	JPMorgan Chase 2.545% 8/11/2032	2,463,386	0.26	USD 2,905,000	MPLX 5.65% 1/3/2053	2,656,880	0.28
USD 1,455,000	JPMorgan Chase 2.963% 25/1/2033	1,196,934	0.12	USD 175,000	National Retail Properties 3.5% 15/4/2051	120,019	0.01
USD 3,550,000	JPMorgan Chase 4.586% 26/4/2033	3,298,761	0.34	USD 1,140,000	Newmont 2.25% 1/10/2030	915,765	0.10
USD 950,000	JPMorgan Chase 5.717% 14/9/2033	937,444	0.10	USD 1,400,000	NextEra Energy Capital 6.051% 1/3/2025	1,409,215	0.15
USD 680,000	Keurig Dr Pepper 4.5% 15/4/2052	562,776	0.06	USD 1,130,000	NiSource 1.7% 15/2/2031	858,800	0.09
USD 1,800,000	Kilroy Realty 2.5% 15/11/2032	1,267,698	0.13	USD 420,000	Norfolk Southern 3.05% 15/5/2050	276,516	0.03
USD 400,000	Kimco Realty 4.6% 1/2/2033	366,994	0.04	USD 3,300,000	Norfolk Southern 4.45% 1/3/2033	3,087,979	0.32
USD 1,139,000	Kinder Morgan 5.05% 15/2/2046	956,018	0.10	USD 720,000	Norfolk Southern 4.65% 15/1/2046	629,433	0.07
USD 2,700,000	Kinder Morgan 5.2% 1/6/2033	2,559,908	0.27	USD 780,000	Novartis Capital 4% 20/11/2045	677,276	0.07
USD 1,905,000	Kinder Morgan Energy Partners 5% 1/3/2043	1,609,744	0.17	USD 2,870,000	NRG Energy 4.45% 15/6/2029	2,549,994	0.26
USD 700,000	Kinder Morgan Energy Partners 6.375% 1/3/2041	695,298	0.07	USD 750,000	Nucor 3.95% 1/5/2028	707,835	0.07
USD 970,000	Kinder Morgan Energy Partners 6.5% 1/2/2037	969,432	0.10	USD 2,535,000	Ohio Power 1.625% 15/1/2031	1,950,398	0.20
USD 100,000	KLA 4.95% 15/7/2052	93,616	0.01	USD 155,000	Omnicom 2.6% 1/8/2031	126,751	0.01
GBP 282,000	Kraft Heinz Foods 4.125% 1/7/2027	327,784	0.03	USD 1,250,000	Oncor Electric Delivery 4.55% 15/9/2032	1,206,158	0.13
USD 1,000,000	Kraft Heinz Foods 7.125% 1/8/2039	1,097,044	0.11	USD 1,440,000	ONE Gas 4.25% 1/9/2032	1,350,931	0.14
USD 220,000	Lam Research 3.125% 15/6/2060	143,822	0.02	USD 600,000	ONEOK 6% 15/6/2035	572,497	0.06
USD 360,000	Leidos 2.3% 15/2/2031	279,766	0.03	USD 190,000	Oracle 2.95% 1/4/2030	161,829	0.02
USD 1,970,000	Lowe's 2.625% 1/4/2031	1,613,552	0.17	USD 1,820,000	Oracle 3.65% 25/3/2041	1,334,095	0.14
USD 440,000	Lowe's 2.8% 15/9/2041	295,908	0.03	USD 2,902,000	Oracle 4.125% 15/5/2045	2,169,581	0.22
USD 1,975,000	Lowe's 5.625% 15/4/2053	1,882,288	0.19	USD 690,000	Oracle 5.55% 6/2/2053	625,060	0.06
EUR 1,150,000	Marsh & McLennan 1.349% 21/9/2026	1,106,568	0.11	USD 2,830,000	Oracle 6.9% 9/11/2052	3,024,450	0.31
USD 1,400,000	Massachusetts Institute of Technology 3.067% 1/4/2052	1,048,348	0.11	USD 2,035,000	Parker-Hannifin 4.5% 15/9/2029	1,940,315	0.20
USD 130,000	Merck 2.9% 10/12/2061	82,341	0.01	USD 3,250,000	Penske Truck Leasing / PTL Finance 1.2% 15/11/2025	2,875,807	0.30
USD 930,000	Meta Platforms 4.45% 15/8/2052	764,521	0.08	USD 845,000	Penske Truck Leasing / PTL Finance 1.7% 15/6/2026	739,926	0.08
USD 500,000	Microsoft 3.95% 8/8/2056	424,879	0.04	USD 270,000	Pernod Ricard International Finance 2.75% 1/10/2050	169,883	0.02
USD 65,000	Mid-America Apartments 2.875% 15/9/2051	41,953	0.00	EUR 1,100,000	Philip Morris International 1.875% 6/11/2037*	749,284	0.08
EUR 1,000,000	Morgan Stanley 2.103% 8/5/2026	1,015,040	0.11	USD 545,000	Phillips 66 3.15% 15/12/2029	473,597	0.05
USD 3,300,000	Morgan Stanley 2.484% 16/9/2036	2,445,776	0.25	USD 600,000	Plains All American Pipeline / PAA Finance 4.5% 15/12/2026	575,412	0.06
USD 2,770,000	Morgan Stanley 5.123% 1/2/2029	2,717,329	0.28	USD 125,000	Progressive 3.7% 15/3/2052	98,185	0.01
EUR 5,540,000	Morgan Stanley 5.148% 25/1/2034	6,046,200	0.63	EUR 1,360,000	Prologis Euro Finance 4.25% 31/1/2043	1,354,191	0.14
GBP 890,000	Morgan Stanley 5.789% 18/11/2033	1,084,411	0.11	USD 870,000	Prudential Financial 3.7% 13/3/2051	657,898	0.07
USD 695,000	Motorola Solutions 2.3% 15/11/2030	541,430	0.06	USD 500,000	Prudential Financial 3.935% 7/12/2049	393,108	0.04
USD 1,100,000	Motorola Solutions 5.6% 1/6/2032	1,071,676	0.11	USD 700,000	QUALCOMM 6% 20/5/2053	748,760	0.08
USD 270,000	MPLX 4.5% 15/4/2038	228,339	0.02	USD 1,020,000	Realty Income 4.85% 15/3/2030	986,839	0.10
USD 1,197,000	MPLX 4.8% 15/2/2029	1,149,373	0.12	USD 2,000,000	Republic Services 2.3% 1/3/2030	1,670,001	0.17
USD 300,000	MPLX 4.875% 1/6/2025	295,584	0.03	USD 910,000	Sabine Pass Liquefaction 4.2% 15/3/2028	852,552	0.09
				USD 1,595,000	Sabine Pass Liquefaction 5.9% 15/9/2037	1,588,745	0.16
				USD 860,000	Sempra Energy 6% 15/10/2039	863,451	0.09
				EUR 4,974,000	Southern 1.875% 15/9/2081	4,227,571	0.44
				USD 1,082,000	Southern California Edison 3.65% 1/2/2050	788,363	0.08

\* All or a portion of this security represents a security on loan.

The notes on pages 986 to 999 form an integral part of these financial statements.

# Global Corporate Bond Fund continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 970,000	Southern California Edison 5.95% 1/11/2032	1,005,487	0.10	USD 2,440,000	Williams 4.65% 15/8/2032	2,261,785	0.23
USD 1,500,000	Spectra Energy Partners 4.5% 15/3/2045	1,237,071	0.13	USD 1,410,000	Wisconsin Power and Light 3.95% 1/9/2032	1,278,958	0.13
USD 1,640,000	Stellantis Finance US 6.375% 12/9/2032	1,672,017	0.17	USD 1,160,000	Workday 3.8% 1/4/2032	1,017,963	0.11
USD 1,065,000	Tampa Electric 2.4% 15/3/2031	859,648	0.09	USD 300,000	WRKCo 3% 15/6/2033	240,998	0.02
USD 4,305,000	Targa Resources 4.2% 1/2/2033	3,726,667	0.38	USD 837,000	Wyeth 5.95% 1/4/2037	893,456	0.09
USD 1,000,000	Thermo Fisher Scientific 4.95% 21/11/2032	993,172	0.10			356,343,083	36.94
USD 1,010,000	Thomas Jefferson University 3.847% 1/11/2057	739,854	0.08			874,465,399	90.64
USD 4,100,000	T-Mobile USA 2.875% 15/2/2031	3,400,605	0.35	<b>COMMERCIAL PAPER</b>			
USD 920,000	T-Mobile USA 3.4% 15/10/2052	619,041	0.06	<b>Canada</b>			
USD 1,276,000	T-Mobile USA 3.875% 15/4/2030	1,154,132	0.12	USD 10,000,000	Enbridge 0% 17/3/2023	9,975,250	1.03
USD 1,000,000	Travelers 4.3% 25/8/2045	862,010	0.09	<b>France</b>			
USD 1,100,000	Union Pacific 2.891% 6/4/2036	861,739	0.09	USD 5,000,000	Electricite de France 0% 8/3/2023	4,993,849	0.52
USD 950,000	Union Pacific 3.25% 5/2/2050	680,577	0.07	<b>Germany</b>			
USD 500,000	Union Pacific 3.6% 15/9/2037	419,162	0.04	USD 5,095,000	BASF 0% 18/12/2023	4,872,266	0.50
USD 1,790,000	Union Pacific 4.5% 20/1/2033	1,719,113	0.18	USD 5,000,000	RWE 0% 9/3/2023	4,993,110	0.52
USD 2,637,094	United Airlines 2020-1 Class A Pass Through Trust 5.875% 15/4/2029	2,621,703	0.27			9,865,376	1.02
USD 596,888	United Airlines 2020-1 Class B Pass Through Trust 4.875% 15/7/2027	578,981	0.06	<b>United States</b>			
USD 1,300,000	UnitedHealth 2.9% 15/5/2050	873,927	0.09	USD 5,000,000	Amcor Finance 0% 17/3/2023	4,987,518	0.52
USD 550,000	UnitedHealth 3.875% 15/8/2059	425,529	0.04	USD 7,205,000	Conagra Foods 0% 1/3/2023	7,202,987	0.75
USD 2,100,000	UnitedHealth 5.35% 15/2/2033	2,141,482	0.22	USD 5,000,000	General Motors Financial 0% 8/3/2023	4,993,750	0.52
USD 1,000,000	Verizon Communications 2.355% 15/3/2032	782,989	0.09	USD 10,000,000	Oracle 0% 15/3/2023	9,978,760	1.03
USD 7,215,000	Verizon Communications 2.55% 21/3/2031	5,876,384	0.61	USD 5,000,000	Walgreens Boots Alliance 0% 12/4/2023	4,969,652	0.51
USD 2,020,000	Verizon Communications 4.272% 15/1/2036	1,775,014	0.18			32,132,667	3.33
USD 1,610,000	VICI Properties 5.125% 15/5/2032	1,496,302	0.15			56,967,142	5.90
USD 500,000	Virginia Electric and Power 4.2% 15/5/2045	405,309	0.04	<b>Total Commercial Paper</b>			
USD 3,600,000	VMware 2.2% 15/8/2031	2,721,257	0.28	<b>Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market</b>			
USD 1,000,000	Walt Disney 4.75% 15/9/2044	914,911	0.09			931,432,541	96.54
USD 600,000	Waste Management 1.5% 15/3/2031	459,960	0.05	<b>Other Transferable Securities</b>			
EUR 3,050,000	Wells Fargo 0.625% 25/3/2030	2,518,498	0.26	<b>BONDS</b>			
EUR 3,900,000	Wells Fargo 1.741% 4/5/2030	3,531,658	0.37	<b>United States</b>			
USD 2,350,000	Wells Fargo 3.35% 2/3/2033	1,985,862	0.21	EUR 270,000	Lehman Brothers 4.75% 16/1/2014**,*	1,580	0.00
USD 1,260,000	Wells Fargo 4.611% 25/4/2053	1,079,376	0.11	<b>Total Bonds</b>			
USD 1,320,000	Welltower 2.05% 15/1/2029	1,079,431	0.11			1,580	0.00
				<b>Total Other Transferable Securities</b>			
				<b>Total Portfolio</b>			
				<b>Other Net Assets</b>			
				<b>Total Net Assets (USD)</b>			

\*\*Security subject to a fair value adjustment as detailed in Note 2(j).  
\*\*\*This security is in default, see Note 2(b)

# Global Corporate Bond Fund continued

## Open Forward Foreign Exchange Contracts as at 28 February 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity(depreciation) date	Unrealised appreciation/(depreciation) USD
CAD	7,500,000	USD	5,541,379	BNP Paribas	2/3/2023	(23,652)
EUR	34,000,000	USD	36,282,090	BNP Paribas	2/3/2023	(116,124)
EUR	1,140,000	USD	1,207,855	Morgan Stanley	2/3/2023	4,769
				Société Générale	4/4/2023	20,386
GBP	1,240,000	USD	1,485,797	UBS	2/3/2023	1,967,448
USD	94,806,520	GBP	76,480,000	Deutsche Bank	2/3/2023	244,042
USD	4,998,616	AUD	7,050,000	Citigroup	2/3/2023	3,968
USD	78,278	JPY	10,150,000	HSBC Bank	2/3/2023	4,954
USD	233,089	PLN	1,010,000	Goldman Sachs	2/3/2023	227,849
USD	11,947,502	CAD	15,930,000	BNP Paribas	2/3/2023	9,119,228
USD	356,876,261	EUR	326,930,000	Deutsche Bank	2/3/2023	6,021
USD	337,425	CHF	310,000	Bank of America	2/3/2023	11,240
USD	607,154	CAD	810,000	Morgan Stanley	2/3/2023	29,076
USD	1,995,594	GBP	1,620,000	BNY Mellon	2/3/2023	132,892
USD	3,855,859	EUR	3,500,000	State Street	2/3/2023	506,065
USD	23,375,720	EUR	21,500,000	JP Morgan	2/3/2023	13,716
USD	992,325	EUR	920,000	State Street	2/3/2023	(7,312)
USD	8,489,988	GBP	7,000,000	HSBC Bank	2/3/2023	(63,049)
USD	6,613,401	GBP	5,500,000	UBS	4/4/2023	(2,274)
USD	330,405	CHF	310,000	UBS	4/4/2023	(1,920)
USD	225,654	PLN	1,010,000	HSBC Bank	4/4/2023	232
USD	74,906	JPY	10,150,000	Goldman Sachs	4/4/2023	(18,788)
USD	4,741,802	AUD	7,050,000	JP Morgan	4/4/2023	(1,594,895)
USD	108,453,636	GBP	90,600,000	BNP Paribas	4/4/2023	(2,677,105)
USD	335,975,148	EUR	317,710,000	Goldman Sachs	4/4/2023	343
USD	6,800,417	CAD	9,240,000			
Net unrealised appreciation						7,787,110
<b>AUD Hedged Share Class</b>						
AUD	21,352,274	USD	14,915,922	BNY Mellon	15/3/2023	(508,238)
USD	482,911	AUD	700,101	BNY Mellon	15/3/2023	10,514
Net unrealised depreciation						(497,724)
<b>CAD Hedged Share Class</b>						
CAD	1,338,870	USD	998,824	BNY Mellon	15/3/2023	(13,695)
USD	26,487	CAD	35,564	BNY Mellon	15/3/2023	320
Net unrealised depreciation						(13,375)
<b>CNH Hedged Share Class</b>						
CNY	861,404,949	USD	126,997,458	BNY Mellon	15/3/2023	(2,941,704)
USD	3,231,089	CNY	22,139,576	BNY Mellon	15/3/2023	42,674
Net unrealised depreciation						(2,899,030)

## Open Forward Foreign Exchange Contracts as at 28 February 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity(depreciation) date	Unrealised appreciation/(depreciation) USD
<b>EUR Hedged Share Class</b>						
EUR	423,547,453	USD	456,734,424	BNY Mellon	15/3/2023	(5,826,407)
USD	65,622,344	EUR	61,692,152	BNY Mellon	15/3/2023	(54,285)
Net unrealised depreciation						(5,880,692)
<b>GBP Hedged Share Class</b>						
GBP	33,289,211	USD	40,497,047	BNY Mellon	15/3/2023	(77,189)
USD	1,035,606	GBP	860,463	BNY Mellon	15/3/2023	(9,168)
Net unrealised depreciation						(86,357)
<b>HKD Hedged Share Class</b>						
HKD	34,099,017	USD	4,353,875	BNY Mellon	15/3/2023	(6,569)
USD	123,781	HKD	970,023	BNY Mellon	15/3/2023	112
Net unrealised depreciation						(6,457)
<b>NOK Hedged Share Class</b>						
NOK	76,614,572	USD	7,563,840	BNY Mellon	15/3/2023	(135,577)
USD	203,482	NOK	2,081,118	BNY Mellon	15/3/2023	1,706
Net unrealised depreciation						(133,871)
<b>NZD Hedged Share Class</b>						
NZD	4,538,639	USD	2,889,615	BNY Mellon	15/3/2023	(84,671)
USD	76,720	NZD	122,376	BNY Mellon	15/3/2023	1,090
Net unrealised depreciation						(83,581)
<b>SEK Hedged Share Class</b>						
SEK	385,576	USD	37,185	BNY Mellon	15/3/2023	(150)
USD	1,031	SEK	10,766	BNY Mellon	15/3/2023	(3)
Net unrealised depreciation						(153)
<b>SGD Hedged Share Class</b>						
SGD	1,123,316	USD	849,980	BNY Mellon	15/3/2023	(15,902)
USD	23,051	SGD	30,769	BNY Mellon	15/3/2023	204
Net unrealised depreciation						(15,698)
Total net unrealised depreciation						(1,829,828)

## Open Exchange Traded Futures Contracts as at 28 February 2023

Number of contracts	Currency	Contract/Description	Expiration date	Unrealised appreciation/(depreciation) USD
3	EUR	Euro BOBL	March 2023	(4,275)
(228)	EUR	Euro Bund	March 2023	1,302,617
(15)	EUR	Euro BUXL	March 2023	133,580
175	EUR	Euro Schatz	March 2023	(40,776)
(9)	AUD	Australian 10 Year Bond	March 2023	21,211
20	AUD	Australian 3 Year Bond	March 2023	(24,004)
180	CAD	Canadian 10 Year Bond	June 2023	(59,812)
231	USD	US Long Bond (CBT)	June 2023	(418,764)
219	USD	US Treasury 10 Year Note (CBT)	June 2023	(137,214)
(561)	USD	US Ultra 10 Year Note	June 2023	503,579

The notes on pages 986 to 999 form an integral part of these financial statements.

# Global Corporate Bond Fund continued

## Open Exchange Traded Futures Contracts as at 28 February 2023

Number of contracts	Currency	Contract/Description	Expiration date	Unrealised appreciation/(depreciation) USD
188	USD	US Ultra Bond (CBT)	June 2023	(407,909)
(169)	GBP	Long Gilt	June 2023	372,130
255	USD	US Treasury 2 Year Note (CBT)	June 2023	(141,915)
945	USD	US Treasury 5 Year Note (CBT)	June 2023	(461,961)
507	GBP	3 Month SONIA	June 2024	(1,473,599)
169	GBP	3 Month SONIA	September 2025	(366,644)
Total				(1,203,756)

## Swaps as at 28 February 2023

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/(depreciation) USD	Market Value USD
CDS	EUR 4,000,000	Fund receives default protection on Deutsche Bank; and pays Fixed 1%	Bank of America	20/12/2027	(27,932)	225,311
CDS	EUR 3,210,000	Fund receives default protection on Imperial Brands; and pays Fixed 1%	Bank of America	20/12/2027	8,583	29,626
CDS	EUR 1,105,000	Fund receives default protection on SES; and pays Fixed 1%	Bank of America	20/12/2027	(13,507)	14,592
CDS	EUR 9,310,000	Fund receives default protection on Heineken; and pays Fixed 1%	Barclays	20/12/2027	(102,758)	(293,386)
CDS	EUR 3,750,000	Fund receives default protection on Intesa Sanpaolo; and pays Fixed 1%	Barclays	20/12/2027	(244,748)	196,965
CDS	EUR 659,000	Fund receives default protection on Solvay; and pays Fixed 1%	Barclays	20/12/2027	1,956	(6,529)
CDS	EUR 1,880,000	Fund receives default protection on UniCredit; and pays Fixed 1%	Barclays	20/12/2027	(134,118)	101,010
CDS	EUR 5,000,000	Fund receives default protection on Credit Suisse; and pays Fixed 1%	BNP Paribas	20/12/2023	19,274	62,445
CDS	EUR 3,940,000	Fund receives default protection on Anheuser Busch Inbev; and pays Fixed 1%	BNP Paribas	20/12/2027	(48,381)	(58,116)
CDS	EUR 3,800,000	Fund receives default protection on Commerzbank; and pays Fixed 1%	BNP Paribas	20/12/2027	(163,771)	3,757
CDS	EUR 1,700,000	Fund receives default protection on HSBC; and pays Fixed 1%	BNP Paribas	20/12/2027	(2,981)	10,644
CDS	EUR 6,430,000	Fund receives default protection on Solvay; and pays Fixed 1%	BNP Paribas	20/12/2027	(220,086)	(63,701)
CDS	EUR 1,470,000	Fund receives default protection on Bayerische Motoren Werke; and pays Fixed 1%	Citibank	20/12/2027	(49,764)	(26,355)
CDS	EUR 2,380,000	Fund receives default protection on Bayerische Motoren Werke; and pays Fixed 1%	Citibank	20/12/2027	(80,571)	(42,670)
CDS	EUR 418,000	Fund receives default protection on Bayerische Motoren Werke; and pays Fixed 1%	Citibank	20/12/2027	(14,151)	(7,494)
CDS	EUR 3,335,000	Fund receives default protection on SES; and pays Fixed 1%	Deutsche Bank	20/12/2027	(46,221)	44,039
CDS	EUR 7,210,000	Fund receives default protection on Lloyds Banking; and pays Fixed 1%	Goldman Sachs	20/6/2027	12,325	(97,214)
CDS	EUR 3,760,000	Fund receives default protection on Akzo Nobel; and pays Fixed 1%	Goldman Sachs	20/12/2027	(137,791)	(28,652)
CDS	EUR 3,822,000	Fund receives default protection on Bayerische Motoren Werke; and pays Fixed 1%	Goldman Sachs	20/12/2027	(116,209)	(68,522)
CDS	EUR 2,628,209	Fund receives default protection on Carrefour; and pays Fixed 1%	Goldman Sachs	20/12/2027	(57,515)	(14,063)
CDS	EUR 1,620,833	Fund receives default protection on HSBC; and pays Fixed 1%	Goldman Sachs	20/12/2027	(4,015)	10,149
CDS	EUR 679,167	Fund receives default protection on HSBC; and pays Fixed 1%	Goldman Sachs	20/12/2027	(1,682)	4,252
CDS	EUR 3,340,000	Fund receives default protection on Next; and pays Fixed 1%	Goldman Sachs	20/12/2027	(93,394)	74,475
CDS	EUR 3,000,000	Fund receives default protection on Standard Chartered Bank; and pays Fixed 1%	Goldman Sachs	20/12/2027	(53,307)	38,197

The notes on pages 986 to 999 form an integral part of these financial statements.

# Global Corporate Bond Fund continued

## Swaps as at 28 February 2023

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
CDS	EUR 3,700,000	Fund receives default protection on Standard Chartered Bank; and pays Fixed 1%	Goldman Sachs	20/12/2027	(40,982)	47,110
CDS	EUR (5,360,000)	Fund provides default protection on Anglo American; and receives Fixed 5%	JP Morgan	20/12/2027	219,171	801,969
CDS	EUR (1,300,000)	Fund provides default protection on ITV; and receives Fixed 5%	JP Morgan	20/12/2027	1,085	195,798
CDS	EUR (2,600,000)	Fund provides default protection on ITV; and receives Fixed 5%	JP Morgan	20/12/2027	250	391,595
CDS	EUR (974,000)	Fund provides default protection on ITV; and receives Fixed 5%	JP Morgan	20/12/2027	94	146,698
CDS	EUR 6,000,000	Fund receives default protection on Barclays Bank; and pays Fixed 1%	JP Morgan	20/12/2027	(28,397)	171,133
CDS	EUR 3,650,000	Fund receives default protection on BNP Paribas; and pays Fixed 1%	JP Morgan	20/12/2027	(45,367)	28,174
CDS	EUR 3,125,650	Fund receives default protection on Imperial Brands; and pays Fixed 1%	JP Morgan	20/12/2027	24,766	28,847
CDS	EUR 1,500,000	Fund receives default protection on Intesa Sanpaolo; and pays Fixed 1%	JP Morgan	20/12/2027	(20,669)	78,786
CDS	USD 5,200,000	Fund receives default protection on Sherwin-Williams; and pays Fixed 1%	JP Morgan	20/12/2027	(18,711)	(13,995)
CDS	EUR (4,050,000)	Fund provides default protection on EDP - Energias de Portugal; and receives Fixed 1%	Morgan Stanley	20/3/2023	4,373	1,475
CDS	EUR (2,530,000)	Fund provides default protection on Marks & Spencer; and receives Fixed 1%	Morgan Stanley	20/12/2027	43,711	(189,559)
CDS	EUR (5,234,000)	Fund provides default protection on Telefonica; and receives Fixed 1%	Morgan Stanley	20/12/2027	13,136	5,273
CDS	EUR (4,266,000)	Fund provides default protection on Telefonica; and receives Fixed 1%	Morgan Stanley	20/12/2027	10,707	4,297
CDS	EUR 3,340,000	Fund receives default protection on Next; and pays Fixed 1%	Morgan Stanley	20/12/2027	(90,729)	74,475
CDS	EUR 1,978,000	Fund receives default protection on Solvay; and pays Fixed 1%	Morgan Stanley	20/12/2027	3,940	(19,596)
CDS	EUR 1,319,000	Fund receives default protection on Solvay; and pays Fixed 1%	Morgan Stanley	20/12/2027	2,627	(13,067)
CDS	USD 5,440,000	Fund receives default protection on Whirlpool; and pays Fixed 1%	Morgan Stanley	20/12/2027	(84,820)	80,062
IFS	EUR 14,500,000	Fund receives default protection CPTFEMU + 0bps; and pays Fixed 3%	Morgan Stanley	16/10/2027	128,783	128,783
IFS	EUR 14,500,000	Fund provides default protection CPTFEMU + 0bps; and receives Fixed 2.6835%	Morgan Stanley	16/10/2032	(212,674)	(212,674)
IRS	CAD 13,860,000	Fund receives Fixed 0.942%; and pays Floating CAD CDOR 6 Month	Morgan Stanley	8/2/2026	(985,524)	(985,524)
IRS	CHF 1,600,000	Fund receives Fixed -0.268%; and pays Floating CHF SARON 1 Day	Morgan Stanley	25/11/2026	(130,894)	(130,894)
IRS	EUR 25,130,000	Fund receives Fixed 2.1765%; and pays Floating EURIBOR 1 Day	Morgan Stanley	6/2/2027	(380,352)	(380,352)
IRS	EUR 25,140,000	Fund receives Fixed 2.41072%; and pays Floating EURIBOR 1 Day	Morgan Stanley	6/2/2027	(293,675)	(266,937)
IRS	USD 28,100,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.5955%	Morgan Stanley	6/2/2027	429,408	429,408
IRS	USD 28,100,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.66375%	Morgan Stanley	6/2/2027	375,956	395,757

The notes on pages 986 to 999 form an integral part of these financial statements.

# Global Corporate Bond Fund continued

## Swaps as at 28 February 2023

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
IRS	CHF 810,000	Fund receives Fixed 0.072%; and pays Floating CHF SARON 1 Day	Morgan Stanley	25/11/2031	(132,798)	(132,798)
IRS	EUR 1,910,000	Fund receives Floating EURIBOR 6 Month; and pays Fixed 2.2705%	Morgan Stanley	4/3/2053	194,525	194,526
Total					(2,583,824)	967,530

CDS: Credit Default Swaps  
IFS: Inflation Rate Swaps  
IRS: Interest Rate Swaps

## Purchased Options as at 28 February 2023

Number of contracts	Call/ Put	Description	Counterparty	Strike Price	Expiration date	Unrealised depreciation USD	Market Value USD
750,000	Call	S&P 500 Index	Citibank	USD 3,403.67	17/3/2023	(71,175)	75
90	Put	Marathon Petroleum	Exchange Traded	USD 100	21/4/2023	(65,743)	4,995
Total						(136,918)	5,070

## Purchased Swaptions as at 28 February 2023

Nominal Value	Description	Counterparty	Expiration date	Unrealised depreciation USD	Market Value USD
USD 49,400,000	Fund purchases a put option to enter into a Credit Default Swap. If exercised Fund receives Floating CDX.NA.HY 39.V1 quarterly from 20/12/2022; and pays 5% Fixed	Barclays	19/4/2023	(192,662)	461,888
EUR 37,924,513	Fund purchases a put option to enter into a Credit Default Swap. If exercised Fund receives Floating ITRAXX.XO.38.V1 quarterly from 20/12/2022; and pays 1% Fixed	Barclays	19/4/2023	(5,736)	104,882
USD 115,810,000	Fund purchases a put option to enter into a Credit Default Swap. If exercised Fund receives Floating CDX.NA.IG 39.V1 quarterly from 20/12/2022; and pays 1% Fixed	Goldman Sachs	19/7/2023	(55,554)	523,496
Total				(253,952)	1,090,266

## Written Swaptions as at 28 February 2023

Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation USD	Market Value USD
USD (49,400,000)	Fund writes a put option to enter into a Credit Default Swap. If exercised Fund receives 5% Fixed; and pays Floating CDX.NA.HY 39.V1 quarterly from 20/12/2022	Barclays	19/4/2023	115,762	(86,779)
USD (49,400,000)	Fund writes a put option to enter into a Credit Default Swap. If exercised Fund receives 5% Fixed; and pays Floating CDX.NA.HY 39.V1 quarterly from 20/12/2022	Barclays	19/4/2023	167,972	(246,988)
USD (115,810,000)	Fund writes a put option to enter into a Credit Default Swap. If exercised Fund receives 1% Fixed; and pays Floating CDX.NA.IG 39.V1 quarterly from 20/12/2022	Goldman Sachs	19/7/2023	57,343	(217,126)
USD (115,810,000)	Fund writes a put option to enter into a Credit Default Swap. If exercised Fund receives 1% Fixed; and pays Floating CDX.NA.IG 39.V1 quarterly from 20/12/2022	Goldman Sachs	19/7/2023	75,267	(283,744)
Total				416,344	(834,637)

The notes on pages 986 to 999 form an integral part of these financial statements.



# Global Dynamic Equity Fund

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
<b>Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market</b>				6,100	Hangzhou Tigermed Consulting	69,984	0.02
				53,429	Hundsun Technologies	341,335	0.09
				491,000	Industrial & Commercial Bank of China	245,219	0.06
<b>COMMON / PREFERRED STOCKS (SHARES) &amp; WARRANTS</b>				39,000	Jiangsu Hengrui Medicine	244,104	0.06
<b>Australia</b>				1,000	Kweichow Moutai	260,973	0.07
26,112	BHP*	799,090	0.20	33,400	Ping An Insurance of China	231,640	0.06
69,218	South32	202,596	0.05	19,000	Shanghai Jinjiang International Hotels	169,499	0.04
5,286	Woodside Energy*	128,077	0.03	5,400	StarPower Semiconductor	229,219	0.06
		1,129,763	0.28	51,871	Venustech	221,294	0.06
<b>Bermuda</b>				40,680	Wuhan Raycus Fiber Laser Technologies	165,239	0.04
15,848	Bunge	1,534,403	0.39	8,700	Wuliangye Yibin	255,896	0.06
<b>Canada</b>				11,756	Yifeng Pharmacy Chain	102,338	0.03
34,900	Cameco	964,287	0.24	77,768	Yonyou Network Technology	260,498	0.06
144,340	Enbridge	5,455,006	1.38			7,991,281	2.01
3,410	Nutrien	266,151	0.07	<b>Curacao</b>			
41,968	Suncor Energy*	1,423,680	0.36	36,939	Schlumberger	2,006,120	0.51
		8,109,124	2.05	<b>France</b>			
<b>Cayman Islands</b>				72,510	BNP Paribas	5,133,722	1.30
21,735	Diversey	128,019	0.03	49,334	Cie de Saint-Gobain	2,951,821	0.74
57,000	Haidilao International	157,587	0.04	19,278	Danone	1,089,489	0.27
24,987	Hedosophia European Growth	260,472	0.07	11,460	EssilorLuxottica	2,001,607	0.51
7,011	Hedosophia European Growth (Wts 13/5/2027)	224	0.00	486	Hermes International	890,206	0.22
20,400	Hygeia Healthcare	148,276	0.04	5,705	Kering	3,366,162	0.85
38,850	JD Health International	270,995	0.07	5,534	LVMH Moet Hennessy Louis Vuitton	4,658,610	1.18
7,716	JD.com	170,757	0.04	4,325	Sanofi	408,941	0.10
166,500	Jinxin Fertility	132,369	0.03	58,097	TotalEnergies	3,628,782	0.92
64,600	Kingsoft	212,754	0.05			24,129,340	6.09
15,930	Meituan	276,223	0.07	<b>Germany</b>			
488,000	Microport Cardioflow Medtech	184,655	0.05	23,605	Bayer	1,428,437	0.36
37,000	Ming Yuan Cloud	25,173	0.01	52,799	Commerzbank	650,362	0.17
6,400	Super Hi International	14,269	0.00	145,405	Deutsche Telekom	3,300,615	0.83
52,000	Tencent	2,276,366	0.58	8,869	Dr Ing hc F Porsche*	1,071,702	0.27
		4,258,139	1.08	17,277	Infineon Technologies	613,353	0.15
<b>Chile</b>				37,809	Mercedes-Benz	2,926,636	0.74
2,515	Sociedad Quimica y Minera de Chile*	224,916	0.06	34,227	SAP	3,919,624	0.99
<b>China</b>				3,400	SAP*	389,334	0.10
38,470	Aier Eye Hospital	172,979	0.04	28,489	Siemens	4,391,640	1.11
51,288	Amoy Diagnostics	219,471	0.05			18,691,703	4.72
115,000	Bank of Chengdu	237,780	0.06	<b>Guernsey</b>			
26,745	BYD	1,003,623	0.25	35,400	Genius Sports	173,460	0.04
268,000	China Construction Bank	163,893	0.04	<b>Hong Kong</b>			
5,500	China Tourism Duty Free	156,360	0.04	222,400	AIA	2,358,874	0.59
21,292	Contemporary Amperex Technology	1,237,402	0.31	<b>Israel</b>			
22,730	Foshan Haitian Flavouring & Food	268,773	0.07	11,265	Nice	2,324,871	0.59
56,600	Ganfeng Lithium	394,448	0.10	<b>Italy</b>			
26,171	Glodon	226,241	0.06	668,655	Intesa Sanpaolo	1,831,828	0.46
84,600	Gree Electric Appliances of Zhuhai	432,378	0.11	<b>Japan</b>			
100,000	Guangzhou Baiyun International Airport	205,327	0.05	19,300	FANUC	3,273,893	0.83
107,300	Hangzhou Robam Appliances	475,368	0.12	13,754	Hoya	1,356,368	0.34
				5,428	Keyence	2,340,251	0.59

\*All or a portion of this security represents a security on loan.

The notes on pages 986 to 999 form an integral part of these financial statements.

# Global Dynamic Equity Fund continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
7,400	Kose	833,780	0.21	15,622	Activision Blizzard	1,191,412	0.30
311,400	Mitsubishi UFJ Financial*	2,200,250	0.55	15,698	Advanced Micro Devices	1,223,345	0.31
29,700	Sysmex	1,774,520	0.45	11,201	Air Products and Chemicals	3,200,686	0.81
		11,779,062	2.97	7,755	Albemarle	2,007,304	0.51
	<b>Jersey</b>			9,094	Alcoa	437,876	0.11
14,264	Aptiv	1,656,336	0.42	98,519	Alphabet†	8,888,384	2.24
4,756	Aptiv	611,717	0.16	84,519	Amazon.com	7,893,230	1.99
506,618	Glencore	3,029,409	0.76	15,409	American Tower	3,015,079	0.76
		5,297,462	1.34	80,515	Apple†	11,893,676	3.00
	<b>Netherlands</b>			16,162	Applied Materials	1,886,429	0.48
965	Adyen	1,379,583	0.35	51,908	Archer-Daniels-Midland	4,182,227	1.05
5,978	ASML	3,693,207	0.93	18,704	Astra Space	10,317	0.00
387,514	ING Groep	5,495,457	1.39	900	Ball†	50,544	0.01
13,012	LyondellBasell Industries	1,253,186	0.32	73,128	Bank of America	2,509,022	0.63
		11,821,433	2.99	108,561	Boston Scientific	5,091,511	1.28
	<b>Norway</b>			2,847	Boston Scientific	322,964	0.08
23,972	Norsk Hydro	175,676	0.04	3,413	California Resources	144,438	0.04
	<b>South Korea</b>			7,392	Cano Health (Wts 3/6/2026)	2,329	0.00
6,865	Amorepacific	718,017	0.18	34,044	CF Industries	2,948,891	0.74
1,446	LG Chem	743,080	0.19	57,230	Charles Schwab	4,467,374	1.13
3,911	LG Energy Solution	1,545,780	0.39	4,143	Charter Communications*	1,552,672	0.39
1,950	Samsung SDI	1,025,656	0.26	2,084	Chesapeake Energy*	169,075	0.04
		4,032,533	1.02	257	Chipotle Mexican Grill	384,408	0.10
	<b>Spain</b>			52,306	Comcast	1,951,014	0.49
106,335	Cellnex Telecom	4,034,600	1.02	30,187	ConocoPhillips	3,182,615	0.80
	<b>Switzerland</b>			2,961	Corteva	183,760	0.05
13,563	Chubb	2,884,443	0.73	6,317	Costco Wholesale	3,072,147	0.77
30,553	Nestle	3,492,277	0.88	7,800	Crowdstrike	953,862	0.24
3,144	Roche	915,557	0.23	709	Crown	61,995	0.02
17,035	TE Connectivity	2,170,429	0.55	12,392	CVS Health	1,040,928	0.26
27,377	Transocean	188,628	0.05	2,173	Darling Ingredients	133,640	0.03
		9,651,334	2.44	5,556	Deere	2,339,187	0.59
	<b>Taiwan</b>			14,784	Dexcom*	1,646,198	0.42
158,000	Taiwan Semiconductor Manufacturing	2,649,796	0.67	1,640	Domino's Pizza	483,718	0.12
	<b>United Kingdom</b>			14,727	Edwards Lifesciences	1,169,471	0.29
85,710	Alphawave IP	95,408	0.02	6,907	Element Solutions	142,768	0.03
20,344	Anglo American	705,676	0.18	4,798	Eli Lilly	1,502,494	0.37
22,094	AstraZeneca	1,452,901	0.36	3,482	Embark Technology (Wts 31/12/2027)	200	0.00
19,152	AstraZeneca	2,521,080	0.64	68,208	EQT	2,280,876	0.57
126,887	Compass	2,956,570	0.75	3,820	Evgo (Wts 15/9/2025)	3,171	0.00
28,200	Exscientia	181,326	0.05	13,996	F5	1,976,515	0.50
5,461,403	Lloyds Banking	3,481,201	0.88	1,434	FMC	185,674	0.05
9,391	Rio Tinto	644,541	0.16	17,353	Fortinet	1,037,883	0.26
28,885	Shell	1,774,406	0.44	57,272	Fortive	3,832,642	0.97
120,868	Shell	3,714,969	0.94	56,645	Freeport-McMoRan	2,289,024	0.58
94,358	Unilever	4,715,088	1.19	12,903	General Motors	503,733	0.13
		22,243,166	5.61	4,215	Green Plains*	148,368	0.04
	<b>United States</b>			5,601	Halliburton	207,741	0.06
803	2020 Cash Mandatory Exchangeable Trust	942,624	0.24	2,538	HCA Healthcare	625,338	0.16
37,784	Abbott Laboratories	3,782,934	0.96	12,331	Hilton Worldwide	1,792,558	0.46
13,267	AbbVie	2,030,515	0.51	3,380	Hippo (Wts 2/8/2026)	203	0.00
				7,502	Humana	3,806,440	0.96

†All or a portion of this security is pledged or given in guarantee, see Note 13, for further details.  
\*All or a portion of this security represents a security on loan.

The notes on pages 986 to 999 form an integral part of these financial statements.

# Global Dynamic Equity Fund continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets		
1,278	Innovid (Wts 31/12/2027)	285	0.00	3,554	Visa*	783,302	0.20		
627	Intuit	255,866	0.07	3,940	Volta (Wts 26/8/2026)	788	0.00		
8,168	Intuitive Surgical	1,882,071	0.48	12,360	Vulcan Materials	2,248,284	0.57		
20,228	Johnson & Johnson	3,117,539	0.78	13,352	Walmart	1,890,643	0.47		
2,174	KLA	825,315	0.21	33,650	Walt Disney	3,380,142	0.85		
615	Liberty Media Corp-Liberty SiriusXM*	19,957	0.01	48,841	Wells Fargo	2,283,805	0.58		
852	Liberty Media Corp-Liberty SiriusXM	27,579	0.01	2,250	Yum China	132,208	0.03		
31,797	Liberty Media -Liberty SiriusXM*	1,031,813	0.26	5,756	Zoetis*	961,712	0.24		
44,463	Liberty Media -Liberty SiriusXM	1,439,267	0.36	4,825	Zscaler	636,321	0.16		
18,590	LPL Financial	4,687,096	1.18			207,879,866	52.42		
81,160	Marathon Oil	2,084,189	0.52	<b>Total Common / Preferred Stocks (Shares) &amp; Warrants</b>			354,328,750	89.39	
1,032	Marathon Petroleum	130,465	0.03	<b>BONDS</b>					
30,091	Marsh & McLennan	4,896,708	1.23	<b>United States</b>					
4,796	Masco	251,646	0.06	USD 26,000	Stem 0.5% 1/12/2028	15,952	0.00		
12,853	Mastercard	4,560,502	1.15	<b>Total Bonds</b>				15,952	0.00
9,599	McDonald's	2,532,120	0.64	<b>Total Transferable Securities and Money</b>					
43,294	Merck	4,673,588	1.18	<b>Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market</b>				354,344,702	89.39
28,352	Micron Technology	1,644,983	0.42	<b>Other Transferable Securities</b>					
48,328	Microsoft	12,071,368	3.04	<b>COMMON / PREFERRED STOCKS (SHARES)</b>					
10,468	Mirion Technologies	95,468	0.02	<b>India</b>					
13,789	Morgan Stanley	1,329,949	0.33	97	Think & Learn Pvt**	185,810	0.05		
2,619	Mosaic	140,143	0.03	138	Think & Learn Pvt**	264,348	0.06		
3,685	Mr Cooper	175,553	0.05					450,158	0.11
51,908	NextEra Energy	3,707,269	0.94	<b>United Kingdom</b>					
10,881	NVIDIA	2,555,403	0.64	14,725	Lookout**	48,740	0.01		
19,766	Offerpad	10,871	0.00	119,463	Lookout Series F**	629,570	0.16		
6,990	Offerpad Solutions (Wts 1/9/2026)	344	0.00	1,700	Neon Payments**	912,526	0.23		
5,722	Palo Alto Networks	1,087,867	0.28	53,031	NMC Health**	-	0.00		
4,666	Park Hotels & Resorts	65,044	0.02					1,590,836	0.40
24,016	Peloton Interactive*	311,728	0.08	<b>United States</b>					
17,472	Pfizer	705,257	0.18	6,147	ByteDance**	969,308	0.24		
1,934	Phillips 66	200,420	0.05	39,321	Databricks**	2,143,781	0.54		
11,307	Rocket Lab USA*	50,938	0.01	5,400	Databricks**	294,408	0.07		
3,199	Rockwell Automation	944,857	0.24	50,360	Deep Instinct**	355,038	0.09		
1,783	Sarcos Technology and Robotics	1,174	0.00	1,544	Epic Games**	1,216,255	0.31		
21,532	Sarcos Technology and Robotics (Wts 24/9/2026)	3,370	0.00	11,770	Farmer's Business Network**	585,087	0.15		
6,436	Seagen	1,140,845	0.29	392,536	Included Health**	596,655	0.15		
33,807	Sempra Energy	5,058,880	1.27	151,300	JumpCloud**	464,491	0.12		
2,678	ServiceNow	1,148,487	0.29	30,196	Loadsmart**	460,791	0.12		
1,898	Splunk	193,008	0.05	27,846	Mythic**	-	0.00		
20,997	Starbucks	2,154,292	0.54	10,380	SambaNova Systems**	659,026	0.17		
25,075	Sun Country	512,784	0.13	25,939	Zero Mass Water**	694,127	0.18		
7,193	Tesla	1,494,777	0.38					8,438,967	2.14
6,002	Thermo Fisher Scientific	3,246,241	0.82	<b>Total Common/Preferred Stocks (Shares)</b>				10,479,961	2.65
23,390	TJX	1,800,562	0.45	<b>BONDS</b>					
1,714	Toll Brothers	101,657	0.03	<b>Cayman Islands</b>					
18,517	United Parcel Service	3,375,279	0.85	CNY 5,600,000	Fresh Express Delivery 0% 18/10/2010**,**	-	0.00		
12,523	UnitedHealth	5,995,762	1.52						
2,500	Univar Solutions	85,850	0.02						
27,403	Valero Energy	3,726,808	0.94						
75,725	Vertiv	1,225,988	0.31						

\*All or a portion of this security represents a security on loan.

\*\*Security subject to a fair value adjustment as detailed in Note 2(j).

\*\*\*This security is in default, see Note 2(b)

The notes on pages 986 to 999 form an integral part of these financial statements.

# Global Dynamic Equity Fund continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets
<b>India</b>			
USD 1,215,000	REI Agro 5.5% 13/11/2014*****	-	0.00
Total Bonds		-	0.00
Total Other Transferable Securities		10,479,961	2.65
Total Portfolio		364,824,663	92.04
Other Net Assets		31,545,057	7.96
Total Net Assets (USD)		396,369,720	100.00

\*\*Security subject to a fair value adjustment as detailed in Note 2(j).

\*\*\*This security is in default, see Note 2(b)

## Open Forward Foreign Exchange Contracts as at 28 February 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity(depreciation) date	Unrealised appreciation/ (depreciation) USD
AUD	18,598,474	USD	12,951,605	HSBC Bank	16/5/2023	(375,255)
				Bank of America	16/5/2023	(117,280)
CAD	9,255,000	USD	6,932,407	JP Morgan	16/5/2023	(196,666)
CHF	11,060,018	USD	12,117,480	JP Morgan	16/5/2023	5,125
GBP	1,594,794	USD	1,933,590	Morgan Stanley	16/5/2023	(667,674)
JPY	2,888,864,594	USD	22,050,271	Citigroup	17/5/2023	(67,155)
KRW	2,612,908,492	USD	2,054,093	Bank of America	16/5/2023	101,651
USD	15,246,754	EUR	14,175,172	JP Morgan	16/5/2023	(23,679)
USD	8,085,041	EUR	7,589,416			
Net unrealised depreciation						(1,340,933)

## Open Forward Foreign Exchange Contracts as at 28 February 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity(depreciation) date	Unrealised appreciation/ (depreciation) USD
<b>CNH Hedged Share Class</b>						
CNY	56,979	USD	8,411	BNY Mellon	15/3/2023	(206)
USD	523	CNY	3,600	BNY Mellon	15/3/2023	5
Net unrealised depreciation						(201)
<b>EUR Hedged Share Class</b>						
EUR	11,752,158	USD	12,668,919	BNY Mellon	15/3/2023	(157,593)
USD	1,133,317	EUR	1,063,496	BNY Mellon	15/3/2023	1,133
Net unrealised depreciation						(156,460)
Total net unrealised depreciation						(1,497,594)

## Open Exchange Traded Futures Contracts as at 28 February 2023

Number of contracts	Currency	Contract/ Description	Expiration date	Unrealised appreciation/ (depreciation) USD
2	JPY	Nikkei 225 (Yen)	March 2023	(1,779)
5	AUD	KOSPI SPI 200 Index	March 2023	3,793
10	CAD	S&P/TSX 60 Index	March 2023	4,576
20	EUR	CAC 40 10 Euro	March 2023	(11,126)
(4)	USD	NASDAQ 100 E-Mini Index	March 2023	(20,722)
128	USD	S&P 500 E-Mini Index	March 2023	(253,070)
23	USD	SGX Nifty 50 Index	March 2023	(25,254)
Total				(303,582)

## Purchased Options as at 28 February 2023

Number of contracts	Call/ Put	Description	Counterparty	Strike Price	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
191,337	Call	TOPIX Banks Index	BNP Paribas	JPY 218.872	14/7/2023	1,850	13,398
318,769	Call	TOPIX Banks Index	Goldman Sachs	JPY 226.71	14/7/2023	(4,251)	16,497
127,686	Call	TOPIX Banks Index	JP Morgan	JPY 227.596	14/7/2023	(2,507)	6,381
37	Call	Albemarle	Exchange Traded	USD 240	17/3/2023	40,717	82,880
93	Put	Alphabet	Exchange Traded	USD 95	17/3/2023	24,997	51,150
96	Put	Amazon.com	Exchange Traded	USD 90	17/3/2023	(17,157)	16,656
66	Put	Apple	Exchange Traded	USD 135	17/3/2023	(21,167)	3,399
88	Call	Archer-Daniels-Midland	Exchange Traded	USD 100	17/3/2023	(7,587)	440

The notes on pages 986 to 999 form an integral part of these financial statements.

# Global Dynamic Equity Fund continued

## Purchased Options as at 28 February 2023

Number of contracts	Call/ Put	Description	Counterparty	Strike Price	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
203	Put	Boston Scientific	Exchange Traded	USD 44	17/3/2023	(16,487)	3,045
17	Call	Charter Communications	Exchange Traded	USD 370	17/3/2023	(4,543)	25,075
121	Call	ConocoPhillips	Exchange Traded	USD 125	17/3/2023	(40,803)	605
19	Put	Costco Wholesale	Exchange Traded	USD 465	17/3/2023	(7,296)	9,785
44	Put	Crowdstrike	Exchange Traded	USD 90	17/3/2023	(24,012)	2,266
53	Put	Edwards Lifesciences	Exchange Traded	USD 75	17/3/2023	(4,358)	7,950
228	Call	EQT	Exchange Traded	USD 40	17/3/2023	(81,745)	1,938
175	Call	Freeport-McMoRan	Exchange Traded	USD 45	17/3/2023	(52,363)	4,200
18	Put	Intuitive Surgical	Exchange Traded	USD 245	17/3/2023	15,169	27,720
24	Call	Lowe's	Exchange Traded	USD 220	17/3/2023	(6,217)	3,816
12	Put	LVMH Moet Hennessy Louis Vuitton	Exchange Traded	EUR 750	17/3/2023	(12,400)	6,759
38	Put	Microsoft	Exchange Traded	USD 230	17/3/2023	(17,944)	3,990
22	Put	SPDR S&P 500 ETF Trust	Exchange Traded	USD 402	17/3/2023	9,689	20,559
19	Put	Unitedhealth	Exchange Traded	USD 460	17/3/2023	(6,217)	7,410
53	Call	Visa	Exchange Traded	USD 220	17/3/2023	(30,381)	23,850
27	Put	Zscaler	Exchange Traded	USD 100	17/3/2023	(20,688)	2,471
99	Call	Advanced Micro Devices	Exchange Traded	USD 90	21/4/2023	(29,129)	16,137
41	Call	Bunge	Exchange Traded	USD 110	21/4/2023	(6,671)	1,948
3	Call	Chipotle Mexican Grill	Exchange Traded	USD 1,550	21/4/2023	(222)	12,750
26	Call	Constellation Brands	Exchange Traded	USD 240	21/4/2023	(6,883)	6,695
201	Call	Freeport-McMoRan	Exchange Traded	USD 45	21/4/2023	(26,377)	21,507
26	Call	Intuit	Exchange Traded	USD 430	21/4/2023	(11,897)	36,010
737	Put	Lloyds Banking	Exchange Traded	GBP 0.5	21/4/2023	(4,977)	13,867
24	Call	Lowe's	Exchange Traded	USD 230	21/4/2023	(4,709)	4,464
40	Call	Microsoft	Exchange Traded	USD 280	21/4/2023	(11,214)	7,260
28	Call	Salesforce	Exchange Traded	USD 170	21/4/2023	1,969	21,070
115	Call	Shell	Exchange Traded	USD 62.5	21/4/2023	(9,168)	20,412
183	Call	Shell	Exchange Traded	USD 60	21/4/2023	(5,896)	58,560
43	Call	Tesla	Exchange Traded	USD 175	21/4/2023	95,902	180,277
24	Call	Union Pacific	Exchange Traded	USD 220	21/4/2023	(3,510)	8,040
126	Call	ConocoPhillips	Exchange Traded	USD 120	19/5/2023	(30,080)	25,011
73	Call	ConocoPhillips	Exchange Traded	USD 110	19/5/2023	(528)	35,770
101	Put	ConocoPhillips	Exchange Traded	USD 100	19/5/2023	(3,255)	45,955
29	Call	Salesforce	Exchange Traded	USD 175	19/5/2023	(87)	21,822
78	Call	Tesla	Exchange Traded	USD 180	19/5/2023	230,863	328,770
Total						(111,570)	1,208,565

## Written Options as at 28 February 2023

Number of contracts	Call/ Put	Description	Counterparty	Strike Price	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
(191,337)	Put	TOPIX Banks Index	BNP Paribas	JPY 175.098	14/7/2023	5,270	(3,770)
(318,769)	Put	TOPIX Banks Index	Goldman Sachs	JPY 181.37	14/7/2023	8,815	(8,933)
(127,686)	Put	TOPIX Banks Index	JP Morgan	JPY 182.077	14/7/2023	4,550	(3,718)
(56)	Call	Abbott Laboratories	Exchange Traded	USD 120	17/3/2023	9,515	(168)
(4)	Call	Abbvie	Exchange Traded	USD 155	17/3/2023	(231)	(722)
(21)	Call	Albemarle	Exchange Traded	USD 280	17/3/2023	7,336	(5,617)
(2)	Call	Albemarle	Exchange Traded	USD 310	17/3/2023	1,693	(85)
(91)	Call	Alphabet	Exchange Traded	USD 100	17/3/2023	15,987	(2,138)

The notes on pages 986 to 999 form an integral part of these financial statements.

# Global Dynamic Equity Fund continued

## Written Options as at 28 February 2023

Number of contracts	Call/ Put	Description	Counterparty	Strike Price	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
(139)	Put	Alphabet	Exchange Traded	USD 85	17/3/2023	664	(11,120)
(49)	Call	Apple	Exchange Traded	USD 150	17/3/2023	(4,591)	(13,058)
(25)	Call	Applied Materials	Exchange Traded	USD 125	17/3/2023	1,678	(3,112)
(4)	Call	Aptiv	Exchange Traded	USD 130	17/3/2023	506	(130)
(88)	Put	Archer-Daniels-Midland	Exchange Traded	USD 80	17/3/2023	3,324	(11,000)
(95)	Call	Bank of America	Exchange Traded	USD 38	17/3/2023	4,112	(238)
(231)	Call	Boston Scientific	Exchange Traded	USD 50	17/3/2023	3,023	(2,310)
(305)	Put	Boston Scientific	Exchange Traded	USD 40	17/3/2023	4,203	(1,525)
(109)	Call	Cameco	Exchange Traded	USD 28	17/3/2023	967	(8,556)
(15)	Call	Charles Schwab	Exchange Traded	USD 85	17/3/2023	162	(300)
(12)	Call	Charter Communications	Exchange Traded	USD 430	17/3/2023	9,070	(690)
(14)	Call	Comcast	Exchange Traded	USD 42.5	17/3/2023	845	(35)
(19)	Call	Costco Wholesale	Exchange Traded	USD 540	17/3/2023	4,413	(941)
(2)	Call	Costco Wholesale	Exchange Traded	USD 550	17/3/2023	1,259	(52)
(28)	Put	Costco Wholesale	Exchange Traded	USD 425	17/3/2023	4,923	(2,562)
(22)	Call	Crowdstrike	Exchange Traded	USD 115	17/3/2023	(19,519)	(27,940)
(5)	Call	CVS Health	Exchange Traded	USD 92.5	17/3/2023	293	(23)
(2)	Call	Deere	Exchange Traded	USD 440	17/3/2023	371	(465)
(28)	Call	Dexcom	Exchange Traded	USD 120	17/3/2023	6,405	(2,310)
(30)	Call	Dexcom	Exchange Traded	USD 130	17/3/2023	3,159	(300)
(53)	Call	Edwards Lifesciences	Exchange Traded	USD 85	17/3/2023	3,195	(2,650)
(79)	Put	Edwards Lifesciences	Exchange Traded	USD 70	17/3/2023	4,841	(1,778)
(19)	Call	EQT	Exchange Traded	USD 35	17/3/2023	72	(1,634)
(114)	Put	EQT	Exchange Traded	USD 30	17/3/2023	10,285	(3,762)
(15)	Call	Freeport-McMoRan	Exchange Traded	USD 50	17/3/2023	604	(38)
(87)	Call	Freeport-McMoRan	Exchange Traded	USD 49	17/3/2023	14,786	(305)
(39)	Call	General Motors	Exchange Traded	USD 41	17/3/2023	529	(1,833)
(25)	Call	HCA Healthcare	Exchange Traded	USD 280	17/3/2023	15,507	(563)
(3)	Call	Hilton Worldwide	Exchange Traded	USD 155	17/3/2023	545	(113)
(2)	Call	Intuitive Surgical	Exchange Traded	USD 280	17/3/2023	538	(20)
(27)	Put	Intuitive Surgical	Exchange Traded	USD 220	17/3/2023	(658)	(6,345)
(24)	Call	Lowe's	Exchange Traded	USD 240	17/3/2023	1,124	(252)
(24)	Put	Lowe's	Exchange Traded	USD 190	17/3/2023	463	(4,512)
(12)	Call	LVMH Moet Hennessy Louis Vuitton	Exchange Traded	EUR 820	17/3/2023	13,222	(9,095)
(12)	Call	LVMH Moet Hennessy Louis Vuitton	Exchange Traded	EUR 870	17/3/2023	7,296	(1,111)
(18)	Put	LVMH Moet Hennessy Louis Vuitton	Exchange Traded	EUR 670	17/3/2023	5,732	(2,240)
(130)	Call	LyondellBasell Industries	Exchange Traded	USD 100	17/3/2023	8,811	(7,150)
(21)	Call	Marathon Oil	Exchange Traded	USD 30	17/3/2023	531	(74)
(4)	Call	Mastercard	Exchange Traded	USD 400	17/3/2023	1,028	(28)
(3)	Call	McDonald's	Exchange Traded	USD 275	17/3/2023	276	(164)
(88)	Call	Micron Technology	Exchange Traded	USD 62.5	17/3/2023	7,559	(4,928)
(8)	Call	Micron Technology	Exchange Traded	USD 70	17/3/2023	628	(28)
(76)	Call	Microsoft	Exchange Traded	USD 260	17/3/2023	3,673	(18,506)
(40)	Call	Microsoft	Exchange Traded	USD 280	17/3/2023	11,486	(920)
(72)	Call	Morgan Stanley	Exchange Traded	USD 105	17/3/2023	7,421	(612)
(32)	Put	Morgan Stanley	Exchange Traded	USD 90	17/3/2023	3,353	(1,248)
(12)	Call	NextEra Energy	Exchange Traded	USD 80	17/3/2023	918	(90)
(13)	Call	NVIDIA	Exchange Traded	USD 195	17/3/2023	(48,178)	(53,430)
(16)	Call	NVIDIA	Exchange Traded	USD 200	17/3/2023	(51,111)	(58,800)
(3)	Call	NVIDIA	Exchange Traded	USD 240	17/3/2023	(528)	(2,445)

The notes on pages 986 to 999 form an integral part of these financial statements.

# Global Dynamic Equity Fund continued

## Written Options as at 28 February 2023

Number of contracts	Call/ Put	Description	Counterparty	Strike Price	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
(10)	Call	Schlumberger	Exchange Traded	USD 60	17/3/2023	235	(255)
(28)	Call	Seagen	Exchange Traded	USD 145	17/3/2023	(82,119)	(91,700)
(22)	Put	SPDR S&P 500 ETF Trust	Exchange Traded	USD 380	17/3/2023	(228)	(4,103)
(6)	Call	Starbucks	Exchange Traded	USD 120	17/3/2023	441	(15)
(6)	Call	Thermo Fisher Scientific	Exchange Traded	USD 610	17/3/2023	3,714	(300)
(2)	Call	Thermo Fisher Scientific	Exchange Traded	USD 620	17/3/2023	1,393	(115)
(6)	Call	TJX	Exchange Traded	USD 90	17/3/2023	168	(30)
(5)	Call	United Parcel Service	Exchange Traded	USD 200	17/3/2023	1,099	(60)
(30)	Call	Unitedhealth	Exchange Traded	USD 540	17/3/2023	7,207	(495)
(29)	Put	Unitedhealth	Exchange Traded	USD 420	17/3/2023	3,169	(1,870)
(61)	Call	Valero Energy	Exchange Traded	USD 150	17/3/2023	17,578	(3,233)
(53)	Call	Visa	Exchange Traded	USD 245	17/3/2023	13,371	(345)
(4)	Call	Walmart	Exchange Traded	USD 155	17/3/2023	276	(20)
(41)	Call	Walt Disney	Exchange Traded	USD 115	17/3/2023	2,718	(308)
(9)	Call	Walt Disney	Exchange Traded	USD 120	17/3/2023	2,075	(32)
(57)	Call	Wells Fargo	Exchange Traded	USD 47.5	17/3/2023	(183)	(3,705)
(13)	Call	Wells Fargo	Exchange Traded	USD 50	17/3/2023	488	(124)
(14)	Call	Zscaler	Exchange Traded	USD 140	17/3/2023	(4,502)	(8,260)
(99)	Call	Advanced Micro Devices	Exchange Traded	USD 105	21/4/2023	8,244	(2,722)
(99)	Put	Advanced Micro Devices	Exchange Traded	USD 70	21/4/2023	(7,250)	(22,275)
(99)	Put	Alphabet	Exchange Traded	USD 80	21/4/2023	1,140	(11,137)
(66)	Call	Apple	Exchange Traded	USD 165	21/4/2023	12,030	(5,775)
(97)	Call	Apple	Exchange Traded	USD 170	21/4/2023	11,187	(4,025)
(112)	Put	Apple	Exchange Traded	USD 135	21/4/2023	256	(21,840)
(62)	Put	Apple	Exchange Traded	USD 140	21/4/2023	(449)	(18,910)
(41)	Put	Bunge	Exchange Traded	USD 85	21/4/2023	8,027	(3,895)
(3)	Call	Chipotle Mexican Grill	Exchange Traded	USD 1,680	21/4/2023	110	(3,075)
(3)	Put	Chipotle Mexican Grill	Exchange Traded	USD 1,350	21/4/2023	1,515	(5,535)
(26)	Call	Constellation Brands	Exchange Traded	USD 260	21/4/2023	1,658	(780)
(26)	Put	Constellation Brands	Exchange Traded	USD 200	21/4/2023	917	(4,355)
(44)	Put	Crowdstrike	Exchange Traded	USD 70	21/4/2023	8,240	(1,452)
(201)	Call	Freeport-McMoRan	Exchange Traded	USD 50	21/4/2023	12,470	(6,231)
(151)	Put	Freeport-McMoRan	Exchange Traded	USD 38	21/4/2023	(5,245)	(24,537)
(26)	Call	Intuit	Exchange Traded	USD 480	21/4/2023	6,139	(7,410)
(26)	Put	Intuit	Exchange Traded	USD 360	21/4/2023	14,000	(16,510)
(737)	Call	Lloyds Banking	Exchange Traded	GBP 0.58	21/4/2023	3,256	(3,579)
(737)	Put	Lloyds Banking	Exchange Traded	GBP 0.44	21/4/2023	(347)	(3,579)
(24)	Call	Lowe's	Exchange Traded	USD 250	21/4/2023	1,254	(636)
(24)	Put	Lowe's	Exchange Traded	USD 190	21/4/2023	6	(9,540)
(101)	Call	Marathon Oil	Exchange Traded	USD 29	21/4/2023	3,310	(4,646)
(22)	Call	Microsoft	Exchange Traded	USD 290	21/4/2023	3,207	(2,024)
(22)	Put	Microsoft	Exchange Traded	USD 225	21/4/2023	(456)	(6,347)
(40)	Put	Microsoft	Exchange Traded	USD 230	21/4/2023	(4,158)	(15,100)
(15)	Call	NVIDIA	Exchange Traded	USD 260	21/4/2023	211	(12,750)
(28)	Call	Salesforce	Exchange Traded	USD 190	21/4/2023	(791)	(6,118)
(28)	Put	Salesforce	Exchange Traded	USD 140	21/4/2023	786	(7,308)
(237)	Call	Shell	Exchange Traded	USD 70	21/4/2023	14,814	(2,962)
(183)	Put	Shell	Exchange Traded	USD 50	21/4/2023	25,213	(2,745)
(115)	Put	Shell	Exchange Traded	USD 52.5	21/4/2023	19,007	(2,587)
(43)	Call	Tesla	Exchange Traded	USD 208.33	21/4/2023	(52,234)	(93,202)

The notes on pages 986 to 999 form an integral part of these financial statements.

# Global Dynamic Equity Fund continued

## Written Options as at 28 February 2023

Number of contracts	Call/ Put	Description	Counterparty	Strike Price	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
(43)	Put	Tesla	Exchange Traded	USD 108.33	21/4/2023	21,469	(2,515)
(24)	Call	Union Pacific	Exchange Traded	USD 240	21/4/2023	370	(840)
(24)	Put	Union Pacific	Exchange Traded	USD 195	21/4/2023	(1,106)	(6,900)
(73)	Call	ConocoPhillips	Exchange Traded	USD 125	19/5/2023	275	(8,687)
(101)	Call	ConocoPhillips	Exchange Traded	USD 130	19/5/2023	8,297	(6,918)
(126)	Call	ConocoPhillips	Exchange Traded	USD 140	19/5/2023	6,271	(3,276)
(101)	Put	ConocoPhillips	Exchange Traded	USD 85	19/5/2023	1,694	(12,726)
(199)	Put	ConocoPhillips	Exchange Traded	USD 90	19/5/2023	(1,623)	(39,402)
(25)	Put	Nice	Exchange Traded	USD 175	19/5/2023	2,323	(7,437)
(29)	Call	Salesforce	Exchange Traded	USD 195	19/5/2023	(116)	(7,569)
(29)	Put	Salesforce	Exchange Traded	USD 135	19/5/2023	(249)	(8,323)
(10)	Call	ServiceNow	Exchange Traded	USD 520	19/5/2023	8,107	(7,350)
(78)	Call	Tesla	Exchange Traded	USD 210	19/5/2023	(152,781)	(197,535)
(78)	Put	Tesla	Exchange Traded	USD 120	19/5/2023	34,336	(14,274)
(27)	Put	Zscaler	Exchange Traded	USD 80	19/5/2023	10,396	(2,956)
Total						92,780	(1,071,757)

## Contracts For Difference as at 28 February 2023

Holding	Description	Counterparty	Unrealised depreciation USD
<b>France</b>			
(1,519)	Pernod Ricard	JP Morgan	(13,902)
			(13,902)
<b>United Kingdom</b>			
(2,883)	Diageo	JP Morgan	(1,266)
			(1,266)

## Contracts For Difference as at 28 February 2023

Holding	Description	Counterparty	Unrealised depreciation USD
<b>United States</b>			
(1,285)	JM Smucker	JP Morgan	(475)
			(475)
Total			(15,643)

The notes on pages 986 to 999 form an integral part of these financial statements.



# Global Equity Income Fund

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
<b>Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market</b>				174,016	TE Connectivity	22,171,378	2.35
				45,319	Zurich Insurance <sup>*</sup>	21,641,733	2.29
				63,305,132 6.71			
<b>FUNDS</b>				<b>Taiwan</b>			
				748,000	MediaTek	17,749,016	1.88
2,172	BlackRock ICS US Dollar Liquid Environmentally Aware Fund <sup>†</sup>	217,288	0.02	1,638,000	Taiwan Semiconductor Manufacturing	27,470,666	2.91
Total Funds				45,219,682 4.79			
<b>COMMON STOCKS (SHARES)</b>				<b>United Kingdom</b>			
				217,410	AstraZeneca	28,618,834	3.03
				473,040	Diageo	20,284,436	2.15
1,143,691	TELUS	22,764,348	2.41	1,499,423	Prudential	22,897,482	2.42
				432,906	Reckitt Benckiser	30,195,494	3.20
142,369	Novo Nordisk	20,242,564	2.14	680,006	RELX	20,549,683	2.17
				13,639,343	Taylor Wimpey	20,257,243	2.14
				142,803,172 15.11			
				<b>United States</b>			
92,304	Air Liquide <sup>*</sup>	14,723,705	1.56	167,774	AbbVie	25,677,811	2.72
80,311	EssilorLuxottica <sup>*</sup>	14,027,146	1.49	108,957	American Express	19,006,459	2.01
40,574	Kering	23,940,165	2.53	111,086	Assurant	14,189,015	1.50
12,447	LVMH Moet Hennessy Louis Vuitton <sup>*</sup>	10,478,084	1.11	598,814	Baker Hughes	18,557,246	1.97
313,853	Sanofi	29,675,657	3.14	57,413	Chevron	9,297,461	0.98
91,798	Schneider Electric	14,826,566	1.57	556,476	Citizens Financial	23,271,826	2.46
107,671,323 11.40				178,521	Intercontinental Exchange	18,127,022	1.92
				201,030	International Flavors & Fragrances	18,778,212	1.99
<b>Indonesia</b>				58,371	Intuit	23,820,038	2.52
32,126,000	Bank Rakyat Indonesia Persero	9,837,929	1.04	124,984	M&T Bank	19,431,263	2.06
				120,648	Microsoft	30,135,457	3.19
				252,225	Otis Worldwide	21,318,057	2.26
<b>Ireland</b>				167,161	Paychex	18,561,557	1.97
87,295	Accenture	23,123,573	2.45	398,663	Synchrony Financial	14,230,276	1.51
239,340	Medtronic	19,860,433	2.10	120,352	United Parcel Service	21,937,763	2.32
42,984,006 4.55				42,187	UnitedHealth	20,198,292	2.14
				174,480	Walt Disney	17,526,516	1.85
<b>Japan</b>				308,333	Williams	9,342,490	0.99
523,800	KDDI	15,285,649	1.62	343,406,761 36.36			
				<b>Total Common Stocks (Shares)</b>			
<b>Jersey</b>				<b>Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market</b>			
155,854	Ferguson <sup>*</sup>	22,532,668	2.39	945,666,497 100.12			
				<b>Total Portfolio</b>			
<b>Mexico</b>				<b>Other Net Liabilities</b>			
4,781,725	Wal-Mart de Mexico	18,657,223	1.98	(1,162,433) (0.12)			
				<b>Total Net Assets (USD)</b>			
<b>Netherlands</b>				944,504,064 100.00			
4,993,506	Koninklijke KPN <sup>*</sup>	17,230,884	1.82				
<b>Portugal</b>							
3,009,846	EDP - Energias de Portugal	15,226,752	1.61				
<b>Singapore</b>							
530,179	DBS	13,447,031	1.42				
<b>Spain</b>							
815,175	Industria de Diseno Textil	25,137,392	2.66				
<b>Sweden</b>							
1,016,425	Epiroc	19,696,693	2.09				
<b>Switzerland</b>							
32,214	Lonza	19,492,021	2.07				

<sup>†</sup>Investment in connected party fund, see further information in Note 10.  
<sup>\*</sup>All or a portion of this security represents a security on loan.

# Global Equity Income Fund continued

## Open Forward Foreign Exchange Contracts as at 28 February 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity(depreciation) date	Unrealised appreciation/ depreciation) USD
<b>AUD Hedged Share Class</b>						
AUD	20,329,623	USD	14,194,154	BNY Mellon	15/3/2023	(476,519)
USD	804,683	AUD	1,174,456	BNY Mellon	15/3/2023	12,214
Net unrealised depreciation						(464,305)
<b>CHF Hedged Share Class</b>						
CHF	9,287,333	USD	10,130,183	BNY Mellon	15/3/2023	(186,057)
USD	613,665	CHF	569,199	BNY Mellon	15/3/2023	4,224
Net unrealised depreciation						(181,833)
<b>CNH Hedged Share Class</b>						
CNY	25,573,278	USD	3,774,853	BNY Mellon	15/3/2023	(91,898)
USD	293,535	CNY	2,019,263	BNY Mellon	15/3/2023	2,733
Net unrealised depreciation						(89,165)
<b>EUR Hedged Share Class</b>						
EUR	56,339,077	USD	60,732,188	BNY Mellon	15/3/2023	(753,703)
USD	4,160,244	EUR	3,903,857	BNY Mellon	15/3/2023	4,243
Net unrealised depreciation						(749,460)
<b>GBP Hedged Share Class</b>						
GBP	1,404,722	USD	1,707,441	BNY Mellon	15/3/2023	(1,825)
USD	365,820	GBP	305,624	BNY Mellon	15/3/2023	(5,267)
Net unrealised depreciation						(7,092)
<b>HKD Hedged Share Class</b>						
HKD	6,737,197	USD	860,220	BNY Mellon	15/3/2023	(1,290)
USD	49,174	HKD	385,425	BNY Mellon	15/3/2023	35
Net unrealised depreciation						(1,255)
<b>PLN Hedged Share Class</b>						
PLN	59,276,631	USD	13,414,054	BNY Mellon	15/3/2023	(38,062)
USD	786,382	PLN	3,519,649	BNY Mellon	15/3/2023	(7,849)
Net unrealised depreciation						(45,911)

## Open Forward Foreign Exchange Contracts as at 28 February 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity(depreciation) date	Unrealised appreciation/ depreciation) USD
<b>SGD Hedged Share Class</b>						
SGD	86,303,964	USD	65,277,743	BNY Mellon	15/3/2023	(1,195,861)
USD	3,777,996	SGD	5,056,993	BNY Mellon	15/3/2023	23,123
Net unrealised depreciation						(1,172,738)
<b>ZAR Hedged Share Class</b>						
USD	445,435	ZAR	8,112,110	BNY Mellon	15/3/2023	4,123
ZAR	35,535,789	USD	2,002,991	BNY Mellon	15/3/2023	(69,851)
Net unrealised depreciation						(65,728)
Total net unrealised depreciation						(2,777,487)

## Sector Breakdown as at 28 February 2023

	% of Net Assets
Consumer Non-cyclical	26.35
Financials	18.63
Technology	14.92
Consumer Cyclical	12.81
Industrial	10.59
Communications	7.70
Energy	3.94
Basic Materials	3.55
Utilities	1.61
Investment Funds	0.02
Other Net Liabilities	(0.12)
	100.00

The notes on pages 986 to 999 form an integral part of these financial statements.

# Global Government Bond Fund

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
<b>Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market</b>				EUR 60,000	Republic of Austria Government Bond 3.15% 20/6/2044	62,074	0.01
<b>BONDS</b>				EUR 300,000	Republic of Austria Government Bond 3.8% 26/1/2062	353,421	0.04
<b>Argentina</b>				EUR 170,000	Republic of Austria Government Bond 4.15% 15/3/2037	196,067	0.02
USD 118,560	Generacion Mediterranea / Central Termica Roca 9.875% 1/12/2027	92,406	0.01	USD 170,000	Suzano Austria 3.125% 15/1/2032	133,882	0.01
USD 25,075	Genneia 8.75% 2/9/2027	23,897	0.00	USD 70,000	Suzano Austria 3.75% 15/1/2031	59,318	0.01
USD 72,085	YPF 7% 30/9/2033	51,589	0.01			11,210,099	1.25
USD 65,000	YPF 7% 15/12/2047	42,941	0.00	<b>Belgium</b>			
		210,833	0.02	EUR 2,831,000	Kingdom of Belgium Government Bond 0% 22/10/2031	2,285,760	0.26
<b>Australia</b>				EUR 2,128,000	Kingdom of Belgium Government Bond 0.1% 22/6/2030	1,826,130	0.20
AUD 1,627,000	Australia Government Bond 0.25% 21/11/2024	1,034,849	0.11	EUR 510,000	Kingdom of Belgium Government Bond 0.4% 22/6/2040*	322,374	0.04
AUD 2,515,000	Australia Government Bond 0.25% 21/11/2025	1,548,834	0.17	EUR 2,560,000	Kingdom of Belgium Government Bond 0.5% 22/10/2024*	2,607,353	0.29
AUD 760,000	Australia Government Bond 1.75% 21/6/2051	306,041	0.03	EUR 700,000	Kingdom of Belgium Government Bond 0.65% 22/6/2071*	282,573	0.03
AUD 380,000	Australia Government Bond 2.75% 21/4/2024	253,238	0.03	EUR 800,000	Kingdom of Belgium Government Bond 0.8% 22/6/2027	773,909	0.09
AUD 2,720,000	Australia Government Bond 2.75% 21/11/2027	1,759,160	0.20	EUR 350,000	Kingdom of Belgium Government Bond 0.9% 22/6/2029	327,044	0.04
AUD 609,000	Australia Government Bond 2.75% 21/11/2029	385,994	0.05	EUR 250,000	Kingdom of Belgium Government Bond 1.4% 22/6/2053	160,766	0.02
AUD 450,000	Australia Government Bond 2.75% 21/5/2041	247,246	0.03	EUR 600,000	Kingdom of Belgium Government Bond 1.6% 22/6/2047	433,438	0.05
AUD 1,090,000	Australia Government Bond 3% 21/3/2047	602,634	0.07	EUR 340,000	Kingdom of Belgium Government Bond 1.7% 22/6/2050	244,621	0.03
AUD 152,000	Australia Government Bond 3.25% 21/6/2039	91,540	0.01	EUR 130,000	Kingdom of Belgium Government Bond 2.25% 22/6/2057	102,836	0.01
		6,229,536	0.70	EUR 1,406,000	Kingdom of Belgium Government Bond 2.75% 22/4/2039	1,351,471	0.15
<b>Austria</b>				EUR 268,000	Kingdom of Belgium Government Bond 3% 22/6/2034	274,156	0.03
USD 249,000	BRF 4.35% 29/9/2026*	217,452	0.02	EUR 370,000	Kingdom of Belgium Government Bond 3.75% 22/6/2045*	401,514	0.04
USD 200,000	Klabin Austria 3.2% 12/1/2031	160,000	0.02			11,393,945	1.28
EUR 1,357,000	Republic of Austria Government Bond 0% 20/2/2030	1,157,284	0.13	<b>Bermuda</b>			
EUR 1,086,000	Republic of Austria Government Bond 0% 20/10/2040	642,051	0.07	USD 76,446	Digicel 8% 1/4/2025	19,255	0.00
EUR 808,000	Republic of Austria Government Bond 0.5% 20/2/2029	735,452	0.08	USD 1,072,500	OHA Credit Funding 12 8.089% 20/7/2033	1,071,217	0.12
EUR 530,000	Republic of Austria Government Bond 0.75% 20/3/2051	307,345	0.03	USD 814,000	Shelter Growth CRE 2022-FL4 Issuer 6.86% 17/6/2037	814,502	0.09
EUR 70,000	Republic of Austria Government Bond 0.85% 30/6/2120	29,248	0.00	USD 2,000,000	Symphony CLO 36 6.709% 24/10/2035	2,008,319	0.23
EUR 500,000	Republic of Austria Government Bond 0.9% 20/2/2032	435,667	0.05			3,913,293	0.44
EUR 3,767,000	Republic of Austria Government Bond 1.2% 20/10/2025	3,818,889	0.43	<b>Brazil</b>			
EUR 90,000	Republic of Austria Government Bond 1.5% 20/2/2047	67,275	0.01	BRL 60,980	Brazil Notas do Tesouro Nacional Serie F 10% 1/1/2025	1,123,073	0.13
EUR 127,000	Republic of Austria Government Bond 1.5% 2/11/2086	75,253	0.01	<b>Canada</b>			
EUR 2,170,000	Republic of Austria Government Bond 1.65% 21/10/2024	2,251,582	0.25	CAD 1,500,000	Canadian Government Bond 0.25% 1/8/2023	1,084,032	0.12
EUR 635,000	Republic of Austria Government Bond 1.85% 23/5/2049	507,839	0.06	CAD 1,939,000	Canadian Government Bond 0.25% 1/3/2026	1,282,017	0.14
				CAD 3,550,000	Canadian Government Bond 1.25% 1/3/2025	2,467,126	0.28

\*All or a portion of this security represents a security on loan.

The notes on pages 986 to 999 form an integral part of these financial statements.

# Global Government Bond Fund continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
CAD 970,000	Canadian Government Bond 1.25% 1/6/2030	616,272	0.07	USD 250,000	CIFC Funding 2013-III-R 6.666% 24/4/2031	245,966	0.03
CAD 420,000	Canadian Government Bond 1.5% 1/9/2024	296,241	0.03	USD 1,374,497	CIFC Funding 2017-II 5.758% 20/4/2030	1,363,158	0.15
CAD 1,890,000	Canadian Government Bond 1.75% 1/12/2053	986,222	0.11	USD 800,000	CIFC Funding 2017-IV 6.366% 24/10/2030	773,814	0.09
CAD 1,510,000	Canadian Government Bond 2% 1/9/2023	1,096,783	0.12	USD 473,563	CIFC Funding 2017-V 5.972% 16/11/2030	470,424	0.05
CAD 60,000	Canadian Government Bond 2% 1/6/2028	41,173	0.01	USD 3,450,000	CIFC Funding 2018-I 5.795% 18/4/2031	3,420,536	0.38
CAD 1,100,000	Canadian Government Bond 2.25% 1/3/2024	791,123	0.09	USD 3,165,000	CIFC Funding 2018-II 5.848% 20/4/2031	3,140,057	0.35
CAD 2,558,000	Canadian Government Bond 2.75% 1/9/2027	1,818,753	0.21	USD 250,000	CIFC Funding 2018-V 5.982% 15/1/2032	247,626	0.03
CAD 1,777,000	Canadian Government Bond 2.75% 1/12/2048	1,182,884	0.13	USD 375,385	Clear Creek CLO 6.008% 20/10/2030	372,224	0.04
CAD 580,000	Canadian Government Bond 3.5% 1/12/2045	437,074	0.05	USD 1,000,000	Deer Creek Clo 2017-1 6.458% 20/10/2030	989,350	0.11
CAD 190,000	Canadian Government Bond 5% 1/6/2037	165,282	0.02	USD 1,000,000	Dryden 41 Senior Loan Fund 6.13% 15/4/2031	978,604	0.11
		12,264,982	1.38	USD 280,290	Dryden 70 CLO 6.53% 16/1/2032	275,390	0.03
				USD 482,379	Dryden XXVIII Senior Loan Fund 6.064% 15/8/2030	479,624	0.05
	<b>Cayman Islands</b>			USD 1,350,000	Flatiron CLO 18 5.869% 17/4/2031	1,340,934	0.15
USD 862,722	ACAS CLO 2015-1 5.685% 18/10/2028	853,829	0.10	USD 330,000	Gaci First Investment 4.75% 14/2/2030	322,987	0.04
USD 1,000,000	AGL CLO 1 6.458% 20/10/2034	967,987	0.11	USD 317,000	Gaci First Investment 5% 13/10/2027	314,623	0.03
USD 737,000	AGL CLO 3 8.092% 15/1/2033	702,949	0.08	USD 691,000	Galaxy XXII CLO 5.992% 16/4/2034	682,190	0.08
USD 1,400,000	AGL CLO 5 5.968% 20/7/2034	1,376,799	0.15	USD 2,656,319	Galaxy XXIII CLO 5.686% 24/4/2029	2,634,429	0.30
USD 415,000	AGL Core CLO 2 6.708% 20/4/2032	407,762	0.05	USD 750,000	Generate CLO 2 5.965% 22/1/2031	742,645	0.08
USD 500,000	AIMCO CLO Series 2017-A 6.908% 20/4/2034	477,729	0.05	USD 250,000	Goldentree Loan Management US CLO 1 5.828% 20/4/2034	245,449	0.03
USD 1,375,000	Allegro CLO XI 6.188% 19/1/2033	1,357,889	0.15	USD 1,400,000	Goldentree Loan Management US Clo 10 5.908% 20/7/2034	1,375,006	0.15
USD 250,000	Allegro CLO XI 6.648% 19/1/2033	245,352	0.03	USD 500,000	Goldentree Loan Management US Clo 10 6.408% 20/7/2034	490,325	0.06
USD 295,000	ANCHORAGE CAPITAL CLO 1-R 5.805% 13/4/2031	291,913	0.03	USD 1,000,000	Goldentree Loan Management US Clo 4 6.416% 24/4/2031	979,390	0.11
USD 980,000	Anchorage Capital CLO 2018-10 5.992% 15/10/2031	972,611	0.11	USD 250,000	Goldentree Loan Management US CLO 5 6.358% 20/10/2032	244,777	0.03
USD 1,000,000	Apidos CLO XV 5.818% 20/4/2031	992,172	0.11	USD 290,949	Goldentree Loan Opportunities XI 5.865% 18/1/2031	289,112	0.03
USD 1,733,000	Apidos CLO XXXII 6.128% 20/1/2033	1,718,168	0.19	USD 1,300,000	Goldentree Loan Management US CLO 1 5.938% 20/10/2034	1,277,485	0.14
USD 500,000	Apidos CLO XXXIX 5.953% 21/4/2035	493,104	0.05	USD 390,000	Grupo Aval 4.375% 4/2/2030	293,276	0.03
USD 750,000	ASSURANT CLO 5.848% 20/4/2031	742,305	0.08	USD 507,992	Madison Park Funding XIII 5.748% 19/4/2030	504,985	0.06
USD 250,000	Bain Capital Credit CLO 2021-4 5.978% 20/10/2034	245,701	0.03	USD 1,000,000	Madison Park Funding XIII 6.298% 19/4/2030	994,524	0.11
USD 834,000	Bain Capital Credit CLO 2021-5 6.465% 23/10/2034	807,968	0.09	USD 637,497	Madison Park Funding XXVI 6.002% 29/7/2030	633,679	0.07
USD 350,000	Bean Creek CLO 5.828% 20/4/2031	346,188	0.04	USD 246,574	Milos CLO 5.878% 20/10/2030	244,887	0.03
USD 500,000	Benefit Street Partners CLO XV 6.495% 18/7/2031	496,016	0.06				
USD 500,000	Canyon CLO 2018-1 5.862% 15/7/2031	495,809	0.06				
USD 500,000	CARLYLE US CLO 2018-1 5.828% 20/4/2031	495,602	0.06				

The notes on pages 986 to 999 form an integral part of these financial statements.

# Global Government Bond Fund continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 1,000,000	Neuberger Berman Loan Advisers CLO 27 6.192% 15/1/2030	986,052	0.11	CNY 42,600,000	China Government Bond 2.69% 12/8/2026	6,144,073	0.69
USD 500,000	Neuberger Berman Loan Advisers CLO 29 5.928% 19/10/2031	495,972	0.06	CNY 2,300,000	China Government Bond 2.69% 15/8/2032	325,211	0.04
USD 830,000	Neuberger Berman Loan Advisers CLO 29 6.498% 19/10/2031	819,194	0.09	CNY 15,000,000	China Government Bond 2.74% 4/8/2026	2,167,513	0.24
USD 750,000	Neuberger Berman Loan Advisers CLO 33 5.872% 16/10/2033	740,514	0.08	CNY 23,200,000	China Government Bond 2.75% 17/2/2032	3,302,616	0.37
USD 700,000	Neuberger Berman Loan Advisers CLO 33 6.392% 16/10/2033	686,322	0.08	CNY 37,000,000	China Government Bond 2.8% 24/3/2029	5,323,869	0.60
USD 1,000,000	Neuberger Berman Loan Advisers CLO 37 6.258% 20/7/2031	985,203	0.11	CNY 23,000,000	China Government Bond 3.01% 13/5/2028	3,360,015	0.38
USD 1,000,000	OCP CLO 2020-18 5.898% 20/7/2032	988,788	0.11	CNY 5,800,000	China Government Bond 3.53% 18/10/2051	868,148	0.10
USD 500,000	Octagon Investment Partners XVII 5.818% 25/1/2031	496,331	0.06	CNY 18,800,000	China Government Bond 3.72% 12/4/2051	2,904,601	0.32
USD 229,635	OZLM Funding IV 6.065% 22/10/2030	228,076	0.02			39,424,498	4.43
USD 650,000	OZLM VI 6.542% 17/4/2031	629,121	0.07	<b>Colombia</b>			
USD 500,000	OZLM XX 6.458% 20/4/2031	484,850	0.05	USD 218,000	Colombia Government International Bond 8% 20/4/2033	215,207	0.02
USD 500,000	Palmer Square CLO 2018-2 5.892% 16/7/2031	496,127	0.06	USD 204,000	Ecopetrol 4.125% 16/1/2025	195,613	0.02
USD 250,000	Palmer Square CLO 2018-2 6.442% 16/7/2031	246,190	0.03	USD 42,000	Ecopetrol 5.875% 18/9/2023	41,853	0.00
USD 250,000	Palmer Square CLO 2020-3 6.464% 15/11/2031	246,508	0.03	USD 946,000	Ecopetrol 6.875% 29/4/2030	843,123	0.10
USD 1,100,000	Pikes Peak CLO 8 5.978% 20/7/2034	1,080,813	0.12			1,295,796	0.14
USD 1,722,000	Regata XII Funding 5.892% 15/10/2032	1,700,500	0.19	<b>Czech Republic</b>			
USD 415,000	Regatta XXI Funding 6.508% 20/10/2034	411,935	0.05	CZK 27,500,000	Czech Republic Government Bond 5% 30/9/2030	1,243,455	0.14
USD 277,863	Rockford Tower CLO 2017-3 5.998% 20/10/2030	276,301	0.03	<b>Denmark</b>			
USD 200,000	Ronshine China 7.35% 15/12/2023	19,500	0.00	DKK 5,160,000	Denmark Government Bond 0.5% 15/11/2029	631,461	0.07
USD 1,000,000	RR 3 5.882% 15/1/2030	993,679	0.11	DKK 6,000,000	Denmark Government Bond 1.75% 15/11/2025	828,793	0.10
USD 1,005,000	RR 4 6.342% 15/4/2030	986,265	0.11	DKK 4,210,000	Denmark Government Bond 4.5% 15/11/2039	726,420	0.08
GBP 100,000	Trafford Centre Finance 4.832% 28/7/2035	93,470	0.01			2,186,674	0.25
USD 236,019	Venture XXVI CLO 5.908% 20/1/2029	233,988	0.03	<b>Dominican Republic</b>			
		55,181,028	6.19	USD 150,000	Dominican Republic International Bond 7.05% 3/2/2031	150,258	0.02
	<b>China</b>			<b>Egypt</b>			
CNY 16,000,000	China Government Bond 1.99% 9/4/2025	2,282,154	0.26	USD 200,000	Egypt Government International Bond 7.5% 16/2/2061	118,500	0.01
CNY 46,800,000	China Government Bond 2.18% 25/8/2025	6,682,015	0.75	<b>Finland</b>			
CNY 22,200,000	China Government Bond 2.28% 17/3/2024	3,198,887	0.36	EUR 290,000	Finland Government Bond 0% 15/9/2023	303,329	0.03
CNY 10,000,000	China Government Bond 2.47% 2/9/2024	1,442,203	0.16	EUR 810,000	Finland Government Bond 0% 15/9/2030	679,941	0.08
CNY 10,000,000	China Government Bond 2.68% 21/5/2030	1,423,193	0.16	EUR 510,000	Finland Government Bond 0.125% 15/4/2036	358,407	0.04
				EUR 140,000	Finland Government Bond 0.125% 15/4/2052*	64,195	0.01
				EUR 200,000	Finland Government Bond 0.25% 15/9/2040	125,798	0.01
				EUR 570,000	Finland Government Bond 0.5% 15/4/2026*	560,712	0.06
				EUR 770,000	Finland Government Bond 0.5% 15/9/2028	709,033	0.08
				EUR 140,000	Finland Government Bond 0.5% 15/9/2029	125,821	0.02

\*All or a portion of this security represents a security on loan.

The notes on pages 986 to 999 form an integral part of these financial statements.

# Global Government Bond Fund continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
EUR 290,000	Finland Government Bond 0.5% 15/4/2043	182,783	0.02	EUR 140,000	French Republic Government Bond OAT 4.5% 25/4/2041	169,062	0.02
EUR 100,000	Finland Government Bond 0.75% 15/4/2031	88,020	0.01	EUR 246,000	French Republic Government Bond OAT 4.75% 25/4/2035	298,448	0.03
EUR 390,000	Finland Government Bond 2% 15/4/2024*	409,292	0.05			44,725,752	5.02
EUR 30,000	Finland Government Bond 2.625% 4/7/2042	28,843	0.00		<b>Germany</b>		
		3,636,174	0.41	EUR 22,150,000	Bundesobligation 0% 10/10/2025*	21,853,606	2.45
	<b>France</b>			EUR 640,000	Bundesobligation 0% 10/4/2026*	622,375	0.07
EUR 12,304	FCT Noria 2018-1 3.514% 25/6/2038	12,986	0.00	EUR 940,000	Bundesobligation 0% 16/4/2027*	890,540	0.10
EUR 12,304	FCT Noria 2018-1 4.664% 25/6/2038	12,843	0.00	EUR 900,000	Bundesobligation 1.3% 15/10/2027*	897,218	0.10
EUR 74,098	FCT Noria 2021 3.903% 25/10/2049	76,301	0.01	EUR 69,600,000	Bundesobligation 1.3% 15/10/2027*	69,501,052	7.80
EUR 720,000	French Republic Government Bond OAT 0% 25/2/2025	718,690	0.08	EUR 3,261,000	Bundesrepublik Deutschland Bundesanleihe 0% 15/8/2031	2,782,571	0.31
EUR 5,023,000	French Republic Government Bond OAT 0% 25/3/2025*	5,002,031	0.56	EUR 4,271,000	Bundesrepublik Deutschland Bundesanleihe 0% 15/5/2036*	3,163,000	0.36
EUR 2,740,000	French Republic Government Bond OAT 0% 25/2/2026	2,655,546	0.30	EUR 2,450,000	Bundesrepublik Deutschland Bundesanleihe 1.8% 15/8/2053*	2,166,406	0.24
EUR 10,875,000	French Republic Government Bond OAT 0% 25/2/2027*	10,251,376	1.15	EUR 4,409,000	Bundesrepublik Deutschland Bundesanleihe 4% 4/1/2037*	5,355,098	0.60
EUR 610,000	French Republic Government Bond OAT 0% 25/11/2031	497,935	0.06	EUR 1,074,000	Bundesrepublik Deutschland Bundesanleihe 4.75% 4/7/2034*	1,369,742	0.16
EUR 6,050,000	French Republic Government Bond OAT 0.5% 25/5/2025	6,064,469	0.68	EUR 100,000	FCT Autonoria DE 2023 0% 26/1/2043	106,503	0.01
EUR 1,640,000	French Republic Government Bond OAT 0.5% 25/5/2040	1,083,145	0.12			108,708,111	12.20
EUR 5,819,000	French Republic Government Bond OAT 0.5% 25/6/2044*	3,481,504	0.39		<b>Greece</b>		
EUR 1,540,000	French Republic Government Bond OAT 0.75% 25/2/2028	1,462,292	0.16	EUR 270,000	Hellenic Republic Government Bond 0% 12/2/2026	257,277	0.03
EUR 150,000	French Republic Government Bond OAT 0.75% 25/5/2052	81,920	0.01	EUR 40,000	Hellenic Republic Government Bond 1.75% 18/6/2032	34,100	0.00
EUR 2,434,000	French Republic Government Bond OAT 0.75% 25/5/2053	1,302,166	0.15	EUR 161,000	Hellenic Republic Government Bond 4.25% 15/6/2033	169,373	0.02
EUR 3,556,000	French Republic Government Bond OAT 1% 25/11/2025*	3,573,389	0.40			460,750	0.05
EUR 2,590,000	French Republic Government Bond OAT 1% 25/5/2027	2,530,649	0.28		<b>Hong Kong</b>		
EUR 30,000	French Republic Government Bond OAT 1.25% 25/5/2036	24,783	0.00	USD 400,000	Yango Justice International 7.5% 15/4/2024	13,000	0.00
EUR 2,453,382	French Republic Government Bond OAT 1.5% 25/5/2050	1,729,953	0.20	USD 200,000	Yango Justice International 8.25% 25/11/2023	6,500	0.00
EUR 1,500,000	French Republic Government Bond OAT 1.75% 25/6/2039	1,274,691	0.14			19,500	0.00
EUR 354,000	French Republic Government Bond OAT 1.75% 25/5/2066	241,166	0.03		<b>Indonesia</b>		
EUR 1,670,000	French Republic Government Bond OAT 2% 25/5/2048	1,349,788	0.15	USD 200,000	Freeport Indonesia 4.763% 14/4/2027	192,523	0.02
EUR 140,000	French Republic Government Bond OAT 2.5% 25/5/2043	127,377	0.02	IDR 13,723,000,000	Indonesia Treasury Bond 6.375% 15/4/2032	874,407	0.10
EUR 105,000	French Republic Government Bond OAT 3.25% 25/5/2045	107,888	0.01	IDR 12,529,000,000	Indonesia Treasury Bond 7% 15/2/2033	828,746	0.09
EUR 525,000	French Republic Government Bond OAT 4% 25/10/2038	595,354	0.07	IDR 7,403,000,000	Indonesia Treasury Bond 7.125% 15/6/2038	485,872	0.05
				IDR 6,808,000,000	Indonesia Treasury Bond 8.25% 15/5/2036	492,785	0.06
						2,874,333	0.32
					<b>International</b>		
				EUR 11,500,000	European Investment Bank 4.5% 15/10/2025	12,566,096	1.41
				EUR 9,000,000	European Union 2% 4/10/2027*	9,045,039	1.02

\*All or a portion of this security represents a security on loan.

The notes on pages 986 to 999 form an integral part of these financial statements.

# Global Government Bond Fund continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
EUR 683,200	European Union 3% 4/3/2053	652,645	0.07				
EUR 838,000	European Union 3.375% 4/11/2042	864,266	0.10				
		23,128,046	2.60				
	<b>Ireland</b>				<b>Israel</b>		
USD 243,000	ASG Finance Designated Activity 7.875% 3/12/2024	236,925	0.03	ILS 7,750,000	Israel Government Bond - Fixed 1% 31/3/2030	1,747,415	0.20
EUR 145,000	Avoca CLO XXII 3.588% 15/4/2035	145,025	0.02		<b>Italy</b>		
EUR 182,000	CVC Cordatus Loan Fund IV 3.967% 22/2/2034	182,637	0.02	EUR 200,515	Cassia 2022-1 6.154% 22/5/2034	193,026	0.02
EUR 250,000	CVC Cordatus Loan Fund V 3.893% 21/7/2030	258,305	0.03	EUR 4,600,000	Italy Buoni Poliennali Del Tesoro 0% 1/4/2026	4,353,816	0.49
EUR 100,000	Henley CLO IV 3.799% 25/4/2034	100,701	0.01	EUR 5,020,000	Italy Buoni Poliennali Del Tesoro 0% 1/8/2026	4,695,608	0.53
EUR 250,000	Invesco Euro CLO IV 3.988% 15/4/2033	253,441	0.03	EUR 3,770,000	Italy Buoni Poliennali Del Tesoro 0.35% 1/2/2025	3,764,011	0.42
EUR 2,365,000	Ireland Government Bond 1.1% 15/5/2029	2,237,681	0.25	EUR 1,670,000	Italy Buoni Poliennali Del Tesoro 0.6% 1/8/2031*	1,323,190	0.15
EUR 417,000	Ireland Government Bond 1.5% 15/5/2050	292,458	0.03	EUR 290,000	Italy Buoni Poliennali Del Tesoro 0.95% 1/8/2030	245,699	0.03
EUR 470,000	Ireland Government Bond 1.7% 15/5/2037	405,602	0.05	EUR 1,390,000	Italy Buoni Poliennali Del Tesoro 0.95% 1/3/2037*	937,318	0.11
EUR 386,000	Ireland Government Bond 3% 18/10/2043	386,489	0.04	EUR 2,560,000	Italy Buoni Poliennali Del Tesoro 1.1% 1/4/2027	2,441,981	0.27
EUR 144,333	Last Mile Logistics Pan Euro Finance 4.082% 17/8/2033	142,474	0.02	EUR 520,000	Italy Buoni Poliennali Del Tesoro 1.35% 1/4/2030	459,549	0.05
EUR 151,968	Last Mile PE 2021 3.882% 17/8/2031	152,728	0.02	EUR 5,590,000	Italy Buoni Poliennali Del Tesoro 1.5% 30/4/2045	3,434,772	0.39
EUR 136,971	Last Mile PE 2021 4.282% 17/8/2031	135,435	0.02	EUR 6,290,000	Italy Buoni Poliennali Del Tesoro 1.85% 1/7/2025	6,419,704	0.72
EUR 200,000	LT Autorahoitus III 5.156% 17/12/2032	217,973	0.02	EUR 1,381,000	Italy Buoni Poliennali Del Tesoro 2.15% 1/3/2072*	820,223	0.09
EUR 269,055	Pearl Finance 2020 4.582% 17/11/2032	275,631	0.03	EUR 1,030,000	Italy Buoni Poliennali Del Tesoro 2.45% 1/9/2050*	739,241	0.08
EUR 212,412	Pearl Finance 2020 5.182% 17/11/2032	218,262	0.02	EUR 2,680,000	Italy Buoni Poliennali Del Tesoro 2.65% 1/12/2027	2,700,446	0.30
EUR 97,000	River Green Finance 2020 3.443% 22/1/2032	98,108	0.01	EUR 720,000	Italy Buoni Poliennali Del Tesoro 2.8% 1/12/2028	719,920	0.08
EUR 591,000	RRE 5 Loan Management 4.038% 15/1/2037	594,331	0.07	EUR 640,000	Italy Buoni Poliennali Del Tesoro 3% 1/8/2029	639,235	0.07
GBP 451,656	Taurus 2019-2 UK 5.865% 17/11/2029	540,086	0.06	EUR 1,610,000	Italy Buoni Poliennali Del Tesoro 3.25% 1/3/2038	1,451,119	0.16
GBP 389,851	Taurus 2019-2 UK 6.165% 17/11/2029	462,751	0.05	EUR 470,000	Italy Buoni Poliennali Del Tesoro 3.45% 1/3/2048	415,651	0.05
GBP 99,271	Taurus 2021-1 UK 5.595% 17/5/2031	112,644	0.01	EUR 595,000	Italy Buoni Poliennali Del Tesoro 3.85% 1/9/2049	555,214	0.06
GBP 98,566	Taurus 2021-4 UK 6.045% 17/8/2031	110,936	0.01			36,309,723	4.07
EUR 113,000	Voya Euro CLO III 3.938% 15/4/2033	115,123	0.01		<b>Jamaica</b>		
EUR 684,000	Voya Euro CLO IV 4.038% 15/10/2034	693,645	0.08	USD 41,183	Digicel International Finance /Digicel international 8% 31/12/2026	18,437	0.00
		8,369,391	0.94	USD 103,163	Digicel International Finance /Digicel international 8.75% 25/5/2024	89,821	0.01
	<b>Isle of Man</b>			USD 62,757	Digicel International Finance /Digicel international 13% 31/12/2025	31,861	0.01
USD 200,000	AngloGold Ashanti 3.75% 1/10/2030	170,857	0.02			140,119	0.02
					<b>Japan</b>		
				JPY 417,200,000	Japan Government Five Year Bond 0.005% 20/3/2027	3,040,300	0.34
				JPY 78,400,000	Japan Government Forty Year Bond 0.5% 20/3/2059	429,297	0.05

\*All or a portion of this security represents a security on loan.

# Global Government Bond Fund continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
JPY 334,000,000	Japan Government Forty Year Bond 0.5% 20/3/2060	1,828,503	0.21	JPY 2,690,250,000	Japan Treasury Discount Bill 0% 10/4/2023	19,699,272	2.21
JPY 447,050,000	Japan Government Forty Year Bond 0.7% 20/3/2061	2,616,989	0.29	JPY 5,472,250,000	Japan Treasury Discount Bill 0% 15/5/2023	40,076,930	4.50
JPY 491,250,000	Japan Government Forty Year Bond 1% 20/3/2062	3,138,781	0.35			118,581,675	13.31
JPY 54,050,000	Japan Government Ten Year Bond 0.1% 20/12/2028	391,009	0.04		<b>Jersey</b>		
JPY 77,300,000	Japan Government Ten Year Bond 0.1% 20/6/2029	556,567	0.06	USD 1,500,000	AGL CLO 20 7.589% 20/7/2035	1,492,597	0.17
JPY 216,350,000	Japan Government Ten Year Bond 0.1% 20/9/2029	1,555,561	0.18		<b>Luxembourg</b>		
JPY 58,000,000	Japan Government Ten Year Bond 0.1% 20/12/2029	416,155	0.05	USD 72,000	Atento Luxco 1 8% 10/2/2026	23,112	0.00
JPY 265,450,000	Japan Government Thirty Year Bond 0.4% 20/6/2049	1,531,998	0.17	USD 32,000	Atento Luxco 1 8% 10/2/2026	10,272	0.00
JPY 351,400,000	Japan Government Thirty Year Bond 0.4% 20/12/2049	2,017,341	0.23	EUR 147,000	BL Consumer Credit 2021 4.053% 25/9/2038	151,632	0.02
JPY 161,400,000	Japan Government Thirty Year Bond 0.4% 20/3/2050	924,189	0.10	EUR 191,000	BL Consumer Credit 2021 5.253% 25/9/2038	193,955	0.02
JPY 5,400,000	Japan Government Thirty Year Bond 0.6% 20/6/2050	32,609	0.00	USD 293,000	EIG Pearl 4.387% 30/11/2046*	224,035	0.02
JPY 236,600,000	Japan Government Thirty Year Bond 0.7% 20/12/2050	1,462,160	0.16	EUR 102,290	Germany Compartment Consumer 2020-1 4.125% 14/11/2034	107,280	0.01
JPY 53,150,000	Japan Government Thirty Year Bond 0.8% 20/3/2047	349,611	0.04	EUR 51,145	Germany Compartment Consumer 2020-1 4.875% 14/11/2034	53,410	0.01
JPY 50,000,000	Japan Government Thirty Year Bond 0.8% 20/12/2047	326,034	0.04	USD 169,000	Gol Finance 7% 31/1/2025	76,219	0.01
JPY 7,400,000	Japan Government Thirty Year Bond 0.8% 20/3/2048	48,172	0.01	USD 200,000	Kenbourne Invest 4.7% 22/1/2028*	140,077	0.02
JPY 21,450,000	Japan Government Thirty Year Bond 0.9% 20/9/2048	142,380	0.02	USD 217,000	Kenbourne Invest 6.875% 26/11/2024	196,584	0.02
JPY 1,914,050,000	Japan Government Thirty Year Bond 1% 20/3/2052	12,763,136	1.43	USD 193,250	MC Brazil Downstream Trading 7.25% 30/6/2031	159,307	0.02
JPY 828,100,000	Japan Government Twenty Year Bond 0.3% 20/12/2039	5,339,848	0.60	USD 250,000	Simpair Europe 5.2% 26/1/2031	176,139	0.02
JPY 516,450,000	Japan Government Twenty Year Bond 0.4% 20/3/2039	3,430,995	0.39			1,512,022	0.17
JPY 1,159,300,000	Japan Government Twenty Year Bond 0.4% 20/3/2040	7,584,805	0.85		<b>Malaysia</b>		
JPY 160,800,000	Japan Government Twenty Year Bond 0.5% 20/3/2038	1,103,533	0.12	MYR 10,000	Malaysia Government Bond 4.254% 31/5/2035	225,628	0.02
JPY 260,000,000	Japan Government Twenty Year Bond 0.5% 20/6/2038	1,775,515	0.20	MYR 41,100	Malaysia Government Bond 4.696% 15/10/2042	975,872	0.11
JPY 102,000,000	Japan Government Twenty Year Bond 0.6% 20/12/2036	721,344	0.08	MYR 9,500	Malaysia Government Bond 4.921% 6/7/2048	227,578	0.02
JPY 12,550,000	Japan Government Twenty Year Bond 0.7% 20/3/2037	89,797	0.01	MYR 30,000	Malaysia Government Investment Issue 4.07% 30/9/2026	680,560	0.08
JPY 477,000,000	Japan Government Twenty Year Bond 0.7% 20/9/2038	3,343,749	0.38	MYR 49,800	Malaysia Government Investment Issue 4.245% 30/9/2030	1,138,053	0.13
JPY 76,550,000	Japan Government Twenty Year Bond 1% 20/12/2035	575,030	0.06			3,247,691	0.36
JPY 106,350,000	Japan Government Twenty Year Bond 1.2% 20/12/2034	820,415	0.09		<b>Mexico</b>		
JPY 10,000,000	Japan Government Twenty Year Bond 1.8% 20/9/2030	80,414	0.01	USD 200,000	Axtel 6.375% 14/11/2024	182,453	0.02
JPY 45,150,000	Japan Government Twenty Year Bond 2.1% 20/3/2030	369,236	0.04	USD 200,000	Banco Mercantil del Norte 5.875% 24/1/2172	179,187	0.02
				USD 200,000	Banco Mercantil del Norte 6.625% 24/1/2172	173,190	0.02
				USD 200,000	Braskem Idesa SAPI 6.99% 20/2/2032	143,500	0.01
				USD 74,000	Grupo Televisa SAB 6.625% 15/1/2040	76,754	0.01
				USD 200,000	Industrias Penoles 4.75% 6/8/2050	163,041	0.02
				USD 200,000	Metalsa S A P I De 3.75% 4/5/2031	153,834	0.02
				MXN 248,000	Mexican Bonos 5.75% 5/3/2026	1,193,263	0.13
				MXN 273,000	Mexican Bonos 7.5% 3/6/2027	1,370,376	0.15

\* All or a portion of this security represents a security on loan.

The notes on pages 986 to 999 form an integral part of these financial statements.



# Global Government Bond Fund continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
MXN 540,000	Mexican Bonos 7.5% 26/5/2033	2,597,623	0.29		<b>New Zealand</b>		
MXN 340,169	Mexican Bonos 7.75% 29/5/2031	1,693,008	0.19	NZD 2,390,000	New Zealand Government Bond 0.5% 15/5/2026	1,293,741	0.14
MXN 150,000	Mexican Bonos 8% 5/9/2024	779,786	0.09	NZD 520,000	New Zealand Government Bond 2% 15/5/2032	260,322	0.03
MXN 553,785	Mexican Bonos 8.5% 31/5/2029	2,889,770	0.33			1,554,063	0.17
MXN 263,904	Mexican Bonos 8.5% 18/11/2038	1,345,191	0.15		<b>Norway</b>		
MXN 120,000	Mexican Bonos 10% 5/12/2024	642,860	0.07	NOK 4,400,000	Norway Government Bond 1.375% 19/8/2030	367,823	0.04
USD 200,000	Mexico Government International Bond 4.28% 14/8/2041	159,555	0.02	NOK 7,000,000	Norway Government Bond 1.5% 19/2/2026	639,171	0.07
USD 200,000	Mexico Government International Bond 4.875% 19/5/2033	185,500	0.02			1,006,994	0.11
USD 200,000	Minera Mexico de 4.5% 26/1/2050	151,388	0.02		<b>Paraguay</b>		
USD 200,000	Nemak 3.625% 28/6/2031	151,147	0.02	USD 200,000	Frigorifico Concepcion 7.7% 21/7/2028	148,156	0.02
		14,231,426	1.60		<b>Peru</b>		
	<b>Netherlands</b>			USD 200,000	InRetail Consumer 3.25% 22/3/2028	169,099	0.02
USD 263,000	Braskem Netherlands Finance 8.5% 23/1/2081	264,982	0.03		<b>Poland</b>		
EUR 100,000	Domi 2023-1 0% 15/2/2055	105,801	0.01	PLN 3,460,000	Republic of Poland Government Bond 1.75% 25/4/2032	533,394	0.06
EUR 125,000	Dutch Property Finance 2020-2 3.818% 28/1/2058	130,798	0.02	PLN 3,420,000	Republic of Poland Government Bond 2.25% 25/10/2024	725,650	0.08
EUR 100,000	Jubilee Place 3.928% 17/1/2059	101,435	0.01	PLN 5,940,000	Republic of Poland Government Bond 2.5% 25/7/2027	1,149,019	0.13
EUR 1,260,000	Netherlands Government Bond 0% 15/1/2026	1,228,654	0.14	PLN 3,615,000	Republic of Poland Government Bond 4% 25/10/2023	807,395	0.09
EUR 1,270,000	Netherlands Government Bond 0% 15/7/2030	1,092,680	0.12	EUR 200,000	Republic of Poland Government International Bond 3.875% 14/2/2033	205,650	0.03
EUR 1,411,000	Netherlands Government Bond 0% 15/7/2031	1,178,797	0.13	EUR 200,000	Republic of Poland Government International Bond 4.25% 14/2/2043	205,050	0.02
EUR 1,072,000	Netherlands Government Bond 0% 15/1/2052*	519,859	0.06			3,626,158	0.41
EUR 350,000	Netherlands Government Bond 0.25% 15/7/2025	348,046	0.04		<b>Portugal</b>		
EUR 680,000	Netherlands Government Bond 0.25% 15/7/2029*	611,575	0.07	EUR 44,194	TAGUS - Sociedade de Titularizacao de Creditos SA/Volta VII 0.7% 12/2/2024	46,111	0.00
EUR 1,509,000	Netherlands Government Bond 0.5% 15/7/2026	1,474,401	0.17		<b>Romania</b>		
EUR 1,550,000	Netherlands Government Bond 0.5% 15/1/2040	1,106,626	0.12	EUR 199,000	Romanian Government International Bond 2.125% 7/3/2028	179,215	0.02
EUR 840,000	Netherlands Government Bond 0.75% 15/7/2028	796,696	0.09		<b>Saudi Arabia</b>		
EUR 160,000	Netherlands Government Bond 2.5% 15/1/2033	162,916	0.02	USD 373,000	Saudi Government International Bond 3.45% 2/2/2061	258,268	0.03
EUR 555,000	Netherlands Government Bond 2.75% 15/1/2047	573,342	0.06		<b>Singapore</b>		
EUR 280,000	Netherlands Government Bond 3.75% 15/1/2042	328,176	0.04	USD 186,000	Continuum Energy Levanter 4.5% 9/2/2027	164,145	0.02
EUR 385,000	Netherlands Government Bond 4% 15/1/2037	452,620	0.05	SGD 1,890,000	Singapore Government Bond 2.125% 1/6/2026	1,338,811	0.15
EUR 520,000	Netherlands Government Bond 5.5% 15/1/2028	614,909	0.07	SGD 290,000	Singapore Government Bond 2.375% 1/7/2039	190,939	0.02
USD 122,000	NXP / NXP Funding / NXP USA 2.5% 11/5/2031	95,964	0.01	SGD 170,000	Singapore Government Bond 2.75% 1/4/2042	120,217	0.01
USD 1,791,000	NXP / NXP Funding / NXP USA 2.65% 15/2/2032	1,401,771	0.16	SGD 840,000	Singapore Government Bond 2.75% 1/3/2046	598,563	0.07
		12,590,048	1.42	SGD 1,140,000	Singapore Government Bond 2.875% 1/9/2030	817,733	0.09
						3,230,408	0.36

\*All or a portion of this security represents a security on loan.

The notes on pages 986 to 999 form an integral part of these financial statements.

# Global Government Bond Fund continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
<b>South Africa</b>				<b>United Kingdom</b>			
ZAR 8,704,344	Republic of South Africa Government Bond 8% 31/1/2030	425,802	0.05	USD 572,150	Avianca Midco 2 9% 1/12/2028	475,242	0.06
ZAR 10,898,431	Republic of South Africa Government Bond 9% 31/1/2040	483,597	0.05	GBP 165,000	Azure Finance NO 2 6.933% 20/7/2030	201,365	0.02
		909,399	0.10	GBP 115,000	Canada Square Funding 6 5.267% 17/1/2059	132,270	0.02
<b>Spain</b>				GBP 130,000	Canada Square Funding 6 5.667% 17/1/2059	145,325	0.02
EUR 80,426	Autonomia Spain 2021 FT 3.953% 31/1/2039	82,223	0.01	EUR 200,000	Channel Link Enterprises Finance 2.706% 30/6/2050	189,381	0.02
EUR 80,426	Autonomia Spain 2021 FT 5.053% 31/1/2039	81,730	0.01	GBP 115,000	CMF 2020-1 4.933% 16/1/2057	138,573	0.02
EUR 80,426	Autonomia Spain 2021 FT 6.303% 31/1/2039	80,929	0.01	GBP 100,000	CMF 2020-1 5.183% 16/1/2057	119,589	0.01
EUR 100,000	Autonomia Spain 2022 FT 9.403% 29/1/2040	107,313	0.01	GBP 200,000	Dowson 2021-2 5.533% 20/10/2028	238,483	0.03
EUR 47,788	FT Santander Consumer Spain Auto 2020-1 3.997% 21/3/2033	49,179	0.00	GBP 232,000	Finsbury Square 4.854% 16/12/2067	269,373	0.03
EUR 1,120,000	Spain Government Bond 0% 31/1/2027	1,045,820	0.12	GBP 100,000	Funding V 5.633% 15/10/2025	118,962	0.01
EUR 2,296,000	Spain Government Bond 0.85% 30/7/2037	1,626,452	0.18	GBP 100,000	Funding VI 7.033% 15/7/2026	123,023	0.02
EUR 1,850,000	Spain Government Bond 1% 31/10/2050*	1,002,090	0.11	GBP 87,729	Greene King Finance 4.064% 15/3/2035	90,458	0.01
EUR 2,230,000	Spain Government Bond 1.2% 31/10/2040	1,541,283	0.17	GBP 181,000	Harben Finance 4.855% 28/9/2055	207,434	0.02
EUR 530,000	Spain Government Bond 1.4% 30/7/2028	509,359	0.06	GBP 179,000	Harben Finance 5.205% 28/9/2055	194,560	0.02
EUR 540,000	Spain Government Bond 1.45% 31/10/2071	262,174	0.03	GBP 100,000	Hops Hill No2 6.183% 27/11/2054	121,542	0.01
EUR 17,200,000	Spain Government Bond 2.55% 31/10/2032	16,723,847	1.88	GBP 100,000	Hops Hill No2 6.783% 27/11/2054	120,025	0.01
EUR 370,000	Spain Government Bond 2.7% 31/10/2048	312,897	0.03	GBP 140,000	Lanebrook Mortgage Transaction 2020-1 5.814% 12/6/2057	168,001	0.02
EUR 534,000	Spain Government Bond 3.45% 30/7/2066	492,665	0.06	GBP 100,000	Mortimer BTL 2021-1 5.11% 23/6/2053	116,461	0.01
EUR 64,000	Spain Government Bond 4.9% 30/7/2040	75,758	0.01	EUR 27,967	Paragon Mortgages No 12 3.134% 15/11/2038	27,044	0.00
EUR 705,000	Spain Government Bond 5.15% 31/10/2044	875,932	0.10	GBP 100,000	Paragon Mortgages No 25 5.015% 15/5/2050	121,438	0.01
		24,869,651	2.79	GBP 100,000	Paragon Mortgages No 25 5.365% 15/5/2050	121,004	0.01
<b>Sweden</b>				GBP 267,462	Parkmore Point RMBS 2022-1 5.362% 25/7/2045	320,163	0.04
SEK 200,000	Sweden Government Bond 0.75% 12/5/2028	17,295	0.00	GBP 136,000	Polaris 2022-1 5.933% 23/10/2059	154,490	0.02
SEK 4,450,000	Sweden Government Bond 0.75% 12/11/2029	374,932	0.04	GBP 298,000	Polaris 2022-1 7.333% 23/10/2059	342,282	0.04
SEK 8,000,000	Sweden Government Bond 1% 12/11/2026	715,306	0.08	GBP 100,000	Residential Mortgage 32 5.849% 20/6/2070	120,425	0.01
SEK 1,500,000	Sweden Government Bond 3.5% 30/3/2039	158,278	0.02	GBP 150,000	Sage AR Funding No 1 6.095% 17/11/2030	169,888	0.02
		1,265,811	0.14	GBP 100,000	Tower Bridge Funding 2020-1 6.099% 20/9/2063	121,359	0.01
<b>Thailand</b>				GBP 100,000	Tower Bridge Funding 2020-1 7.099% 20/9/2063	122,613	0.02
USD 200,000	Bangkok Bank Hong Kong 5% 23/3/2171	189,997	0.02	GBP 124,000	Tower Bridge Funding 2021-1 5.698% 21/7/2064	149,370	0.02
<b>Turkey</b>				GBP 106,000	Tower Bridge Funding 2021-1 5.998% 21/7/2064	126,663	0.02
USD 257,000	Turkey Government International Bond 4.875% 16/4/2043	164,801	0.02				
<b>United Arab Emirates</b>							
USD 211,000	Emirates NBD Bank 6.125% 20/9/2171	210,112	0.02				

\*All or a portion of this security represents a security on loan.

The notes on pages 986 to 999 form an integral part of these financial statements.

# Global Government Bond Fund continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
GBP 100,000	Tower Bridge Funding 2021-2 5.746% 20/11/2063	113,020	0.01	GBP 1,616,500	United Kingdom Gilt 3.5% 22/1/2045	1,757,232	0.20
GBP 100,000	Tower Bridge Funding 2022-1 4.899% 20/12/2063	114,638	0.01	GBP 20,000	United Kingdom Gilt 3.5% 22/7/2068	21,967	0.00
GBP 305,000	Turbo Finance 9 5.583% 20/8/2028	370,349	0.04	GBP 289,000	United Kingdom Gilt 4.25% 7/12/2040	352,826	0.04
GBP 115,000	Twin Bridges 2020-1 5.814% 12/12/2054	138,921	0.02	GBP 36,000	United Kingdom Gilt 4.25% 7/12/2055	44,688	0.00
GBP 125,000	Twin Bridges 2020-1 6.564% 12/12/2054	150,888	0.02	GBP 67,000	United Kingdom Gilt 4.5% 7/12/2042	84,451	0.01
GBP 138,000	Twin Bridges 2021-1 5.164% 12/3/2055	161,578	0.02			41,359,509	4.64
GBP 100,000	Twin Bridges 2021-1 5.664% 12/3/2055	115,367	0.01		<b>United States</b>		
GBP 100,000	Twin Bridges 2022-1 5.264% 1/12/2055	112,589	0.01	USD 330,000	1211 Avenue of the Americas Trust 2015-1211 4.142% 10/8/2035	294,130	0.03
GBP 100,000	Twin Bridges 2022-2 5.564% 12/6/2055	119,272	0.01	USD 500,000	1211 Avenue of the Americas Trust 2015-1211 4.142% 10/8/2035	452,964	0.05
GBP 250,737	Unique Pub Finance 5.659% 30/6/2027	303,138	0.03	USD 230,000	245 Park Avenue Trust 2017-245P 3.657% 5/6/2037	171,334	0.02
GBP 3,934,000	United Kingdom Gilt 0.125% 30/1/2026*	4,305,169	0.48	USD 415,000	245 Park Avenue Trust 2017-245P 3.657% 5/6/2037	351,043	0.04
GBP 290,000	United Kingdom Gilt 0.25% 31/7/2031*	262,855	0.03	USD 360,000	280 Park Avenue 2017-280P Mortgage Trust 6.117% 15/9/2034	338,396	0.04
GBP 5,000	United Kingdom Gilt 0.375% 22/10/2030*	4,715	0.00	USD 1,450,000	Aon 2.8% 15/5/2030	1,235,607	0.14
GBP 1,635,000	United Kingdom Gilt 0.5% 22/10/2061*	650,316	0.07	USD 730,000	AREIT 2022-CRE7 6.806% 17/6/2039	721,948	0.08
GBP 1,390,000	United Kingdom Gilt 0.625% 7/6/2025	1,574,473	0.18	USD 340,000	BAMLL Commercial Mortgage Trust 2015-200P 3.596% 14/4/2033	283,051	0.03
GBP 5,800,000	United Kingdom Gilt 0.875% 31/7/2033	5,235,335	0.59	USD 450,613	BAMLL Commercial Mortgage Trust 2018-DSNY 6.288% 15/9/2034	437,619	0.05
GBP 190,000	United Kingdom Gilt 1% 22/4/2024*	222,707	0.02	USD 662,106	Bayview Commercial Asset Trust 2006-1 5.022% 25/4/2036	601,317	0.07
GBP 544,000	United Kingdom Gilt 1% 31/1/2032	520,705	0.06	USD 470,000	BBCMS 2017-DELIC Mortgage Trust 5.743% 15/8/2036	466,450	0.05
GBP 1,750,000	United Kingdom Gilt 1.125% 22/10/2073	860,362	0.10	USD 410,000	BDS 2022-FL12 6.7% 19/8/2038	407,240	0.05
GBP 3,310,000	United Kingdom Gilt 1.25% 22/7/2027*	3,609,518	0.41	USD 408,000	Benchmark 2018-B2 Mortgage Trust 4.271% 15/2/2051	352,843	0.04
GBP 3,290,000	United Kingdom Gilt 1.25% 22/10/2041	2,481,006	0.28	USD 264,000	Benchmark 2018-B3 Mortgage Trust 4.295% 10/4/2051	239,232	0.03
GBP 3,280,000	United Kingdom Gilt 1.25% 31/7/2051*	2,062,505	0.23	USD 795,000	Benchmark 2018-B4 Mortgage Trust 4.121% 15/7/2051	754,602	0.08
GBP 2,010,000	United Kingdom Gilt 1.5% 31/7/2053	1,333,646	0.15	USD 510,000	Broadcom 4% 15/4/2029	460,762	0.05
GBP 1,620,000	United Kingdom Gilt 1.625% 22/10/2054	1,105,409	0.12	USD 350,000	BXP Trust 2017-GM 3.425% 13/6/2039	285,314	0.03
GBP 139,000	United Kingdom Gilt 1.75% 7/9/2037	125,279	0.01	USD 320,000	BXP Trust 2017-GM 3.425% 13/6/2039	269,026	0.03
GBP 865,000	United Kingdom Gilt 1.75% 22/1/2049*	647,523	0.07	USD 2,597,000	Cameron LNG 2.902% 15/7/2031	2,249,235	0.25
GBP 360,000	United Kingdom Gilt 1.75% 22/7/2057	252,009	0.03	USD 12,000	Citigroup 3.057% 25/1/2033	9,803	0.00
GBP 960,000	United Kingdom Gilt 2% 7/9/2025*	1,115,520	0.13	USD 231,530	Citigroup Mortgage Loan Trust 2006-FX1 5.775% 25/10/2036	152,879	0.02
GBP 4,310,000	United Kingdom Gilt 2.75% 7/9/2024*	5,131,692	0.58	USD 305,304	CitiMortgage Alternative Loan Trust Series 2007-A5 6% 25/5/2037	277,032	0.03
GBP 675,000	United Kingdom Gilt 3.25% 22/1/2044	708,569	0.08	USD 440,000	COMM 2014-UBS5 Mortgage Trust 4.514% 10/9/2047	413,468	0.05

\*All or a portion of this security represents a security on loan.

The notes on pages 986 to 999 form an integral part of these financial statements.

# Global Government Bond Fund continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 1,131,519	COMM 2015-CCRE27 Mortgage Trust 4.338% 10/10/2048	1,038,035	0.12	USD 176,453	Mosaic Solar Loan Trust 2022-2 4.38% 21/1/2053	164,433	0.02
USD 876,000	Crown Castle 3.3% 1/7/2030	761,705	0.08	USD 690,000	MSSG Trust 2017-237P 3.397% 13/9/2039	606,062	0.07
USD 201,000	CSAIL 2015-C4 Commercial Mortgage Trust 3.558% 15/11/2048	167,417	0.02	USD 132,808	Navient Private Education Refi Loan Trust 2019-D 3.01% 15/12/2059	122,115	0.01
USD 246,804	CWABS Asset-Backed Certificates Trust 2006-25 4.757% 25/6/2037	227,615	0.03	USD 299,826	New Century Home Equity Loan Trust Series 2005-B 5.337% 25/10/2035	291,299	0.03
USD 725,761	Deutsche Alt-A Mortgage Loan Trust Series 2007-OA4/DE 4.997% 25/8/2047	573,238	0.06	USD 661,086	Newcastle Mortgage Trust 2007-1 4.847% 25/4/2037	648,555	0.07
USD 1,290,000	Entergy Louisiana 2.35% 15/6/2032	1,018,586	0.11	USD 621,000	Oncor Electric Delivery 4.55% 15/9/2032	599,219	0.07
USD 4,190,000	Equinix 3.2% 18/11/2029	3,646,182	0.41	USD 1,400,000	OneMain Financial Issuance Trust 2019-2 3.14% 14/10/2036	1,278,704	0.14
USD 625,000	FS Rialto 2022-FL6 Issuer 7.144% 17/8/2037	625,333	0.07	USD 485,764	OneMain Financial Issuance Trust 2020-A 3.84% 14/5/2032	482,925	0.05
USD 250,010	GoodLeap Sustainable Home Solutions Trust 2021-5 2.31% 20/10/2048	198,139	0.02	USD 100,000	OneMain Financial Issuance Trust 2021-1 2.22% 16/6/2036	81,996	0.01
USD 1,179,658	GoodLeap Sustainable Home Solutions Trust 2022-3 4.95% 20/7/2049	1,109,801	0.13	USD 100,000	OneMain Financial Issuance Trust 2021-1 2.47% 16/6/2036	77,861	0.01
USD 369,515	GSMPS Mortgage Loan Trust 2005-RP1 3.672% 25/1/2035	322,140	0.04	USD 425,000	Oracle 6.25% 9/11/2032	440,343	0.05
USD 265,579	GSMPS Mortgage Loan Trust 2005-RP3 3.704% 25/9/2035	242,732	0.03	USD 200,000	Periama 5.95% 19/4/2026	188,698	0.02
USD 460,000	HMH Trust 2017-NSS 3.062% 5/7/2031	434,316	0.05	USD 1,196,213	RASC Series 2006-EMX9 Trust 5.097% 25/11/2036	957,800	0.11
USD 3,527,827	IXIS Real Estate Capital Trust 2006-HE2 5.137% 25/8/2036	1,000,901	0.11	USD 393,587	Ready Capital Mortgage Financing 2022-FL9 7.072% 25/6/2037	394,827	0.04
USD 580,738	JP Morgan Mortgage Trust 2018-4 3.713% 25/10/2048	475,504	0.05	USD 4,000,000	RR 1 5.942% 15/7/2035	3,947,000	0.44
USD 495,000	JPMBB Commercial Mortgage Trust 2016-C1 4.236% 17/3/2049	414,495	0.05	USD 200,000	Sasol Financing USA 4.375% 18/9/2026	180,219	0.02
USD 5,000	JPMorgan Chase 2.069% 1/6/2029	4,208	0.00	USD 205,000	Sasol Financing USA 5.875% 27/3/2024	202,437	0.02
USD 441,000	KLA 4.65% 15/7/2032	427,739	0.05	USD 231,600	Sesac Finance 5.216% 25/7/2049	215,692	0.02
USD 177,799	Mastr Asset Backed Trust 2005-WF1 6.342% 25/6/2035	175,082	0.02	USD 157,799	SLM Private Credit Student Loan Trust 2004-A 5.169% 15/6/2033	153,571	0.02
USD 864,834	Mastr Asset Backed Trust 2005-WF1 6.477% 25/6/2035	846,405	0.10	USD 860,253	SLM Private Credit Student Loan Trust 2006-A 5.059% 15/6/2039	810,926	0.09
USD 547,000	MF1 2022-FL10 7.199% 17/9/2037	547,000	0.06	USD 256,095	SLM Private Credit Student Loan Trust 2006-B 4.969% 15/12/2039	239,709	0.03
USD 1,035,000	Moody's 4.25% 8/8/2032	954,770	0.11	USD 849,954	SLM Private Credit Student Loan Trust 2006-B 5.039% 15/12/2039	797,475	0.09
USD 49,000	Morgan Stanley 1.794% 13/2/2032	37,133	0.01	USD 425,040	SLM Private Credit Student Loan Trust 2007-A 5.009% 16/12/2041	406,854	0.05
USD 119,000	Morgan Stanley 2.943% 21/1/2033	96,876	0.01	USD 680,254	SLM Private Education Loan Trust 2010-C 9.338% 15/10/2041	730,212	0.08
USD 306,000	Morgan Stanley Bank of America Merrill Lynch Trust 2015-C25 4.523% 15/10/2048	285,842	0.03	USD 345,000	SMB Private Education Loan Trust 2015-C 3.5% 15/9/2043	325,424	0.04
USD 132,260	Morgan Stanley Capital I Trust 2017-H1 4.281% 15/6/2050	115,700	0.01	USD 191,056	SMB Private Education Loan Trust 2019-A 3.44% 15/7/2036	182,026	0.02
USD 923,286	Morgan Stanley Capital I Trust 2018-H3 4.62% 15/7/2051	843,547	0.09	USD 560,000	SMB Private Education Loan Trust 2020-A 3% 15/8/2045	471,607	0.05
USD 253,000	Morgan Stanley Capital I Trust 2018-MP 4.276% 11/7/2040	195,422	0.02	USD 690,000	SMB Private Education Loan Trust 2020-PTB 2.5% 15/9/2054	545,389	0.06
USD 367,000	Morgan Stanley Capital I Trust 2018-MP 4.276% 11/7/2040	322,511	0.04	USD 1,419,434	SMB Private Education Loan Trust 2022-B 5.851% 16/2/2055	1,417,180	0.16
				USD 1,228,486	SMB Private Education Loan Trust 2022-C 4.48% 16/5/2050	1,182,695	0.13

The notes on pages 986 to 999 form an integral part of these financial statements.

# Global Government Bond Fund continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 352,181	SOFI PROFESSIONAL LOAN PROGRAM 2017-F 2.84% 25/1/2041	338,843	0.04	USD 30,000	United States Treasury Note/Bond 2.875% 15/5/2049	24,254	0.00
USD 1,430,000	Southern California Edison 2.75% 1/2/2032	1,178,929	0.13	USD 770,000	United States Treasury Note/Bond 3% 15/5/2045	636,995	0.07
USD 1,177,000	Southern California Edison 5.95% 1/11/2032	1,220,060	0.14	USD 2,360,000	United States Treasury Note/Bond 3% 15/2/2047	1,944,741	0.22
USD 10,000	State Street 4.164% 4/8/2033	9,129	0.00	USD 3,760,000	United States Treasury Note/Bond 3% 15/2/2048†	3,100,238	0.35
USD 610,000	Thermo Fisher Scientific 4.95% 21/11/2032	605,835	0.07	USD 3,380,000	United States Treasury Note/Bond 3% 15/8/2048	2,789,490	0.31
USD 580,000	T-Mobile USA 5.05% 15/7/2033	555,746	0.06	USD 1,369,000	United States Treasury Note/Bond 3% 15/8/2052	1,136,056	0.13
USD 695,050	Tricon American Homes 2019-SFR1 Trust 2.75% 17/3/2038	640,149	0.07	USD 9,740,000	United States Treasury Note/Bond 3.125% 31/8/2027	9,278,301	1.04
USD 1,850,000	UBS Commercial Mortgage Trust 2017-C2 3.487% 15/8/2050	1,701,669	0.19	USD 1,670,000	United States Treasury Note/Bond 3.125% 15/5/2048	1,409,878	0.16
USD 34,323,000	United States Treasury Note/Bond 0.25% 30/6/2025*	31,008,015	3.48	USD 770,000	United States Treasury Note/Bond 3.375% 15/11/2048	681,390	0.08
USD 10,548,000	United States Treasury Note/Bond 0.5% 30/4/2027	9,023,896	1.01	USD 13,650,000	United States Treasury Note/Bond 4.125% 31/1/2025	13,466,045	1.51
USD 770,000	United States Treasury Note/Bond 0.875% 30/9/2026	680,036	0.08	USD 6,500,000	United States Treasury Note/Bond 4.5% 15/11/2025	6,484,004	0.73
USD 6,890,000	United States Treasury Note/Bond 1.125% 15/8/2040*	4,295,619	0.48	USD 1,194,000	Verizon Communications 2.1% 22/3/2028	1,030,055	0.12
USD 5,530,000	United States Treasury Note/Bond 1.25% 30/11/2026	4,931,961	0.55	USD 796,000	Verizon Communications 2.355% 15/3/2032	623,259	0.07
USD 7,380,000	United States Treasury Note/Bond 1.25% 31/12/2026	6,569,641	0.74	USD 495,000	Verizon Communications 4.329% 21/9/2028	473,501	0.05
USD 4,960,000	United States Treasury Note/Bond 1.5% 29/2/2024*	4,785,469	0.54	USD 643,988	WaMu Mortgage Pass-Through Certificates Series 2006-AR11 Trust 3.753% 25/9/2046	525,626	0.06
USD 8,489,900	United States Treasury Note/Bond 1.75% 15/8/2041†	5,828,349	0.66	USD 1,153,841	WaMu Mortgage Pass-Through Certificates Series 2006-AR13 Trust 3.673% 25/10/2046	974,280	0.11
USD 4,870,000	United States Treasury Note/Bond 1.875% 15/2/2041	3,450,091	0.39	USD 954,734	WaMu Mortgage Pass-Through Certificates Series 2007-OA5 Trust 3.591% 25/6/2047	733,877	0.08
USD 1,770,000	United States Treasury Note/Bond 2% 15/11/2041	1,267,762	0.14	USD 1,225,795	Washington Mutual Mortgage Pass-Through Certificates WMALT Series 2006-AR8 Trust 3.643% 25/10/2046	1,008,172	0.11
USD 728,400	United States Treasury Note/Bond 2% 15/2/2050	486,193	0.05	USD 674,000	Wells Fargo Commercial Mortgage Trust 2017-HSDB 5.673% 13/12/2031	670,415	0.08
USD 10,030,000	United States Treasury Note/Bond 2.25% 31/3/2024	9,726,749	1.09	USD 145,433	WinWater Mortgage Loan Trust 2014-1 3.918% 20/6/2044	135,767	0.02
USD 260,000	United States Treasury Note/Bond 2.25% 15/8/2049	184,168	0.02			234,648,404	26.33
USD 3,050,000	United States Treasury Note/Bond 2.25% 15/2/2052	2,145,723	0.24	<b>Total Bonds</b>		<b>841,727,756</b>	<b>94.46</b>
USD 21,200,000	United States Treasury Note/Bond 2.5% 31/3/2027	19,736,289	2.21	<b>Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market</b>		<b>841,727,756</b>	<b>94.46</b>
USD 9,790,000	United States Treasury Note/Bond 2.75% 31/7/2027*	9,178,890	1.03	<b>Total Portfolio</b>		<b>841,727,756</b>	<b>94.47</b>
USD 20,960,000	United States Treasury Note/Bond 2.75% 15/8/2032*	18,947,513	2.13	<b>Other Net Assets</b>		<b>49,318,446</b>	<b>5.53</b>
USD 908,000	United States Treasury Note/Bond 2.75% 15/11/2047	714,057	0.08	<b>Total Net Assets (USD)</b>		<b>891,046,202</b>	<b>100.00</b>
USD 1,398,000	United States Treasury Note/Bond 2.875% 15/5/2032	1,279,361	0.14				
USD 688,100	United States Treasury Note/Bond 2.875% 15/11/2046	554,996	0.06				

†All or a portion of this security is pledged or given in guarantee, see Note 13, for further details.  
\*All or a portion of this security represents a security on loan.





# Global Government Bond Fund continued

## Open Forward Foreign Exchange Contracts as at 28 February 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/(depreciation) USD
USD	159,618	EUR	150,000	UBS	2/3/2023	62
USD	127,401	EUR	120,000	RBS	2/3/2023	(244)
USD	2,430,918	GBP	2,020,000	Bank of America	15/3/2023	(21,770)
USD	255,813	BRL	1,316,255	Citigroup	15/3/2023	3,954
USD	221,597	CZK	4,957,676	Deutsche Bank	15/3/2023	(2,601)
USD	936,357	JPY	127,000,000	Toronto-Dominion	15/3/2023	4,759
USD	4,509,801	EUR	4,270,000	Chartered Bank	15/3/2023	(35,986)
USD	937,226	JPY	127,000,000	Morgan Stanley	15/3/2023	5,629
USD	32,729,548	CNH	227,313,331	UBS	4/4/2023	(50,685)
USD	351,882	MXN	6,489,742	Morgan Stanley	15/3/2023	(1,342)
USD	1,539,604	SEK	16,010,000	UBS	4/4/2023	149
USD	118,770,268	JPY	16,072,799,086	JP Morgan	4/4/2023	521,058
USD	740,799	JPY	100,268,048	Bank of America	4/4/2023	3,117
USD	12,838,288	CAD	17,389,452	Toronto-Dominion	4/4/2023	40,716
USD	293,412,054	EUR	276,341,084	JP Morgan	4/4/2023	(1,144,398)
USD	137,657	EUR	130,000	Barclays	14/3/2023	(730)
USD	2,956,869	DKK	20,732,655	Bank of America	4/4/2023	(13,204)
USD	1,815,920	NZD	2,950,000	UBS	4/4/2023	(7,276)
USD	820,000	GBP	681,452	State Street	4/4/2023	(7,736)
USD	3,846,623	SGD	5,180,719	Bank of America	4/4/2023	(2,075)
USD	44,122,178	GBP	36,612,300	HSBC Bank	4/4/2023	(349,453)
USD	3,232,792	PLN	14,420,000	UBS	4/4/2023	(16,334)
USD	1,874,780	ZAR	34,553,200	UBS	4/4/2023	(1,571)
USD	111,224	TRY	2,140,000	HSBC Bank	4/4/2023	(81)
USD	129,430	GBP	107,620	HSBC Bank	15/3/2023	(1,243)
USD	2,044,643	CZK	45,712,324	HSBC Bank	4/4/2023	(20,028)
USD	6,565,953	AUD	9,755,347	Goldman Sachs	4/4/2023	(21,452)
USD	1,830,000	BRL	9,523,104	Toronto-Dominion	15/3/2023	7,803
USD	42,830	CHF	40,000	Morgan Stanley	4/4/2023	(96)
USD	25,400,011	MXN	470,380,436	UBS	4/4/2023	(100,207)
USD	2,201,059	ILS	8,050,000	Goldman Sachs	4/4/2023	447
USD	1,175,086	NOK	12,140,000	HSBC Bank	4/4/2023	(3,233)

## Open Forward Foreign Exchange Contracts as at 28 February 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/(depreciation) USD
USD	413,487	EUR	388,749	Citibank	10/5/2023	(1,717)
USD	287,427	BRL	1,500,000	JP Morgan	15/3/2023	410
ZAR	22,900,000	USD	1,357,761	Barclays	15/3/2023	(111,952)
ZAR	26,055,000	USD	1,514,280	Deutsche Bank	15/3/2023	(96,831)
ZAR	1,900,000	USD	110,885	Bank of America	15/3/2023	(7,521)
ZAR	3,117,846	USD	180,000	Barclays	14/3/2023	(10,367)
ZAR	1,534,450	USD	90,000	Morgan Stanley	14/3/2023	(6,515)
ZAR	5,106,798	USD	279,429	Morgan Stanley	10/5/2023	(2,914)
ZAR	7,726,619	USD	426,946	Goldman Sachs	15/3/2023	(6,602)
ZAR	2,186,551	USD	119,407	BNP Paribas	10/5/2023	(1,013)
ZAR	2,486,800	USD	136,009	Société Générale	2/3/2023	(558)
Net unrealised appreciation						13,752,142
<b>EUR Hedged Share Class</b>						
EUR	514,574,266	USD	554,704,873	BNY Mellon	15/3/2023	(6,889,996)
USD	16,500,559	EUR	15,451,541	BNY Mellon	15/3/2023	51,003
Net unrealised depreciation						(6,838,993)
<b>GBP Hedged Share Class</b>						
GBP	780,896	USD	949,304	BNY Mellon	15/3/2023	(1,138)
USD	245,860	GBP	205,118	BNY Mellon	15/3/2023	(3,194)
Net unrealised depreciation						(4,332)
<b>HKD Hedged Share Class</b>						
HKD	35,435	USD	4,525	BNY Mellon	15/3/2023	(7)
USD	94	HKD	739	BNY Mellon	15/3/2023	-
Net unrealised depreciation						(7)
<b>NOK Hedged Share Class</b>						
NOK	73,337,365	USD	7,240,295	BNY Mellon	15/3/2023	(129,778)
USD	141,231	NOK	1,444,460	BNY Mellon	15/3/2023	1,183
Net unrealised depreciation						(128,595)
<b>SEK Hedged Share Class</b>						
SEK	1,918,689,398	USD	185,037,429	BNY Mellon	15/3/2023	(747,732)
USD	3,602,532	SEK	37,520,310	BNY Mellon	15/3/2023	(1,274)
Net unrealised depreciation						(749,006)
Total net unrealised appreciation						6,031,209

## Open Exchange Traded Futures Contracts as at 28 February 2023

Number of contracts	Currency	Contract/Description	Expiration date	Unrealised appreciation/(depreciation) USD
(621)	EUR	Euro BOBL	March 2023	1,317,039
44	EUR	Euro Bund	March 2023	(113,675)
20	EUR	Euro BUXL	March 2023	(144,511)
(89)	EUR	Euro Schatz	March 2023	89,941
51	EUR	Euro-BTP	March 2023	(95,857)
127	EUR	Euro-OAT	March 2023	(1,107,147)
75	EUR	Short-Term Euro-BTP	March 2023	(118,678)
1	JPY	Japanese 10 Year Bond (OSE)	March 2023	1,977
74	GBP	3 Month SONIA	March 2023	196,467
69	AUD	Australian 10 Year Bond	March 2023	(236,836)
6	KRW	Korean 10 Year Bond	March 2023	(3,718)
39	KRW	Korean 3 Year Bond	March 2023	(26,344)

The notes on pages 986 to 999 form an integral part of these financial statements.



# Global Government Bond Fund continued

## Open Exchange Traded Futures Contracts as at 28 February 2023

Number of contracts	Currency	Contract/Description	Expiration date	Unrealised appreciation/(depreciation) USD
(7)	AUD	90 Day Bank Bill	June 2023	6,049
(7)	JPY	Japanese 10 Year Bond (OSE)	June 2023	(5,345)
(411)	EUR	3 Month EURIBOR	June 2023	94,191
(49)	CAD	Banker's Acceptance	June 2023	17,574
48	CAD	Canadian 10 Year Bond	June 2023	(16,244)
110	USD	US Long Bond (CBT)	June 2023	(173,099)
275	USD	US Treasury 10 Year Note (CBT)	June 2023	(172,301)
(7)	USD	US Ultra 10 Year Note	June 2023	3,683
212	USD	US Ultra Bond (CBT)	June 2023	(293,235)
(12)	GBP	Long Gilt	June 2023	16,485
(68)	USD	US Treasury 2 Year Note (CBT)	June 2023	36,152
356	USD	US Treasury 5 Year Note (CBT)	June 2023	(177,047)
(14)	AUD	90 Day Bank Bill	September 2023	11,695
(70)	EUR	3 Month EURIBOR	September 2023	35,799
180	USD	3 Month SOFR	September 2023	(232,482)
14	AUD	90 Day Bank Bill	March 2024	(13,640)
7	GBP	3 Month SONIA	March 2024	6,828
7	AUD	90 Day Bank Bill	June 2024	(8,597)
10	GBP	3 Month SONIA	June 2024	(26,488)
19	GBP	3 Month SONIA	September 2024	(55,005)
70	EUR	3 Month EURIBOR	December 2024	(72,297)
18	GBP	3 Month SONIA	December 2024	(53,439)
94	GBP	3 Month SONIA	March 2025	153,058
Total				(1,159,047)

## Swaps as at 28 February 2023

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/(depreciation) USD	Market Value USD
CDS	EUR 1,270,000	Fund receives default protection on ITRAXX.EUR.38.V1; and pays Fixed 1%	Bank of America	20/12/2027	(37)	(12,176)
CDS	USD 205,000	Fund receives default protection on Mexico Government International Bond; and pays Fixed 1%	Bank of America	20/12/2027	(886)	1,399
CDS	USD 212,000	Fund receives default protection on Brazilian Government International Bond; and pays Fixed 1%	Barclays	20/12/2024	(1,940)	10
CDS	USD 210,000	Fund receives default protection on Brazilian Government International Bond; and pays Fixed 1%	Barclays	20/12/2024	(1,922)	9
CDS	USD 210,000	Fund receives default protection on Brazilian Government International Bond; and pays Fixed 1%	Barclays	20/12/2024	(1,922)	9
CDS	USD 214,000	Fund receives default protection on Brazilian Government International Bond; and pays Fixed 1%	Barclays	20/12/2024	(1,922)	10
CDS	USD 300,000	Fund receives default protection on Brazilian Government International Bond; and pays Fixed 1%	Barclays	20/12/2024	(2,693)	13
CDS	USD 129,000	Fund receives default protection on Brazilian Government International Bond; and pays Fixed 1%	Barclays	20/12/2024	(1,158)	6
CDS	USD 1,256,675	Fund receives default protection on Brazilian Government International Bond; and pays Fixed 1%	Barclays	20/12/2027	(12,864)	67,238
CDS	USD 1,152,000	Fund receives default protection on Brazilian Government International Bond; and pays Fixed 1%	Barclays	20/12/2027	(11,793)	61,637
CDS	USD 102,500	Fund receives default protection on Brazilian Government International Bond; and pays Fixed 1%	Barclays	20/12/2027	(562)	5,484
CDS	USD 316,046	Fund receives default protection on Chile Government International Bond; and pays Fixed 1%	Barclays	20/12/2027	(5,329)	(1,141)

The notes on pages 986 to 999 form an integral part of these financial statements.

# Global Government Bond Fund continued

## Swaps as at 28 February 2023

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
CDS	USD 438,000	Fund receives default protection on Colombia Government International Bond; and pays Fixed 1%	Barclays	20/12/2027	(1,809)	33,169
CDS	USD 212,000	Fund receives default protection on Mexico Government International Bond; and pays Fixed 1%	Barclays	20/12/2027	(3,324)	1,447
CDS	USD 250,000	Fund receives default protection on Philippine Government International Bond; and pays Fixed 1%	Barclays	20/12/2027	(739)	(1,044)
CDS	USD 152,923	Fund receives default protection on Colombia Government International Bond; and pays Fixed 1%	BNP Paribas	20/12/2027	699	11,581
CDS	USD 229,384	Fund receives default protection on Colombia Government International Bond; and pays Fixed 1%	BNP Paribas	20/12/2027	1,304	17,371
CDS	USD 147,693	Fund receives default protection on Colombia Government International Bond; and pays Fixed 1%	BNP Paribas	20/12/2027	726	11,185
CDS	USD 720,708	Fund receives default protection on Colombia Government International Bond; and pays Fixed 1%	Citibank	20/12/2027	7,804	54,578
CDS	USD 301,000	Fund receives default protection on Mexico Government International Bond; and pays Fixed 1%	Deutsche Bank	20/12/2027	(3,104)	2,055
CDS	USD 300,000	Fund receives default protection on Brazilian Government International Bond; and pays Fixed 1%	Goldman Sachs	20/12/2027	(1,111)	16,051
CDS	USD 717,000	Fund receives default protection on Indonesia Government International Bond; and pays Fixed 1%	Goldman Sachs	20/12/2027	(7,581)	(2,471)
CDS	EUR 1,552,000	Fund receives default protection on ITRAXX.XO.38.V1; and pays Fixed 5%	Goldman Sachs	20/12/2027	2,445	(56,021)
CDS	USD 171,000	Fund receives default protection on Mexico Government International Bond; and pays Fixed 1%	Goldman Sachs	20/12/2027	(2,402)	1,167
CDS	USD 170,000	Fund receives default protection on Mexico Government International Bond; and pays Fixed 1%	Goldman Sachs	20/12/2027	(2,596)	1,161
CDS	USD 606,990	Fund receives default protection on Philippine Government International Bond; and pays Fixed 1%	Goldman Sachs	20/12/2027	(2,890)	(2,535)
CDS	USD 315,000	Fund receives default protection on Turkey Government International Bond; and pays Fixed 1%	Goldman Sachs	20/12/2027	(11,163)	54,275
CDS	USD 557,305	Fund receives default protection on Mexico Government International Bond; and pays Fixed 1%	Morgan Stanley	20/12/2027	(8,520)	3,805
CDS	USD 175,000	Fund receives default protection on Mexico Government International Bond; and pays Fixed 1%	Morgan Stanley	20/12/2027	(1,477)	1,195
CDS	USD (205,000)	Fund provides default protection on CMBX.NA.9.BBB-; and receives Fixed 3%	Morgan Stanley	17/9/2058	2,878	(37,220)
IFS	EUR 840,000	Fund provides default protection CPTFEMU + 0bps; and receives Fixed 2.72%	Bank of America	16/10/2027	19,538	19,538
IFS	EUR 875,000	Fund receives default protection CPTFEMU + 0bps; and pays Fixed 2.555%	Bank of America	16/10/2027	27,702	27,702
IFS	EUR 1,675,000	Fund receives default protection CPTFEMU + 0bps; and pays Fixed 2.7%	Bank of America	16/12/2027	17,197	17,197
IFS	EUR 1,250,000	Fund receives default protection CPTFEMU + 0bps; and pays Fixed 2.3125%	Bank of America	16/1/2028	24,215	24,237
IFS	EUR 905,000	Fund provides default protection CPTFEMU + 0bps; and receives Fixed 2.415%	Bank of America	16/10/2032	(37,469)	(37,469)
IFS	EUR 860,000	Fund receives default protection CPTFEMU + 0bps; and pays Fixed 2.5475%	Bank of America	16/10/2032	(24,327)	(24,327)
IFS	EUR 1,580,000	Fund provides default protection CPTFEMU + 0bps; and receives Fixed 2.50481%	Bank of America	16/12/2032	(29,522)	(29,522)
IFS	EUR 280,000	Fund provides default protection CPTFEMU + 0bps; and receives Fixed 2.73%	BNP Paribas	16/10/2027	6,370	6,370
IFS	EUR 730,000	Fund provides default protection CPTFEMU + 0bps; and receives Fixed 3%	BNP Paribas	16/11/2027	2,456	2,456
IFS	EUR 540,000	Fund provides default protection CPTFEMU + 0bps; and receives Fixed 3.0467%	BNP Paribas	16/11/2027	517	517
IFS	EUR 945,000	Fund receives default protection CPTFEMU + 0bps; and pays Fixed 2.27375%	BNP Paribas	16/1/2028	19,331	20,149
IFS	EUR 840,000	Fund receives default protection CPTFEMU + 0bps; and pays Fixed 2.539%	BNP Paribas	16/1/2028	6,749	6,749

The notes on pages 986 to 999 form an integral part of these financial statements.

# Global Government Bond Fund continued

## Swaps as at 28 February 2023

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
IFS	EUR 1,250,000	Fund receives default protection CPTFEMU + 0bps; and pays Fixed 2.295%	BNP Paribas	17/1/2028	25,328	25,328
IFS	EUR 310,000	Fund receives default protection CPTFEMU + 0bps; and pays Fixed 2.545%	BNP Paribas	16/10/2032	(8,846)	(8,846)
IFS	EUR 710,000	Fund receives default protection CPTFEMU + 0bps; and pays Fixed 2.67625%	BNP Paribas	16/11/2032	(7,056)	(7,056)
IFS	EUR 540,000	Fund receives default protection CPTFEMU + 0bps; and pays Fixed 2.70603%	BNP Paribas	16/11/2032	(3,750)	(3,750)
IFS	EUR 950,000	Fund provides default protection CPTFEMU + 0bps; and receives Fixed 2.29%	BNP Paribas	16/1/2033	(25,820)	(27,953)
IFS	EUR 840,000	Fund provides default protection CPTFEMU + 0bps; and receives Fixed 2.4475%	BNP Paribas	16/1/2033	(11,852)	(11,852)
IFS	EUR 2,500,000	Fund provides default protection CPTFEMU + 0bps; and receives Fixed 2.3%	BNP Paribas	17/1/2033	(71,124)	(71,146)
IRS	CLP 1,382,339,000	Fund receives Floating CLP Sinacofi Chile Interbank Rate 6 Month; and pays Fixed 1.42%	Bank of America	1/4/2023	84,513	84,513
IRS	CLP 1,382,339,000	Fund receives Fixed 1.65%; and pays Floating CLP Sinacofi Chile Interbank Rate 6 Month	Bank of America	28/5/2023	(81,292)	(81,292)
IRS	BRL 636,868	Fund receives Fixed 13.125%; and pays Floating BRL BROIS 1 Day	Bank of America	2/1/2025	903	903
IRS	BRL 13,262,534	Fund receives Fixed 13.15%; and pays Floating BRL BROIS 1 Day	Bank of America	2/1/2025	19,877	19,877
IRS	BRL 13,233,719	Fund receives Fixed 13.32%; and pays Floating BRL BROIS 1 Day	Bank of America	2/1/2025	27,183	27,183
IRS	MYR 10,660,000	Fund receives Fixed 3.5%; and pays Floating MYR KLIB3M 3 Month	Bank of America	21/6/2025	(5,320)	(5,320)
IRS	EUR 802,000	Fund receives Fixed 2.4425%; and pays Floating EURIBOR 6 Month	Bank of America	14/7/2032	(22,490)	(22,490)
IRS	MXN 24,288,000	Fund receives Fixed 11.7%; and pays Floating MXN MXIBTIIIE 1 Month	BNP Paribas	12/2/2024	(614)	(614)
IRS	MXN 14,484,000	Fund receives Fixed 11.72%; and pays Floating MXN MXIBTIIIE 1 Month	BNP Paribas	14/2/2024	(221)	(221)
IRS	PLN 2,476,000	Fund receives Floating PLN WIBOR 3 Month; and pays Fixed 6.15%	BNP Paribas	11/4/2024	4,475	4,475
IRS	NZD 3,910,000	Fund receives Fixed 4.697%; and pays Floating NZD BBR FRA 3 Month	BNP Paribas	20/12/2024	(13,261)	(13,261)
IRS	AUD 3,385,000	Fund receives Floating AUD BBSW 3 Month; and pays Fixed 4.0425%	BNP Paribas	20/12/2024	6,013	6,013
IRS	CNY 15,550,000	Fund receives Floating CNRR 3 Month; and pays Fixed 2.455%	BNP Paribas	21/12/2024	4,901	4,901
IRS	CNY 16,540,000	Fund receives Floating CNRR 3 Month; and pays Fixed 2.4625%	BNP Paribas	21/12/2024	4,863	4,863
IRS	CNY 15,550,000	Fund receives Floating CNRR 3 Month; and pays Fixed 2.532%	BNP Paribas	21/12/2024	1,516	1,516
IRS	JPY 426,570,000	Fund receives Floating JPY TONAR 1 Day; and pays Fixed 0.2724%	BNP Paribas	6/1/2025	(6,050)	(6,050)
IRS	JPY 434,125,000	Fund receives Floating JPY TONAR 1 Day; and pays Fixed 0.23%	BNP Paribas	11/1/2025	(3,597)	(3,597)
IRS	JPY 320,875,000	Fund receives Floating JPY TONAR 1 Day; and pays Fixed 0.265%	BNP Paribas	12/1/2025	(4,200)	(4,200)
IRS	JPY 692,000,000	Fund receives Floating JPY TONAR 1 Day; and pays Fixed 0.235%	BNP Paribas	19/1/2025	(6,138)	(6,138)
IRS	MXN 46,382,504	Fund receives Fixed 9.775%; and pays Floating MXN MXIBTIIIE 1 Month	BNP Paribas	4/2/2025	(44,105)	(44,105)
IRS	MXN 46,382,504	Fund receives Fixed 9.785%; and pays Floating MXN MXIBTIIIE 1 Month	BNP Paribas	4/2/2025	(43,661)	(43,661)
IRS	MXN 23,191,252	Fund receives Floating MXN MXIBTIIIE 1 Month; and pays Fixed 9.8%	BNP Paribas	4/2/2025	(21,497)	(21,497)
IRS	MXN 87,133,917	Fund receives Fixed 9.9%; and pays Floating MXN MXIBTIIIE 1 Month	BNP Paribas	5/2/2025	(72,342)	(72,342)

The notes on pages 986 to 999 form an integral part of these financial statements.

# Global Government Bond Fund continued

## Swaps as at 28 February 2023

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
IRS	MXN 41,979,823	Fund receives Fixed 9.92%; and pays Floating MXN MXIBTIE 1 Month	BNP Paribas	5/2/2025	(34,048)	(34,048)
IRS	AUD 3,380,000	Fund receives Floating AUD BBSW 3 Month; and pays Fixed 3.8025%	BNP Paribas	9/2/2025	17,339	17,339
IRS	NZD 3,760,000	Fund receives Fixed 4.94%; and pays Floating NZD BBR FRA 3 Month	BNP Paribas	10/2/2025	(18,035)	(18,035)
IRS	MXN 4,828,000	Fund receives Fixed 10.7%; and pays Floating MXN MXIBTIE 1 Month	BNP Paribas	12/2/2025	(280)	(280)
IRS	GBP 7,220,000	Fund receives Fixed 3.9825%; and pays Floating GBP SONIA 1 Day	BNP Paribas	16/2/2025	(46,306)	(46,306)
IRS	GBP 5,990,000	Fund receives Fixed 4.03%; and pays Floating GBP SONIA 1 Day	BNP Paribas	19/2/2025	(34,884)	(34,884)
IRS	EUR 7,400,000	Fund receives Fixed 3.27%; and pays Floating EURIBOR 1 Day	BNP Paribas	20/2/2025	(27,210)	(26,994)
IRS	CHF 7,130,000	Fund receives Floating CHF SARON 1 Day; and pays Fixed 1.708%	BNP Paribas	20/2/2025	16,404	17,086
IRS	USD 16,240,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 4.42%	BNP Paribas	28/2/2025	11,382	11,290
IRS	NZD 1,880,000	Fund receives Fixed 4.97%; and pays Floating NZD BBR FRA 3 Month	BNP Paribas	15/3/2025	(8,541)	(8,541)
IRS	THB 75,610,000	Fund receives Floating THB BKIBOR 3 Month; and pays Fixed 1.735%	BNP Paribas	15/3/2025	16,153	16,153
IRS	ZAR 25,291,000	Fund receives Fixed 7.2%; and pays Floating JIBAR 3 Month	BNP Paribas	20/3/2025	(8,716)	(8,716)
IRS	CNY 10,420,000	Fund receives Floating CNRR 3 Month; and pays Fixed 2.69%	BNP Paribas	21/6/2025	326	326
IRS	USD 2,150,000	Fund receives Fixed 3.6%; and pays Floating USD SOFR 1 Day	BNP Paribas	1/12/2025	(37,814)	(26,192)
IRS	USD 2,150,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.47%	BNP Paribas	1/12/2025	31,989	31,989
IRS	KRW 1,111,825,000	Fund receives Fixed 3.303%; and pays Floating KRW KORIBOR 3 Month	BNP Paribas	15/3/2026	(10,792)	(10,792)
IRS	KRW 6,254,955,000	Fund receives Fixed 3.023%; and pays Floating KRW KORIBOR 3 Month	BNP Paribas	21/6/2026	(94,380)	(94,380)
IRS	KRW 3,673,545,000	Fund receives Fixed 3.05%; and pays Floating KRW KORIBOR 3 Month	BNP Paribas	21/6/2026	(53,336)	(53,336)
IRS	EUR 8,420,000	Fund receives Fixed 2.2639%; and pays Floating EURIBOR 1 Day	BNP Paribas	27/1/2027	(106,581)	(114,264)
IRS	EUR 8,950,000	Fund receives Fixed 2.3055%; and pays Floating EURIBOR 1 Day	BNP Paribas	27/1/2027	(114,289)	(114,289)
IRS	GBP 2,780,000	Fund receives Fixed 3.09%; and pays Floating GBP SONIA 1 Day	BNP Paribas	2/2/2027	(18,615)	(18,377)
IRS	EUR 23,690,000	Fund receives Fixed 2.4365%; and pays Floating EURIBOR 1 Day	BNP Paribas	11/2/2027	(237,487)	(237,487)
IRS	GBP 8,760,000	Fund receives Fixed 3.514%; and pays Floating GBP SONIA 1 Day	BNP Paribas	17/2/2027	(65,086)	(65,086)
IRS	USD 4,320,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.1055%	BNP Paribas	19/2/2027	26,256	26,256
IRS	USD 6,460,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.193%	BNP Paribas	19/2/2027	29,383	29,383
IRS	MXN 10,494,000	Fund receives Fixed 8.42%; and pays Floating MXN MXIBTIE 1 Month	BNP Paribas	20/1/2028	(18,389)	(18,389)
IRS	JPY 2,323,000,000	Fund receives Floating JPY TONAR 1 Day; and pays Fixed 0.46%	BNP Paribas	20/1/2028	(43,970)	(41,832)
IRS	GBP 2,530,000	Fund receives Fixed 3.165%; and pays Floating GBP SONIA 1 Day	BNP Paribas	26/1/2028	(9,345)	(9,256)
IRS	GBP 4,290,000	Fund receives Fixed 3.175%; and pays Floating GBP SONIA 1 Day	BNP Paribas	26/1/2028	(15,391)	(15,267)
IRS	GBP 1,640,000	Fund receives Fixed 3.2%; and pays Floating GBP SONIA 1 Day	BNP Paribas	26/1/2028	(5,984)	(5,428)

The notes on pages 986 to 999 form an integral part of these financial statements.

# Global Government Bond Fund continued

## Swaps as at 28 February 2023

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
IRS	GBP 17,420,000	Fund receives Fixed 2.92%; and pays Floating GBP SONIA 1 Day	BNP Paribas	2/2/2028	(105,535)	(105,535)
IRS	GBP 10,150,000	Fund receives Fixed 2.81702%; and pays Floating GBP SONIA 1 Day	BNP Paribas	3/2/2028	(64,928)	(71,840)
IRS	GBP 26,680,000	Fund receives Floating GBP SONIA 1 Day; and pays Fixed 3.41%	BNP Paribas	23/2/2028	28,722	28,399
IRS	USD 31,480,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.231%	BNP Paribas	26/2/2028	(4,977)	(4,977)
IRS	USD 4,250,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.24%	BNP Paribas	26/2/2028	(936)	(992)
IRS	CNY 6,590,000	Fund receives Floating CNRR 3 Month; and pays Fixed 2.7975%	BNP Paribas	15/3/2028	6,976	6,976
IRS	CNY 6,570,000	Fund receives Floating CNRR 3 Month; and pays Fixed 2.95%	BNP Paribas	15/3/2028	(26)	(26)
IRS	PLN 730,000	Fund receives Floating PLN WIBOR 6 Month; and pays Fixed 5.67%	BNP Paribas	15/3/2028	1,987	1,987
IRS	PLN 2,043,000	Fund receives Floating PLN WIBOR 6 Month; and pays Fixed 5.92%	BNP Paribas	15/3/2028	739	739
IRS	PLN 692,000	Fund receives Floating PLN WIBOR 6 Month; and pays Fixed 5.99%	BNP Paribas	15/3/2028	(207)	(207)
IRS	CNY 7,120,000	Fund receives Floating CNRR 3 Month; and pays Fixed 2.9375%	BNP Paribas	21/6/2028	3,325	3,325
IRS	JPY 199,055,000	Fund receives Floating JPY TONAR 1 Day; and pays Fixed 0.298%	BNP Paribas	7/4/2032	59,694	59,694
IRS	JPY 200,705,700	Fund receives Floating JPY TONAR 1 Day; and pays Fixed 0.30125%	BNP Paribas	7/4/2032	59,766	59,766
IRS	JPY 199,933,755	Fund receives Floating JPY TONAR 1 Day; and pays Fixed 0.3029%	BNP Paribas	7/4/2032	59,322	59,322
IRS	JPY 174,513,606	Fund receives Floating JPY TONAR 1 Day; and pays Fixed 0.3058%	BNP Paribas	7/4/2032	51,451	51,451
IRS	JPY 196,791,939	Fund receives Floating JPY TONAR 1 Day; and pays Fixed 0.306%	BNP Paribas	7/4/2032	57,994	57,994
IRS	JPY 127,500,000	Fund receives Floating JPY TONAR 1 Day; and pays Fixed 0.3935%	BNP Paribas	2/5/2032	31,022	31,022
IRS	JPY 127,500,000	Fund receives Floating JPY TONAR 1 Day; and pays Fixed 0.396%	BNP Paribas	2/5/2032	30,814	30,814
IRS	JPY 262,730,000	Fund receives Floating JPY TONAR 1 Day; and pays Fixed 0.42%	BNP Paribas	14/6/2032	61,230	61,230
IRS	JPY 296,270,000	Fund receives Floating JPY TONAR 1 Day; and pays Fixed 0.424%	BNP Paribas	14/6/2032	68,262	68,262
IRS	EUR 890,000	Fund receives Fixed 2.41%; and pays Floating EURIBOR 1 Day	BNP Paribas	27/1/2033	(18,724)	(18,724)
IRS	EUR 2,050,000	Fund receives Fixed 2.618%; and pays Floating EURIBOR 1 Day	BNP Paribas	9/2/2033	(25,754)	(25,184)
IRS	AUD 790,000	Fund receives Fixed 4.15%; and pays Floating AUD BBSW 6 Month	BNP Paribas	9/2/2033	(14,496)	(14,496)
IRS	USD 2,330,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.01946%	BNP Paribas	9/2/2033	24,206	26,113
IRS	NZD 870,000	Fund receives Floating NZD BBR FRA 3 Month; and pays Fixed 4.2525%	BNP Paribas	10/2/2033	18,562	18,562
IRS	USD 990,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.2565%	BNP Paribas	28/2/2033	2,278	2,278
IRS	NZD 442,000	Fund receives Floating NZD BBR FRA 3 Month; and pays Fixed 4.23%	BNP Paribas	15/3/2033	9,942	9,942
IRS	KRW 2,074,067,100	Fund receives Floating KRW KORIBOR 3 Month; and pays Fixed 2.97%	BNP Paribas	21/6/2033	72,448	72,448
IRS	KRW 1,218,102,900	Fund receives Floating KRW KORIBOR 3 Month; and pays Fixed 2.973%	BNP Paribas	21/6/2033	42,320	42,320
IRS	EUR 621,000	Fund receives Floating EURIBOR 6 Month; and pays Fixed 2.72691%	BNP Paribas	4/11/2042	33,906	35,920

The notes on pages 986 to 999 form an integral part of these financial statements.

# Global Government Bond Fund continued

## Swaps as at 28 February 2023

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
IRS	EUR 160,000	Fund receives Floating EURIBOR 6 Month; and pays Fixed 2.7395%	BNP Paribas	4/11/2042	8,943	8,943
IRS	EUR 225,400	Fund receives Floating EURIBOR 6 Month; and pays Fixed 2.263%	BNP Paribas	4/3/2053	23,311	23,311
IRS	EUR 110,000	Fund receives Floating EURIBOR 6 Month; and pays Fixed 2.2705%	BNP Paribas	4/3/2053	11,203	11,203
IRS	BRL 2,312,000	Fund receives Fixed 13.965%; and pays Floating BRL BROIS 1 Day	Citibank	2/1/2024	2,313	2,313
IRS	BRL 2,191,191	Fund receives Fixed 13.98%; and pays Floating BRL BROIS 1 Day	Citibank	2/1/2024	2,201	2,201
IRS	BRL 1,369,000	Fund receives Fixed 11.694%; and pays Floating BRL BROIS 1 Day	Citibank	2/1/2025	(7,061)	(7,061)
IRS	BRL 2,928,000	Fund receives Fixed 12.845%; and pays Floating BRL BROIS 1 Day	Citibank	2/1/2025	1,446	1,446
IRS	BRL 4,345,578	Fund receives Fixed 12.85%; and pays Floating BRL BROIS 1 Day	Citibank	2/1/2025	1,786	1,786
IRS	BRL 3,640,361	Fund receives Fixed 13.222%; and pays Floating BRL BROIS 1 Day	Citibank	2/1/2025	6,281	6,281
IRS	BRL 13,264,146	Fund receives Fixed 13.225%; and pays Floating BRL BROIS 1 Day	Citibank	2/1/2025	23,128	23,128
IRS	BRL 2,368,925	Fund receives Fixed 14.485%; and pays Floating BRL BROIS 1 Day	Goldman Sachs	2/1/2024	4,722	4,722
IRS	BRL 977,578	Fund receives Fixed 11.65%; and pays Floating BRL BROIS 1 Day	JP Morgan	2/1/2025	(5,226)	(5,226)
IRS	BRL 13,847,182	Fund receives Fixed 13.15%; and pays Floating BRL BROIS 1 Day	JP Morgan	2/1/2025	20,717	20,717
IRS	BRL 6,920,103	Fund receives Fixed 13.18%; and pays Floating BRL BROIS 1 Day	JP Morgan	2/1/2025	11,033	11,033
IRS	BRL 4,840,109	Fund receives Fixed 12.755%; and pays Floating BRL BROIS 1 Day	Morgan Stanley	2/1/2025	1,081	1,081
Total					(579,781)	(269,871)

CDS: Credit Default Swaps

IFS: Inflation Rate Swaps

IRS: Interest Rate Swaps

## Purchased Options as at 28 February 2023

Number of contracts	Call/ Put	Description	Counterparty	Strike Price	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
330,000	Call	OTC AUD/NZD	Bank of America	AUD 1.09	13/3/2023	(1,983)	1,322
160,000	Put	OTC USD/JPY	Bank of America	USD 105	28/3/2023	(9,600)	-
160,000	Put	OTC USD/JPY	Bank of America	USD 105	28/3/2023	(9,600)	-
110,000	Put	OTC USD/JPY	Bank of America	USD 110	19/4/2023	(7,907)	145
8,310,000	Call	OTC EUR/USD	Bank of America	EUR 1.13	21/4/2023	(34,088)	3,259
18,020,000	Put	OTC USD/JPY	Bank of America	USD 123.25	6/6/2023	(210,673)	60,510
11,830,000	Put	OTC USD/JPY	Bank of America	USD 126.7	16/6/2023	(63,055)	83,530
330,000	Call	OTC AUD/NZD	Citibank	AUD 1.06	13/3/2023	3,358	6,470
2,800,000	Call	OTC EUR/USD	Deutsche Bank	EUR 1.1	14/3/2023	(10,894)	501
5,600,000	Call	OTC EUR/USD	Deutsche Bank	EUR 1.1	14/3/2023	(36,448)	1,003
10,510,000	Call	OTC EUR/USD	Deutsche Bank	EUR 1.11	5/5/2023	(31,380)	23,275
6,030,000	Call	OTC EUR/USD	JP Morgan	EUR 1.1	7/3/2023	(19,439)	70
8,310,000	Call	OTC EUR/USD	JP Morgan	EUR 1.1	7/3/2023	(28,016)	96
9	Call	US Long Bond (CBT)	Exchange Traded	USD 127	24/3/2023	(2,008)	6,891
32	Call	US Treasury 5 Year Note (CBT)	Exchange Traded	USD 109	24/3/2023	(3,141)	2,500

The notes on pages 986 to 999 form an integral part of these financial statements.

# Global Government Bond Fund continued

## Purchased Options as at 28 February 2023

Number of contracts	Call/ Put	Description	Counterparty	Strike Price	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
21	Put	US Treasury 5 Year Note (CBT)	Exchange Traded	USD 107	24/3/2023	4,264	14,602
50	Call	US Treasury 10 Year Note	Exchange Traded	USD 119.5	26/5/2023	(18,161)	3,906
Total						(478,771)	208,080

## Written Options as at 28 February 2023

Number of contracts	Call/ Put	Description	Counterparty	Strike Price	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
(8,310,000)	Call	OTC EUR/USD	Bank of America	EUR 1.1	7/3/2023	60,452	(96)
(330,000)	Call	OTC AUD/NZD	Bank of America	AUD 1.06	13/3/2023	2,359	(6,470)
(18,020,000)	Put	OTC USD/JPY	Bank of America	USD 121.31	6/6/2023	170,321	(37,017)
(11,830,000)	Put	OTC USD/JPY	Bank of America	USD 124.7	16/6/2023	50,190	(60,066)
(330,000)	Call	OTC AUD/NZD	Citibank	AUD 1.09	13/3/2023	(399)	(1,322)
(21)	Call	US Treasury 5 Year Note (CBT)	Exchange Traded	USD 108	24/3/2023	5,329	(4,430)
Total						288,252	(109,401)

## Purchased Swaptions as at 28 February 2023

Nominal Value	Description	Counterparty	Expiration date	Unrealised depreciation USD	Market Value USD
EUR 9,060,000	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating EURIBOR annually from 19/2/2025; and pays 2.2% Fixed semi-annually from 19/2/2026	Morgan Stanley	17/2/2025	(8,973)	37,527
Total				(8,973)	37,527

## Written Swaptions as at 28 February 2023

Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
GBP (975,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 4.2% Fixed semi-annually from 17/7/2024; and pays Floating GBP SONIA annually from 14/7/2024	Barclays	17/7/2023	(6,746)	(12,279)
USD (2,325,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 3.45% Fixed semi-annually from 6/8/2024; and pays Floating USD SOFR annually from 6/2/2025	Barclays	2/2/2024	(23,205)	(38,364)
GBP (1,029,917)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 4.7% Fixed semi-annually from 14/6/2024; and pays Floating GBP SONIA annually from 14/6/2024	Citibank	14/6/2023	196	(6,159)
GBP (817,785)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 4.7% Fixed semi-annually from 14/6/2024; and pays Floating GBP SONIA annually from 14/6/2024	Citibank	14/6/2023	156	(4,890)
USD (48,500,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 3.9% Fixed semi-annually from 5/6/2024; and pays Floating USD SOFR annually from 5/12/2024	Citibank	1/12/2023	(288,208)	(593,758)
USD (48,500,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 19/1/2025; and pays 2.75% Fixed semi-annually from 19/7/2024	Citibank	17/1/2024	189,955	(86,495)
Total				(127,852)	(741,945)

The notes on pages 986 to 999 form an integral part of these financial statements.

# Global Government Bond Fund continued

## To Be Announced Securities Contracts as at 28 February 2023

Holding	Description	Market Value USD	% of Net Assets
TBA			
	<b>United States</b>		
USD 8,896,000	Fannie Mae or Freddie Mac 4.5% TBA	8,538,075	0.96
Total TBA		8,538,075	0.96

The notes on pages 986 to 999 form an integral part of these financial statements.



# Global High Yield Bond Fund

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
<b>Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market</b>							
<b>COMMON STOCKS (SHARES)</b>							
<b>Belgium</b>							
15,978	Telenet	247,630	0.02				
<b>Cayman Islands</b>							
217,951	Diversey	1,283,731	0.08				
<b>France</b>							
186,861	Constellium	2,911,294	0.18				
<b>United States</b>							
5,742	Block	429,903	0.03				
61,468	Element Solutions*	1,270,544	0.08				
64,765	Informatica	1,121,730	0.07				
2,770	Twilio	189,302	0.01				
20,830	Uber Technologies	702,596	0.04				
Total Common Stocks (Shares)		8,156,730	0.51				
<b>BONDS</b>							
<b>Argentina</b>							
USD 3,544,281	YPF 9% 12/2/2026	3,496,868	0.22				
<b>Australia</b>							
USD 393,000	Macquarie Bank 6.798% 18/1/2033	395,117	0.02				
<b>Austria</b>							
EUR 3,200,000	ams-OSRAM 0% 5/3/2025	2,769,887	0.17				
USD 3,413,000	Klabina Austria 3.2% 12/1/2031	2,730,400	0.17				
USD 4,123,000	Suzano Austria 3.75% 15/1/2031	3,493,810	0.22				
		8,994,097	0.56				
<b>Bermuda</b>							
USD 225,000	China Oil & Gas 4.7% 30/6/2026	200,992	0.01				
USD 200,000	China Water Affairs 4.85% 18/5/2026	180,285	0.01				
USD 509,000	Nabors Industries 7.25% 15/1/2026	484,983	0.03				
USD 1,326,000	Nabors Industries 7.5% 15/1/2028	1,227,366	0.08				
USD 1,472,000	NCL 5.875% 15/3/2026	1,285,257	0.08				
USD 179,000	NCL 7.75% 15/2/2029	157,520	0.01				
USD 462,000	NCL 8.375% 1/2/2028	471,656	0.03				
USD 833,000	NCL Finance 6.125% 15/3/2028	696,638	0.05				
USD 1,250,000	OHA Credit Funding 11 8.233% 19/7/2033	1,203,247	0.07				
USD 249,000	Viking Ocean Cruises Ship VII 5.625% 15/2/2029	212,143	0.01				
USD 762,000	Weatherford International 6.5% 15/9/2028	745,647	0.04				
USD 1,525,000	Weatherford International 8.625% 30/4/2030	1,524,909	0.10				
USD 27,000	Weatherford International 11% 1/12/2024	27,778	0.00				
		8,418,421	0.52				
<b>Brazil</b>							
USD 2,554,000	Banco do Brasil 4.875% 11/1/2029	2,377,761	0.15				
				<b>British Virgin Islands</b>			
USD 811,000	Arcos Dorados 5.875% 4/4/2027	785,877	0.05				
USD 200,000	Celestial Miles 5.75% 31/7/2171	196,183	0.01				
USD 2,773,000	Central American Bottling / CBC Bottling Holdco SL / Beliv Holdco SL 5.25% 27/4/2029*	2,558,092	0.16				
USD 200,000	Central Plaza Development 5.75% 14/5/2171	178,139	0.01				
USD 9,658	Easy Tactic 7.5% 11/7/2027	2,651	0.00				
USD 275,000	ENN Clean Energy International Investment 3.375% 12/5/2026	248,447	0.02				
USD 300,000	Fortune Star BVI 5% 18/5/2026	227,731	0.01				
USD 440,000	Fortune Star BVI 6.85% 2/7/2024	405,900	0.03				
EUR 1,142,000	Global Switch 2.25% 31/5/2027	1,120,552	0.07				
USD 1,500,000	Gold Fields Orogen BVI 5.125% 15/5/2024	1,479,094	0.09				
USD 325,000	Gold Fields Orogen BVI 6.125% 15/5/2029	321,497	0.02				
USD 200,000	New Metro Global 4.8% 15/12/2024	166,500	0.01				
USD 200,000	New Metro Global 6.8% 5/8/2023	190,000	0.01				
USD 550,000	NWD Finance BVI 4.125% 10/12/2171	418,727	0.03				
USD 530,000	RKPF Overseas 2019 A 6% 4/9/2025	452,158	0.03				
USD 225,000	Sino-Ocean Land Treasure Finance I 6% 30/7/2024	191,483	0.01				
USD 200,000	Sino-Ocean Land Treasure IV 4.75% 14/1/2030	122,605	0.01				
USD 243,240	Star Energy Geothermal Wayang Windu 6.75% 24/4/2033	235,773	0.01				
USD 350,000	Studio City Finance 5% 15/1/2029	270,625	0.02				
USD 250,000	Studio City Finance 6% 15/7/2025	226,971	0.01				
USD 200,000	Sun Hung Kai BVI 5% 7/9/2026	173,769	0.01				
		9,972,774	0.62				
				<b>Canada</b>			
USD 535,000	1011778 BC ULC / New Red Finance 4% 15/10/2030	443,269	0.03				
USD 1,330,000	1011778 BC ULC / New Red Finance 4.375% 15/1/2028	1,191,976	0.08				
USD 445,000	1011778 BC ULC / New Red Finance 5.75% 15/4/2025	441,625	0.03				
USD 2,321,000	Air Canada 3.875% 15/8/2026	2,092,626	0.13				
USD 338,000	ATS Automation Tooling Systems 4.125% 15/12/2028	295,435	0.02				
USD 2,073,000	Bombardier 6% 15/2/2028	1,937,650	0.12				
USD 2,962,000	Bombardier 7.125% 15/6/2026	2,906,151	0.18				
USD 536,000	Bombardier 7.45% 1/5/2034	544,903	0.04				
USD 255,000	Bombardier 7.5% 15/3/2025	254,650	0.02				
USD 1,387,000	Bombardier 7.5% 1/2/2029	1,365,786	0.08				
USD 3,488,000	Bombardier 7.875% 15/4/2027	3,472,540	0.22				
USD 909,000	Brookfield Residential Properties / Brookfield Residential US 4.875% 15/2/2030	686,363	0.04				
USD 319,000	Brookfield Residential Properties / Brookfield Residential US 5% 15/6/2029	249,126	0.02				

\* All or a portion of this security represents a security on loan.

# Global High Yield Bond Fund continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 1,756,000	Clarios Global 6.75% 15/5/2025	1,748,822	0.11	USD 1,000,000	Allegany Park CLO 11.039% 20/1/2035	914,677	0.06
USD 2,936,000	Clarios Global / Clarios US Finance 6.25% 15/5/2026 <sup>*</sup>	2,880,679	0.18	USD 250,000	Allegro CLO VIII 6.942% 15/7/2031	239,054	0.01
USD 10,423,000	Clarios Global / Clarios US Finance 8.5% 15/5/2027	10,354,311	0.65	USD 1,500,000	ANCHORAGE CAPITAL CLO 1-R 10.315% 13/4/2031	1,300,200	0.08
USD 868,000	Enerflex 9% 15/10/2027	851,343	0.06	USD 1,000,000	Bain Capital Credit CLO 2019-2 7.942% 17/10/2032	974,142	0.06
USD 829,000	ERO Copper 6.5% 15/2/2030	699,857	0.04	USD 1,000,000	Beechwood Park CLO 11.158% 17/1/2035	930,294	0.06
USD 434,000	Garda World Security 4.625% 15/2/2027	384,914	0.03	USD 1,000,000	BSL CLO 2 8.142% 15/4/2034	953,482	0.06
USD 1,184,000	Garda World Security 7.75% 15/2/2028	1,163,162	0.07	USD 1,000,000	Canyon Capital CLO 2022-1 7.832% 15/4/2035	951,968	0.06
USD 47,000	GFL Environmental 3.5% 1/9/2028	41,080	0.00	USD 275,000	China SCE 7% 2/5/2025	125,907	0.01
USD 226,000	GFL Environmental 3.75% 1/8/2025	212,609	0.01	USD 200,000	China SCE 7.375% 9/4/2024	117,000	0.01
USD 1,226,000	GFL Environmental 4% 1/8/2028	1,067,674	0.07	USD 750,000	CIFC Funding 2017-V 7.642% 16/11/2030	714,849	0.04
USD 219,000	GFL Environmental 4.25% 1/6/2025	208,360	0.01	USD 200,000	CIFI 6% 16/7/2025	51,000	0.00
USD 543,000	GFL Environmental 4.375% 15/8/2029	468,544	0.03	USD 200,000	CIFI 6.45% 7/11/2024	51,500	0.00
USD 1,465,000	GFL Environmental 4.75% 15/6/2029	1,305,278	0.08	USD 300,000	Country Garden 3.125% 22/10/2025	195,000	0.01
USD 1,321,000	GFL Environmental 5.125% 15/12/2026	1,265,710	0.08	USD 200,000	Country Garden 3.3% 12/1/2031	106,715	0.01
USD 976,000	Husky III 13% 15/2/2025	897,920	0.06	USD 200,000	Country Garden 4.8% 6/8/2030	110,500	0.01
USD 926,000	Jones Deslauriers Insurance Management 10.5% 15/12/2030	943,808	0.06	USD 200,000	Country Garden 5.125% 17/1/2025	144,500	0.01
USD 908,000	Masonite International 3.5% 15/2/2030	739,502	0.05	USD 250,000	Country Garden 6.15% 17/9/2025	176,250	0.01
USD 147,000	Masonite International 5.375% 1/2/2028	137,538	0.01	USD 200,000	Country Garden 7.25% 8/4/2026	138,000	0.01
USD 432,000	Mattamy 4.625% 1/3/2030	359,342	0.02	USD 1,695,000	CSN Inova Ventures 6.75% 28/1/2028 <sup>*</sup>	1,615,521	0.10
USD 367,000	Mattamy 5.25% 15/12/2027	328,181	0.02	USD 2,065,000	Dar Al-Arkan Sukuk 7.75% 7/2/2026 <sup>*</sup>	2,088,195	0.13
USD 2,259,000	New Gold 7.5% 15/7/2027	1,945,578	0.12	USD 2,673,000	DP World Salaam 6% 1/1/2172	2,662,952	0.17
USD 892,000	NOVA Chemicals 4.875% 1/6/2024	875,173	0.06	USD 350,000	Fantasia 0% 18/10/2022 <sup>***</sup>	49,875	0.00
USD 3,167,000	Open Text 6.9% 1/12/2027	3,209,438	0.20	USD 630,000	Fantasia 0% 9/1/2023 <sup>***</sup>	89,775	0.01
USD 550,000	Parkland 5.875% 15/7/2027	516,927	0.03	USD 275,000	Fantasia 6.95% 17/12/2021 <sup>***</sup>	40,596	0.00
USD 264,000	Precision Drilling 6.875% 15/1/2029	240,284	0.01	USD 500,000	Fantasia 9.25% 28/7/2023	71,250	0.01
USD 252,000	Tervita 11% 1/12/2025	272,081	0.02	USD 640,000	Fantasia 9.875% 19/10/2023	91,200	0.01
USD 3,220,000	Titan Acquisition / Titan Co-Borrower 7.75% 15/4/2026	2,916,628	0.18	USD 1,148,000	Fantasia 11.875% 1/6/2023	163,590	0.01
USD 377,000	TransAlta 7.75% 15/11/2029	385,121	0.02	USD 800,000	Fantasia 15% 18/12/2021 <sup>***</sup>	119,958	0.01
USD 641,000	Vermilion Energy 6.875% 1/5/2030	567,429	0.04	USD 991,449	Global Aircraft Leasing 6.5% 15/9/2024	889,221	0.05
USD 354,000	Videotron 3.625% 15/6/2029	296,784	0.02	USD 1,000,000	Goldentree Loan Management US Clo 8 7.908% 20/10/2034	933,494	0.06
		53,166,177	3.35	USD 1,000,000	Golub Capital Partners CLO 50B-R 8.089% 20/4/2035	961,987	0.06
				USD 200,000	Greentown China 4.7% 29/4/2025	186,000	0.01
	<b>Cayman Islands</b>			USD 1,038,932	Hawaiian Brand Intellectual Property / HawaiianMiles Loyalty 5.75% 20/1/2026	964,314	0.06
USD 200,000	Agile 5.5% 17/5/2026	105,322	0.01	USD 2,959,000	IHS 5.625% 29/11/2026	2,533,725	0.16
USD 285,000	Agile 5.75% 2/1/2025	179,550	0.01	USD 291,000	IHS 6.25% 29/11/2028	239,599	0.01
USD 200,000	Agile 8.375% 4/12/2171	71,331	0.01	USD 1,000,000	Invesco CLO 7.692% 15/7/2034	952,596	0.06
USD 1,000,000	AGL CLO 17 11.003% 21/1/2035	922,565	0.06	USD 3,000,000	Invesco CLO 2022-1 7.689% 20/4/2035	2,861,919	0.18
USD 1,000,000	AGL CLO 5 11.258% 20/7/2034	932,656	0.06	USD 2,000,000	Invesco CLO 2022-1 10.939% 20/4/2035	1,835,776	0.12
USD 1,000,000	Aimco CLO 12 7.558% 17/1/2032	945,487	0.06	USD 200,000	KWG 5.875% 10/11/2024	67,041	0.01
USD 1,000,000	Allegany Park CLO 7.739% 20/1/2035	931,061	0.06				

<sup>\*</sup>All or a portion of this security represents a security on loan.

<sup>\*\*\*</sup>This security is in default, see Note 2(b)

The notes on pages 986 to 999 form an integral part of these financial statements.

# Global High Yield Bond Fund continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 400,000	KWG 6% 14/1/2024	214,182	0.01	USD 553,000	Transocean 11.5% 30/1/2027	567,522	0.04
USD 417,000	Liberty Costa Rica Senior Secured Finance 10.875% 15/1/2031	396,150	0.03	USD 618,000	Transocean Titan Financing 8.375% 1/2/2028	631,349	0.04
USD 1,235,000	Liberty Costa Rica Senior Secured Finance 10.875% 15/1/2031*	1,173,250	0.07	USD 200,000	Wynn Macau 5.125% 15/12/2029	162,931	0.01
USD 1,000,000	Madison Park Funding XXVIII 7.492% 15/7/2030	945,718	0.06	USD 262,000	Wynn Macau 5.5% 15/1/2026	239,262	0.02
USD 3,473,000	MAF Global 6.375% 20/9/2171	3,396,958	0.21	USD 242,000	Wynn Macau 5.5% 1/10/2027*	211,145	0.01
USD 887,000	MAF Global 7.875% 30/9/2171	904,669	0.06	USD 350,000	Wynn Macau 5.625% 26/8/2028	299,082	0.02
USD 300,000	Melco Resorts Finance 4.875% 6/6/2025	279,863	0.02	USD 552,000	Zhenro Properties 8% 6/3/2023	47,175	0.00
USD 204,000	Melco Resorts Finance 5.25% 26/4/2026	184,890	0.01	USD 300,000	Zhenro Properties 8.3% 15/9/2023	25,500	0.00
USD 200,000	Melco Resorts Finance 5.375% 4/12/2029	167,500	0.01	USD 450,000	Zhenro Properties 8.35% 10/3/2024	38,250	0.00
USD 442,000	Melco Resorts Finance 5.625% 17/7/2027	392,343	0.03			51,394,710	3.25
USD 250,000	MGM China 4.75% 1/2/2027	218,759	0.01		<b>Chile</b>		
USD 200,000	MGM China 5.25% 18/6/2025	188,215	0.01	USD 3,542,000	CAP 3.9% 27/4/2031	2,807,309	0.18
USD 250,000	MGM China 5.375% 15/5/2024	243,526	0.02	USD 2,247,000	Empresa Nacional de Telecomunicaciones 3.05% 14/9/2032	1,738,616	0.11
USD 200,000	MGM China 5.875% 15/5/2026	186,113	0.01	USD 4,179,000	Empresa Nacional del Petroleo 3.45% 16/9/2031	3,458,008	0.22
USD 165,333	Modern Land China 7% 30/12/2023	13,859	0.00	USD 2,040,000	Interchile 4.5% 30/6/2056	1,642,200	0.10
USD 323,362	Modern Land China 8% 30/12/2024	27,401	0.00			9,646,133	0.61
USD 347,422	Modern Land China 9% 30/12/2025	30,724	0.00		<b>China</b>		
USD 407,572	Modern Land China 9% 30/12/2026	34,537	0.00	USD 225,000	Country Garden 5.125% 14/1/2027	144,563	0.01
USD 848,779	Modern Land China 9% 30/12/2027	71,308	0.01	USD 200,000	KWG 6% 14/8/2026	63,539	0.00
USD 1,000,000	Neuberger Berman Loan Advisers CLO 47 10.882% 14/4/2035	915,550	0.06			208,102	0.01
USD 190,857	Pearl II 6% 29/12/2049	6,770	0.00		<b>Colombia</b>		
USD 200,000	Powerlong Real Estate 6.25% 10/8/2024	56,885	0.00	USD 998,000	Banco Davivienda 6.65% 22/10/2171	761,085	0.05
USD 200,000	Powerlong Real Estate 6.95% 23/7/2023	63,500	0.00	USD 1,855,000	Banco de Bogota 4.375% 3/8/2027	1,694,227	0.10
USD 400,000	Sable International Finance 5.75% 7/9/2027	369,337	0.02	USD 2,393,000	Bancolombia 7.139% 18/10/2027	2,343,944	0.15
USD 300,000	Sands China 3.35% 8/3/2029	246,240	0.02	USD 8,060,000	Ecopetrol 4.625% 2/11/2031	6,016,790	0.38
USD 200,000	Sands China 4.875% 18/6/2030	174,500	0.01	USD 1,883,000	Ecopetrol 5.375% 26/6/2026	1,792,616	0.11
USD 200,000	Sands China 5.9% 8/8/2028	189,500	0.01	USD 2,981,000	Ecopetrol 5.875% 18/9/2023	2,970,566	0.19
USD 200,000	Shui On Development 5.5% 3/3/2025	177,278	0.01	USD 4,119,000	Ecopetrol 5.875% 2/11/2051	2,656,755	0.17
USD 300,000	Shui On Development 6.15% 24/8/2024	275,218	0.02	USD 927,000	Geopark 5.5% 17/1/2027*	787,241	0.05
USD 132,327	Spirit Loyalty Cayman / Spirit IP Cayman 8% 20/9/2025	132,790	0.01	USD 3,293,000	Interconexion Electrica 3.825% 26/11/2033	2,689,423	0.17
USD 604,000	Spirit Loyalty Cayman / Spirit IP Cayman 8% 20/9/2025	607,171	0.04			21,712,647	1.37
USD 1,000,000	Symphony CLO XXIX 7.942% 15/1/2034	951,601	0.06		<b>Cyprus</b>		
USD 865,000	Transocean 7.5% 15/1/2026	794,861	0.05	EUR 825,000	Bank of Cyprus 2.5% 24/6/2027	749,525	0.05
USD 3,384,000	Transocean 8.75% 15/2/2030	3,439,734	0.22		<b>Finland</b>		
				USD 876,000	Ahlstrom-Munksjo 3 Oy 4.875% 4/2/2028	748,066	0.05
				EUR 186,000	Citycon 4.496% 22/2/2172	124,398	0.01
				EUR 925,000	Finnair 4.25% 19/5/2025	882,327	0.06
				USD 546,000	Nokia 6.625% 15/5/2039	532,924	0.03
				EUR 800,000	SBB Treasury 0.75% 14/12/2028	563,681	0.03
				EUR 600,000	SBB Treasury 1.125% 26/11/2029	418,149	0.03
						3,269,545	0.21
					<b>France</b>		
				EUR 13,365	Accor 0.7% 7/12/2027	650,500	0.04
				EUR 1,400,000	Accor 4.375% 30/4/2171	1,443,119	0.09
				EUR 1,200,000	Air France-KLM 8.125% 31/5/2028	1,286,983	0.08

\*All or a portion of this security represents a security on loan.



# Global High Yield Bond Fund continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
EUR 1,000,000	ZF Finance 3% 21/9/2025	1,003,749	0.06	USD 200,000	Japfa Comfeed Indonesia 5.375% 23/3/2026	178,357	0.01
EUR 1,000,000	ZF Finance 3.75% 21/9/2028	945,011	0.06	USD 200,000	Pakuwon Jati 4.875% 29/4/2028	177,098	0.01
EUR 400,000	ZF Finance 5.75% 3/8/2026	428,535	0.03			758,205	0.05
		38,066,993	2.40				
	<b>Hong Kong</b>				<b>Ireland</b>		
USD 320,000	Bank of East Asia 5.825% 21/4/2171	299,200	0.02	EUR 2,097,000	AIB 5.25% 9/4/2171	2,072,775	0.13
USD 250,000	Bank of East Asia 5.875% 19/3/2171	239,653	0.02	EUR 600,000	AIB 6.25% 23/12/2171	605,035	0.04
USD 400,000	China CITIC Bank International 4.8% 22/4/2027	385,487	0.02	EUR 1,800,000	AlbaCore EURO CLO I 8.288% 18/10/2034	1,613,722	0.10
USD 200,000	Gemdale Ever Prosperity Investment 4.95% 12/8/2024	188,031	0.01	EUR 900,000	Aurium CLO II 8.161% 22/6/2034	853,649	0.05
USD 300,000	Nanyang Commercial Bank 6.5% 28/10/2171	292,615	0.02	EUR 1,050,000	Avoca CLO XV 6.418% 15/4/2031	939,775	0.06
USD 300,000	Sino-Ocean Land Treasure IV 3.25% 5/5/2026	219,306	0.01	EUR 1,800,000	Bilbao CLO II 8.673% 20/8/2035	1,679,266	0.11
USD 300,000	Sino-Ocean Land Treasure IV 4.75% 5/8/2029	186,925	0.01	EUR 1,800,000	BlueMountain Fuji CLO IV 8.073% 25/2/2034	1,702,545	0.11
USD 750,000	Yango Justice International 7.5% 15/4/2024	24,375	0.00	EUR 1,000,000	Bridgepoint CLO 3 8.528% 15/1/2036	938,424	0.06
USD 601,000	Yango Justice International 8.25% 25/11/2023	19,533	0.00	EUR 1,214,000	Contego CLO IX 8.427% 24/1/2034	1,129,973	0.07
USD 307,000	Yango Justice International 9.25% 15/4/2023	9,978	0.00	USD 845,000	Jazz 4.375% 15/1/2029	748,635	0.05
USD 682,000	Yango Justice International 10.25% 15/9/2022***	20,954	0.00	USD 1,299,000	LCPR Senior Secured Financing 6.75% 15/10/2027	1,203,668	0.07
USD 242,000	Yanlord Land HK 6.75% 23/4/2023	241,395	0.02	USD 377,000	Motion Bondco 6.625% 15/11/2027	347,986	0.02
		2,127,452	0.13	EUR 1,573,000	Neuberger Berman Loan Advisers Euro CLO 2 8.348% 15/4/2034	1,482,253	0.09
	<b>India</b>			EUR 210,000	North Westerly VII ESG CLO 8.314% 15/5/2034	194,225	0.01
USD 200,000	Delhi International Airport 6.125% 31/10/2026	192,792	0.01	EUR 920,000	Rockfield Park CLO 8.238% 16/7/2034	870,675	0.06
USD 200,000	Delhi International Airport 6.45% 4/6/2029	185,597	0.01	GBP 880,000	Virgin Media Vendor Financing Notes III 4.875% 15/7/2028*	902,571	0.06
USD 200,000	GMR Hyderabad International Airport 4.25% 27/10/2027	175,342	0.01	USD 1,691,000	Virgin Media Vendor Financing Notes IV 5% 15/7/2028	1,470,609	0.09
USD 400,000	HDFC Bank 3.7% 25/2/2172	341,500	0.02	EUR 1,005,000	Voya Euro CLO II 8.308% 15/7/2035	941,024	0.06
USD 221,250	JSW Hydro Energy 4.125% 18/5/2031	182,173	0.01			19,696,810	1.24
USD 225,000	JSW Steel 5.05% 5/4/2032	182,482	0.01		<b>Isle of Man</b>		
USD 200,000	JSW Steel 5.375% 4/4/2025	192,595	0.01	USD 954,000	AngloGold Ashanti 3.75% 1/10/2030	814,988	0.05
USD 200,000	JSW Steel 5.95% 18/4/2024	198,072	0.02		<b>Israel</b>		
USD 200,000	ReNew Power Pvt 5.875% 5/3/2027	191,024	0.01	USD 1,110,000	Bank Leumi Le-Israel 3.275% 29/1/2031	979,228	0.06
USD 200,000	Shriram Transport Finance 4.15% 18/7/2025	185,746	0.01	USD 660,000	Bank Leumi Le-Israel 7.129% 18/7/2033	662,980	0.04
USD 200,000	Shriram Transport Finance 4.4% 13/3/2024	194,000	0.02	USD 2,288,393	Energean Israel Finance 4.5% 30/3/2024	2,231,183	0.14
		2,221,323	0.14	USD 718,824	Energean Israel Finance 4.875% 30/3/2026*	667,608	0.04
	<b>Indonesia</b>			USD 3,044,512	Leviathan Bond 6.125% 30/6/2025	2,959,189	0.19
USD 250,000	Bank Negara Indonesia Persero 3.75% 30/3/2026	231,250	0.02	USD 521,962	Leviathan Bond 6.75% 30/6/2030	489,992	0.03
USD 200,000	Bank Negara Indonesia Persero 4.3% 24/3/2171	171,500	0.01	USD 1,924,000	Mizrahi Tefahot Bank 3.077% 7/4/2031*	1,695,525	0.11
						9,685,705	0.61
					<b>Italy</b>		
				EUR 1,100,000	Atlantia 1.875% 12/2/2028	992,774	0.06
				EUR 2,348,000	Azzurra Aeroporti 2.125% 30/5/2024	2,421,091	0.15

\*All or a portion of this security represents a security on loan.  
 \*\*\*This security is in default, see Note 2(b)

# Global High Yield Bond Fund continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
EUR 878,000	Azzurra Aeroporti 2.625% 30/5/2027	817,121	0.05	<b>Japan</b>			
EUR 2,125,000	Banco BPM 2.875% 29/6/2031	1,983,477	0.13	EUR 2,438,000	SoftBank 2.125% 6/7/2024	2,444,521	0.15
EUR 1,109,000	Banco BPM 3.375% 19/1/2032*	1,036,616	0.07	EUR 149,000	SoftBank 3.125% 19/9/2025	145,475	0.01
EUR 518,000	Brunello Bidco 3.5% 15/2/2028	489,924	0.03	EUR 300,000	SoftBank 4.5% 20/4/2025	305,457	0.02
EUR 600,000	Cedacri Mergeco 7.279% 15/5/2028*	621,856	0.04	EUR 2,306,000	SoftBank 4.75% 30/7/2025*	2,348,594	0.15
EUR 1,307,000	Centurion Bidco 5.875% 30/9/2026	1,255,177	0.08	USD 700,000	SoftBank 6% 19/1/2172	683,358	0.04
EUR 1,169,000	doValue 3.375% 31/7/2026	1,137,241	0.07	5,927,405 0.37			
EUR 575,000	Enel 6.375% 16/4/2028	612,395	0.04	<b>Jersey</b>			
USD 1,124,000	F-Brasile / F-Brasile US 7.375% 15/8/2026*	920,005	0.06	GBP 700,000	AA Bond 4.875% 31/7/2043	830,090	0.05
EUR 768,000	Fiber Bidco 11% 25/10/2027	875,826	0.06	EUR 1,826,000	Adient Global 3.5% 15/8/2024	1,901,682	0.12
EUR 943,000	FIS Fabbrica Italiana Sintetici 5.625% 1/8/2027	879,029	0.05	USD 2,000,000	Boyce Park Clo 7.753% 21/4/2035	1,879,109	0.12
EUR 1,691,000	Gamma Bidco 6.25% 15/7/2025	1,811,145	0.12	USD 1,000,000	Boyce Park Clo 10.903% 21/4/2035	915,075	0.06
EUR 1,040,000	IMA Industria Macchine Automatiche 3.75% 15/1/2028	962,296	0.06	GBP 400,000	CPUK Finance 4.5% 28/8/2027	419,334	0.03
EUR 978,000	Inter Media and Communication 6.75% 9/2/2027	983,310	0.06	GBP 665,000	CPUK Finance 4.875% 28/2/2047	776,278	0.05
USD 695,000	Intesa Sanpaolo 4.198% 1/6/2032	521,747	0.03	GBP 1,892,000	Galaxy Bidco 6.5% 31/7/2026	2,107,221	0.13
USD 510,000	Intesa Sanpaolo 4.95% 1/6/2042	340,743	0.02	8,828,789 0.56			
GBP 350,000	Intesa Sanpaolo 5.148% 10/6/2030	355,914	0.02	<b>Liberia</b>			
EUR 2,931,000	Intesa Sanpaolo 5.5% 1/3/2172	2,663,311	0.17	USD 663,000	Royal Caribbean Cruises 5.375% 15/7/2027	584,434	0.03
USD 500,000	Intesa Sanpaolo 5.71% 15/1/2026	478,437	0.03	USD 524,000	Royal Caribbean Cruises 5.5% 31/8/2026	474,817	0.03
EUR 1,265,000	Intesa Sanpaolo 7.75% 11/7/2171*	1,336,336	0.09	USD 408,000	Royal Caribbean Cruises 5.5% 1/4/2028	355,788	0.02
EUR 879,000	Lottomatica 9.75% 30/9/2027	1,003,789	0.06	USD 908,000	Royal Caribbean Cruises 7.25% 15/1/2030	909,171	0.06
EUR 1,300,000	Nexi 0% 24/2/2028	1,016,172	0.06	USD 659,000	Royal Caribbean Cruises 8.25% 15/1/2029	682,775	0.04
EUR 1,750,000	Poste Italiane 2.625% 24/6/2171	1,435,669	0.09	USD 1,631,000	Royal Caribbean Cruises 9.25% 15/1/2029	1,731,470	0.11
EUR 1,613,000	Rekeep 7.25% 1/2/2026	1,485,313	0.10	USD 355,000	Royal Caribbean Cruises 11.5% 1/6/2025	377,075	0.02
EUR 1,070,000	Telecom Italia 1.625% 18/1/2029	864,635	0.06	USD 652,000	Royal Caribbean Cruises 11.625% 15/8/2027	693,337	0.04
EUR 561,000	Telecom Italia 2.375% 12/10/2027	506,637	0.03	5,808,867 0.35			
EUR 299,000	Telecom Italia 2.75% 15/4/2025	302,889	0.02	<b>Luxembourg</b>			
EUR 854,000	Telecom Italia 2.875% 28/1/2026	840,982	0.05	EUR 3,100,000	ADLER 2.75% 13/11/2026	1,498,146	0.10
EUR 300,000	Telecom Italia 3% 30/9/2025	303,587	0.02	EUR 1,300,000	ADLER 3.25% 5/8/2025	654,847	0.04
EUR 646,000	Telecom Italia 3.625% 25/5/2026	652,830	0.04	USD 837,000	Albion Financing 1 / Aggreko 6.125% 15/10/2026	745,796	0.05
EUR 639,000	Telecom Italia 4% 11/4/2024	672,390	0.04	EUR 1,060,000	Allied Universal Holdco /Allied Universal Finance /Atlas Luxco 4 3.625% 1/6/2028	918,405	0.06
USD 346,000	Telecom Italia 5.303% 30/5/2024	337,160	0.02	USD 3,230,000	Allied Universal Holdco /Allied Universal Finance /Atlas Luxco 4 4.625% 1/6/2028	2,689,053	0.17
EUR 1,000,000	Telecom Italia 6.875% 15/2/2028	1,077,485	0.07	USD 1,563,000	Allied Universal Holdco /Allied Universal Finance /Atlas Luxco 4 4.625% 1/6/2028	1,285,450	0.08
EUR 400,000	UniCredit 2.731% 15/1/2032	365,915	0.02	EUR 724,000	Altice Financing 2.25% 15/1/2025	719,856	0.05
EUR 1,400,000	UniCredit 6.625% 3/12/2171	1,483,602	0.09	EUR 429,000	Altice Financing 3% 15/1/2028	363,562	0.02
EUR 1,400,000	UniCredit 7.5% 3/6/2171*	1,465,732	0.09	EUR 1,349,000	Altice Financing 4.25% 15/8/2029*	1,154,709	0.07
37,310,558 2.35				USD 2,088,000	Altice Financing 5% 15/1/2028	1,737,529	0.11
<b>Jamaica</b>				USD 3,224,000	Altice Financing 5.75% 15/8/2029	2,655,077	0.17
USD 38,669	Digicel International Finance /Digicel international 8% 31/12/2026	17,312	0.00	USD 4,011,000	Altice France 10.5% 15/5/2027	3,296,258	0.21
USD 955,000	Digicel International Finance /Digicel international 8.75% 25/5/2024	833,362	0.05	EUR 602,000	Aramark International Finance 3.125% 1/4/2025	617,157	0.04
USD 1,992	Digicel International Finance /Digicel international 13% 31/12/2025	1,011	0.00				
851,685 0.05							

\*All or a portion of this security represents a security on loan.

The notes on pages 986 to 999 form an integral part of these financial statements.

# Global High Yield Bond Fund continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 3,055,625	ARD Finance 6.5% 30/6/2027	2,502,068	0.16	USD 317,000	Telecom Italia Capital 7.721% 4/6/2038	286,300	0.02
EUR 2,200,000	Aroundtown 3.375% 23/12/2171*	1,288,604	0.08	USD 1,200,000	Telenet Finance Luxembourg Notes 5.5% 1/3/2028*	1,130,700	0.07
USD 694,000	Camelot Finance 4.5% 1/11/2026	637,085	0.04			58,793,441	3.71
EUR 238,000	Cidron Aida Finco 5% 1/4/2028	223,405	0.01		<b>Marshall Islands</b>		
GBP 1,441,000	Cidron Aida Finco 6.25% 1/4/2028*	1,503,629	0.10	USD 2,011,000	Danaos 8.5% 1/3/2028	1,966,973	0.12
EUR 367,000	Cirsa Finance International 4.5% 15/3/2027	343,731	0.02		<b>Mauritius</b>		
EUR 539,000	Cirsa Finance International 4.75% 22/5/2025	561,503	0.04	USD 200,000	Azure Power Solar Energy Pvt 5.65% 24/12/2024	171,785	0.01
EUR 48,266	Cirsa Finance International 6.25% 20/12/2023	51,261	0.00	USD 2,488,000	CA Magnum 5.375% 31/10/2026	2,307,495	0.15
EUR 798,000	Cirsa Finance International Sarl 10.375% 30/11/2027	900,378	0.06	USD 400,000	CA Magnum 5.375% 31/10/2026	370,980	0.02
EUR 2,081,073	Codere Finance 2 Luxembourg 11% 30/9/2026	1,983,982	0.12	USD 200,000	Greenko Solar Mauritius 5.95% 29/7/2026	185,418	0.01
EUR 688,047	Codere Finance 2 Luxembourg 12.75% 30/11/2027	367,184	0.02	USD 650,000	Greenko Wind Projects Mauritius 5.5% 6/4/2025	614,632	0.04
USD 2,232,000	CSN Resources 4.625% 10/6/2031	1,759,977	0.11	USD 250,000	India Airport Infra 6.25% 25/10/2025	238,750	0.02
EUR 1,299,000	Cullinan Holdco 4.625% 15/10/2026	1,228,157	0.08	USD 250,000	India Green Power 4% 22/2/2027	213,125	0.01
EUR 1,700,000	European TopSoho 4% 18/10/2021****	1,668,275	0.11	USD 200,000	Network i2i 3.975% 3/6/2171	177,068	0.01
USD 2,663,000	EverArc Escrow 5% 30/10/2029	2,126,192	0.14	USD 400,000	Network i2i 5.65% 15/4/2171	381,654	0.03
EUR 971,000	Garfunkelux Holdco 3 6.75% 1/11/2025*	842,569	0.05			4,660,907	0.30
GBP 1,500,000	Garfunkelux Holdco 3 7.75% 1/11/2025*	1,466,567	0.09		<b>Mexico</b>		
USD 2,008,000	Herens Holdco 4.75% 15/5/2028	1,648,631	0.10	USD 481,000	Alpek 3.25% 25/2/2031	389,602	0.03
EUR 180,000	Herens Midco 5.25% 15/5/2029	130,695	0.01	USD 860,000	Banco Mercantil del Norte 6.625% 24/1/2172	744,715	0.05
USD 1,080,000	ION Trading Technologies 5.75% 15/5/2028*	877,495	0.06	USD 2,545,000	Banco Mercantil del Norte 7.5% 27/9/2171	2,374,269	0.15
EUR 250,000	Kleopatra 2 6.5% 1/9/2026	151,768	0.01	USD 2,322,000	Banco Mercantil del Norte 7.625% 6/10/2171	2,205,029	0.14
EUR 1,949,000	Kleopatra Finco 4.25% 1/3/2026	1,754,558	0.11	USD 4,018,000	BBVA Bancomer 5.125% 18/1/2033	3,624,105	0.23
EUR 297,696	Lincoln Financing 3.625% 1/4/2024	316,502	0.02	USD 3,640,000	BBVA Bancomer 5.875% 13/9/2034	3,384,135	0.21
USD 1,103,400	Millicom International Cellular 6.25% 25/3/2029	1,007,744	0.06	USD 4,160,000	Cemex 5.125% 8/9/2171	3,806,400	0.24
EUR 1,408,000	Monitchem HoldCo 3 5.25% 15/3/2025	1,479,949	0.09	USD 2,235,000	GCC 3.614% 20/4/2032*	1,880,395	0.12
USD 2,726,000	Petrorio Luxembourg Trading 6.125% 9/6/2026*	2,579,532	0.16	USD 3,071,000	Grupo Bimbo 5.95% 17/7/2171*	3,071,269	0.19
USD 200,000	Puma International Financing 5% 24/1/2026	182,734	0.01	USD 1,065,073	Grupo Posadas 5% 30/12/2027	855,225	0.05
EUR 1,830,000	Rossini 6.75% 30/10/2025	1,958,746	0.12	USD 3,881,000	Industrias Penoles 4.15% 12/9/2029*	3,531,128	0.22
EUR 1,360,000	SES 2.875% 27/8/2171	1,227,328	0.08	USD 4,590,000	Metalsa S A P I De 3.75% 4/5/2031	3,530,490	0.22
EUR 1,100,000	SES 5.625% 29/1/2172	1,160,656	0.07	USD 3,511,000	Nemak 3.625% 28/6/2031	2,653,383	0.17
EUR 475,000	Stena International 7.25% 15/2/2028	510,173	0.03	USD 1,654,000	Orbia Advance 5.5% 15/1/2048	1,367,089	0.09
EUR 1,643,000	Summer BC Holdco B 5.75% 31/10/2026	1,552,121	0.10	USD 1,824,000	Orbia Advance 5.875% 17/9/2044	1,603,036	0.10
USD 1,378,000	Telecom Italia Capital 6% 30/9/2034	1,144,969	0.07			35,020,270	2.21
USD 1,778,000	Telecom Italia Capital 6.375% 15/11/2033	1,539,242	0.10		<b>Netherlands</b>		
USD 415,000	Telecom Italia Capital 7.2% 18/7/2036	363,186	0.02	EUR 1,800,000	Abertis Infraestructuras Finance 3.248% 24/2/2172	1,723,681	0.11
				USD 3,122,000	Arcos Dorados 6.125% 27/5/2029	2,983,071	0.19
				EUR 200,000	Axalta Coating Systems Dutch B 3.75% 15/1/2025	209,624	0.02
				USD 2,308,000	Braskem Netherlands Finance 4.5% 31/1/2030	1,950,491	0.12
				USD 1,345,000	Braskem Netherlands Finance 7.25% 13/2/2033	1,313,056	0.08

\*All or a portion of this security represents a security on loan.  
 \*\*This security is in default, see Note 2(b)

# Global High Yield Bond Fund continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 2,246,000	Clear Channel International 6.625% 1/8/2025	2,200,867	0.14	USD 1,982,000	Trivium Packaging Finance 5.5% 15/8/2026	1,870,007	0.12
EUR 100,000	Darling Global Finance 3.625% 15/5/2026	101,922	0.01	EUR 698,000	Trivium Packaging Finance 6.404% 15/8/2026	731,685	0.05
USD 2,265,000	Diamond BC 4.625% 1/10/2029	1,857,878	0.12	USD 4,010,000	Trivium Packaging Finance 8.5% 15/8/2027*	3,815,686	0.24
USD 1,725,000	Elastic 4.125% 15/7/2029	1,416,334	0.09	EUR 635,000	United 4.875% 1/7/2024	654,210	0.04
EUR 436,000	Energizer Gamma Acquisition 3.5% 30/6/2029	370,162	0.02	USD 2,723,000	UPC Broadband Finco 4.875% 15/7/2031	2,282,963	0.15
EUR 102,000	Goodyear Europe 2.75% 15/8/2028	88,879	0.00	EUR 1,412,000	VZ Secured Financing 3.5% 15/1/2032	1,176,771	0.08
USD 334,250	Greenko Dutch 3.85% 29/3/2026	296,417	0.02	EUR 500,000	ZF Europe Finance 2% 23/2/2026	485,382	0.03
USD 807,000	ING Groep 5.75% 16/11/2026	747,247	0.05	EUR 800,000	ZF Europe Finance 2.5% 23/10/2027	743,232	0.05
EUR 1,900,000	Naturgy Finance 2.374% 23/2/2172	1,762,851	0.11	USD 644,000	Ziggo 4.875% 15/1/2030	546,595	0.04
EUR 832,000	Promontoria 264 6.375% 1/3/2027	856,041	0.05	USD 1,324,000	Ziggo Bond 5.125% 28/2/2030	1,059,551	0.06
EUR 2,392,000	Repsol International Finance 4.247% 11/12/2171*	2,281,039	0.14	USD 200,000	Ziggo Bond 6% 15/1/2027	185,195	0.01
EUR 1,000,000	Saipem Finance International 3.375% 15/7/2026	1,001,361	0.06			61,304,024	3.86
					<b>Panama</b>		
USD 1,317,000	Sensata Technologies 4% 15/4/2029	1,157,480	0.08	USD 3,970,000	AES Panama Generation 4.375% 31/5/2030	3,478,712	0.22
USD 943,000	Sensata Technologies 5% 1/10/2025	918,371	0.06	USD 2,787,000	Cable Onda 4.5% 30/1/2030	2,287,082	0.14
USD 236,000	Sensata Technologies 5.625% 1/11/2024	233,739	0.01	USD 1,132,000	Carnival 4% 1/8/2028	962,732	0.06
USD 879,000	Sensata Technologies 5.875% 1/9/2030	836,254	0.05	USD 3,732,000	Carnival 5.75% 1/3/2027	3,059,083	0.19
EUR 781,965	Summer BidCo 9% 15/11/2025*	655,651	0.04	USD 1,709,000	Carnival 6% 1/5/2029	1,323,963	0.08
EUR 1,197,528	Summer BidCo 9% 15/11/2025	992,672	0.06	USD 418,000	Carnival 7.625% 1/3/2026	377,121	0.02
EUR 1,500,000	Telefonica Europe 3.875% 22/9/2171	1,480,198	0.09	EUR 789,000	Carnival 7.625% 1/3/2026	747,221	0.05
EUR 3,400,000	Telefonica Europe 6.135% 2/3/2030	3,477,593	0.22	USD 1,262,000	Carnival 9.875% 1/8/2027	1,286,079	0.08
EUR 1,500,000	Telefonica Europe 7.125% 23/8/2028	1,640,472	0.10	EUR 2,221,000	Carnival 10.125% 1/2/2026	2,473,738	0.16
EUR 544,000	Teva Pharmaceutical Finance Netherlands II 1.25% 31/3/2023	578,055	0.04	USD 1,591,000	Carnival 10.5% 1/2/2026*	1,648,212	0.10
EUR 500,000	Teva Pharmaceutical Finance Netherlands II 1.625% 15/10/2028	406,460	0.03			17,643,943	1.10
EUR 1,154,000	Teva Pharmaceutical Finance Netherlands II 3.75% 9/5/2027	1,096,991	0.07		<b>Paraguay</b>		
EUR 887,000	Teva Pharmaceutical Finance Netherlands II 4.375% 9/5/2030	795,001	0.05	USD 755,000	Banco Continental SAECA 2.75% 10/12/2025	669,006	0.04
EUR 1,585,000	Teva Pharmaceutical Finance Netherlands II 4.5% 1/3/2025	1,669,129	0.10	USD 2,279,000	Telefonica Celular del Paraguay 5.875% 15/4/2027	2,077,593	0.13
EUR 1,000,000	Teva Pharmaceutical Finance Netherlands II 6% 31/1/2025	1,081,705	0.07			2,746,599	0.17
USD 6,361,000	Teva Pharmaceutical Finance Netherlands III 3.15% 1/10/2026	5,575,194	0.35		<b>Peru</b>		
USD 1,279,000	Teva Pharmaceutical Finance Netherlands III 4.1% 1/10/2046	844,453	0.05	USD 2,957,000	InRetail Consumer 3.25% 22/3/2028	2,500,129	0.16
USD 1,632,000	Teva Pharmaceutical Finance Netherlands III 4.75% 9/5/2027	1,481,057	0.09	USD 3,321,000	Minsur 4.5% 28/10/2031	2,833,145	0.18
USD 200,000	Teva Pharmaceutical Finance Netherlands III 6.75% 1/3/2028	194,058	0.01			5,333,274	0.34
USD 937,000	Teva Pharmaceutical Finance Netherlands III 7.125% 31/1/2025	949,181	0.06		<b>Philippines</b>		
EUR 543,000	Trivium Packaging Finance 3.75% 15/8/2026	528,112	0.03	USD 300,000	Globe Telecom 4.2% 2/5/2171	277,874	0.02
					<b>Poland</b>		
				USD 359,000	Canpack / Canpack US 3.125% 1/11/2025	317,975	0.02
					<b>Portugal</b>		
				EUR 3,000,000	Banco Espirito Santo 2.625% 8/5/2017***	462,712	0.03
				EUR 3,400,000	Banco Espirito Santo 4% 21/1/2019***	524,406	0.03
				EUR 4,400,000	Banco Espirito Santo 4.75% 15/1/2018***	678,644	0.04
				EUR 600,000	EDP - Energias de Portugal 1.7% 20/7/2080	577,273	0.04

\*All or a portion of this security represents a security on loan.

\*\*\*This security is in default, see Note 2(b)

The notes on pages 986 to 999 form an integral part of these financial statements.



# Global High Yield Bond Fund continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
EUR 1,200,000	EDP - Energias de Portugal 1.875% 2/8/2081*	1,103,487	0.07	USD 1,150,000	<b>Sri Lanka</b> Sri Lanka Government International Bond 6.85% 14/3/2024	421,213	0.03
EUR 300,000	EDP - Energias de Portugal 5.943% 23/4/2083	314,963	0.02		<b>Sweden</b>		
		3,661,485	0.23	EUR 519,000	Dometic 3% 8/5/2026	488,990	0.03
	<b>Romania</b>			EUR 457,000	Fastighets Balder 2.873% 2/6/2081	378,925	0.02
EUR 1,200,000	RCS & RDS 2.5% 5/2/2025	1,199,735	0.07	EUR 2,525,000	Heimstaden Bostad 2.625% 1/5/2171	1,726,736	0.11
	<b>Singapore</b>			EUR 100,000	Heimstaden Bostad 3.375% 15/1/2026	70,226	0.01
USD 279,000	Continuum Energy Levanter 4.5% 9/2/2027	246,218	0.01	EUR 312,667	Intrum 3.125% 15/7/2024	324,191	0.02
USD 37,430	JGC Ventures 0% 30/6/2025	8,215	0.00	EUR 1,608,000	Intrum 4.875% 15/8/2025	1,607,956	0.10
USD 1,194,377	JGC Ventures 3% 30/6/2025	409,950	0.03	EUR 900,000	Intrum 9.25% 15/3/2028*	972,264	0.06
USD 300,000	Medco Bell 6.375% 30/1/2027	275,385	0.02	EUR 593,000	Verisure 3.25% 15/2/2027	545,650	0.03
USD 300,000	Medco Oak Tree 7.375% 14/5/2026*	293,250	0.02	EUR 645,000	Verisure 3.875% 15/7/2026	625,398	0.04
USD 200,000	TML 4.35% 9/6/2026	184,064	0.01	EUR 415,000	Verisure 7.125% 1/2/2028	435,657	0.03
		1,417,082	0.09	EUR 1,060,000	Verisure 9.25% 15/10/2027	1,194,119	0.08
	<b>South Africa</b>					8,370,112	0.53
USD 1,800,000	Growthpoint Properties International Pty 5.872% 2/5/2023	1,789,974	0.11		<b>Switzerland</b>		
USD 2,691,000	Transnet SOC 8.25% 6/2/2028	2,701,091	0.17	USD 590,000	Credit Suisse 5.25% 11/2/2172*	408,028	0.03
		4,491,065	0.28	USD 864,000	Credit Suisse 6.25% 18/12/2171	713,627	0.05
	<b>South Korea</b>			USD 200,000	Credit Suisse 7.5% 11/6/2171	182,792	0.01
USD 400,000	KDB Life Insurance 7.5% 21/11/2171	370,000	0.02	GBP 100,000	Credit Suisse 7.75% 10/3/2026	123,010	0.01
USD 200,000	Woori Bank 4.25% 4/4/2171	191,435	0.01	USD 680,000	UBS 4.375% 10/8/2171	536,335	0.03
		561,435	0.03			1,963,792	0.13
	<b>Spain</b>				<b>Thailand</b>		
EUR 1,600,000	Banco Bilbao Vizcaya Argentaria 6% 29/6/2171*	1,672,144	0.11	USD 425,000	Bangkok Bank Hong Kong 3.733% 25/9/2034	360,733	0.02
EUR 1,600,000	Banco Bilbao Vizcaya Argentaria 6% 15/10/2171	1,642,565	0.10	USD 200,000	Kasikornbank Hong Kong 3.343% 2/10/2031	176,941	0.01
EUR 3,000,000	Banco de Sabadell 2.5% 15/4/2031	2,843,535	0.18	USD 250,000	Kasikornbank Hong Kong 4% 10/2/2172	215,941	0.01
EUR 500,000	Banco de Sabadell 5.25% 7/2/2029	518,793	0.03	USD 200,000	Kasikornbank Hong Kong 5.275% 14/4/2171	190,000	0.01
EUR 600,000	Bankinter 7.375% 15/8/2028	635,383	0.04	USD 300,000	Krung Thai Bank 4.4% 25/9/2171	270,375	0.02
EUR 1,200,000	CaixaBank 6.375% 19/12/2171	1,271,914	0.08			1,213,990	0.07
EUR 400,000	CaixaBank 6.75% 13/9/2171	421,051	0.03		<b>Turkey</b>		
EUR 2,200,000	Cellnex Finance 1.25% 15/1/2029	1,877,468	0.12	USD 1,339,000	KOC 5.25% 15/3/2023	1,340,004	0.09
EUR 2,400,000	Cellnex Telecom 0.75% 20/11/2031	2,067,970	0.13	USD 874,000	KOC 6.5% 11/3/2025	852,056	0.05
EUR 400,000	Cellnex Telecom 1% 20/4/2027	365,038	0.02	USD 1,566,000	Turk Telekomunikasyon 6.875% 28/2/2025	1,479,412	0.09
EUR 667,000	Food Service Project 5.5% 21/1/2027	663,293	0.04	USD 2,433,000	Turkiye Sise ve Cam Fabrikalari 6.95% 14/3/2026	2,338,125	0.15
EUR 410,000	Grupo Antolin-Irausa 3.375% 30/4/2026	370,740	0.03			6,009,597	0.38
EUR 1,405,000	Grupo Antolin-Irausa 3.5% 30/4/2028*	1,107,473	0.07		<b>United Kingdom</b>		
EUR 2,100,000	International Consolidated Airlines 1.125% 18/5/2028	1,836,860	0.12	USD 384,257	Ardonagh Midco 2 11.5% 15/1/2027*	360,956	0.02
EUR 359,000	Kaixo Bondco Telecom 5.125% 30/9/2029	331,509	0.02	USD 2,075,000	Barclays 4.375% 15/12/2171*	1,626,374	0.10
EUR 2,665,000	Lorca Telecom Bondco 4% 18/9/2027	2,566,292	0.16	USD 400,000	Barclays 5.2% 12/5/2026	389,361	0.03
		20,192,028	1.28	GBP 200,000	Barclays 6.375% 15/3/2171	226,696	0.02
				GBP 1,400,000	Barclays 7.125% 15/9/2171	1,632,833	0.10
				USD 690,000	Barclays 8% 15/12/2171*	674,268	0.04
				GBP 700,000	BCP V Modular Services Finance II 6.125% 30/11/2028*	731,494	0.05

\*All or a portion of this security represents a security on loan.

The notes on pages 986 to 999 form an integral part of these financial statements.

# Global High Yield Bond Fund continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
GBP 2,404,000	Bellis Acquisition 3.25% 16/2/2026	2,422,644	0.15	GBP 590,000	Premier Foods Finance 3.5% 15/10/2026	642,801	0.04
GBP 1,226,000	Bellis Acquisition 4.5% 16/2/2026	1,276,331	0.08	GBP 580,000	Santander UK 6.75% 24/6/2171	682,387	0.04
USD 2,347,000	Bidvest UK 3.625% 23/9/2026	2,095,325	0.13	EUR 672,000	Sherwood Financing 4.5% 15/11/2026*	625,651	0.04
USD 670,000	British Telecommunications 4.25% 23/11/2081	591,704	0.04	GBP 611,000	Stonegate Pub Financing 2019 8% 13/7/2025	697,303	0.04
EUR 177,721	Codere New Topco 7.5% 30/11/2027	93,302	0.01	GBP 1,464,000	Stonegate Pub Financing 2019 8.25% 31/7/2025	1,695,721	0.11
GBP 1,646,000	Constellation Automotive Financing 4.875% 15/7/2027	1,445,860	0.09	EUR 471,000	Synthomer 3.875% 1/7/2025	465,629	0.03
EUR 537,000	EC Finance 3% 15/10/2026	522,283	0.03	GBP 827,000	Thames Water Kemble Finance 4.625% 19/5/2026	897,192	0.06
EUR 1,080,000	eG Global Finance 3.625% 7/2/2024*	1,080,206	0.07	GBP 1,177,000	Unique Pub Finance 6.464% 30/3/2032	1,432,075	0.09
USD 1,627,000	eG Global Finance 6.75% 7/2/2025	1,454,050	0.09	GBP 373,000	Very Funding 6.5% 1/8/2026*	362,810	0.02
USD 816,000	eG Global Finance 8.5% 30/10/2025	723,943	0.04	GBP 508,000	Virgin Media Secured Finance 4.25% 15/1/2030	494,155	0.03
USD 200,000	EnQuest 11.625% 1/11/2027	195,442	0.01	USD 472,000	Virgin Media Secured Finance 4.5% 15/8/2030	389,661	0.02
GBP 1,150,000	Gatwick Airport Finance 4.375% 7/4/2026	1,284,125	0.08	GBP 920,000	Virgin Media Secured Finance 5% 15/4/2027*	1,042,175	0.07
GBP 100,000	Greene King Finance 5.512% 15/12/2034	92,788	0.01	GBP 286,000	Virgin Media Secured Finance 5.25% 15/5/2029	300,626	0.02
GBP 100,000	Greene King Finance 5.792% 15/3/2036	93,865	0.01	GBP 1,100,000	Vmed O2 UK Financing I 4% 31/1/2029	1,096,660	0.07
USD 376,000	Harbour Energy 5.5% 15/10/2026	348,236	0.02	USD 236,000	Vmed O2 UK Financing I 4.25% 31/1/2031	189,625	0.01
GBP 957,000	Heathrow Finance 4.125% 1/9/2029	984,909	0.06	GBP 2,174,000	Vmed O2 UK Financing I 4.5% 15/7/2031	2,075,338	0.13
GBP 600,000	Heathrow Finance 4.75% 1/3/2024	717,954	0.05	USD 943,000	Vmed O2 UK Financing I 4.75% 15/7/2031	781,841	0.05
USD 285,000	HSBC 4.6% 17/6/2171	230,375	0.02	EUR 1,300,000	Vodafone 2.625% 27/8/2080	1,237,828	0.08
USD 890,000	HSBC 7.39% 3/11/2028	940,563	0.06	EUR 2,024,000	Vodafone 4.2% 3/10/2078	1,969,939	0.12
USD 2,080,000	HSBC Bank 5.401% 19/12/2171	1,637,168	0.10	GBP 1,444,000	Vodafone 4.875% 3/10/2078	1,682,844	0.11
EUR 987,000	INEOS Finance 6.625% 15/5/2028*	1,037,294	0.06	USD 1,000,000	Vodafone 6.25% 3/10/2078	973,730	0.06
EUR 1,329,000	INEOS Quattro Finance 2 2.5% 15/1/2026	1,251,601	0.08			56,999,286	3.60
EUR 1,300,000	International Consolidated Airlines 1.5% 4/7/2027*	1,133,273	0.07		<b>United States</b>		
GBP 1,067,000	Iron Mountain UK 3.875% 15/11/2025*	1,228,112	0.08	USD 260,000	Acadia Healthcare 5% 15/4/2029	235,795	0.02
EUR 630,000	Jaguar Land Rover Automotive 4.5% 15/1/2026*	616,845	0.04	USD 312,000	Acadia Healthcare 5.5% 1/7/2028	292,113	0.02
USD 640,000	Jaguar Land Rover Automotive 7.75% 15/10/2025	632,000	0.05	USD 598,000	ACI Worldwide 5.75% 15/8/2026	577,785	0.04
GBP 500,000	Jerrold Finco 5.25% 15/1/2027	521,061	0.03	USD 1,024,000	Acrisure / Acrisure Finance 6% 1/8/2029	836,383	0.05
USD 831,000	Merlin Entertainments 5.75% 15/6/2026	789,386	0.05	USD 2,027,000	Acuris Finance US / Acuris Finance 5% 1/5/2028	1,617,931	0.10
GBP 1,116,000	National Express 4.25% 26/2/2172	1,214,770	0.08	USD 209,000	AdaptHealth 5.125% 1/3/2030	182,336	0.01
GBP 736,000	Nationwide Building Society 5.75% 20/12/2171	809,310	0.05	USD 217,000	AdaptHealth 6.125% 1/8/2028	203,501	0.01
USD 2,213,000	Neptune Energy Bondco 6.625% 15/5/2025	2,154,490	0.14	USD 97,000	ADT Security 4.125% 15/6/2023	96,491	0.01
USD 400,000	Neptune Energy Bondco 6.625% 15/5/2025	389,425	0.02	USD 48,000	ADT Security 4.875% 15/7/2032	41,087	0.00
GBP 989,000	Ocado 3.875% 8/10/2026	934,938	0.06	USD 549,000	Advanced Drainage Systems 5% 30/9/2027	510,190	0.03
USD 215,000	Odeon Finco 12.75% 1/11/2027	200,102	0.01	USD 1,830,000	Advanced Drainage Systems 6.375% 15/6/2030	1,750,995	0.11
GBP 440,000	Pinewood Finance 3.625% 15/11/2027	477,633	0.03	USD 2,768,000	Aethon United BR / Aethon United Finance 8.25% 15/2/2026	2,653,909	0.17
				USD 653,000	Ahead DB 6.625% 1/5/2028	551,253	0.03
				USD 1,548,000	AHP Health Partners 5.75% 15/7/2029	1,296,328	0.08

\*All or a portion of this security represents a security on loan.

The notes on pages 986 to 999 form an integral part of these financial statements.

# Global High Yield Bond Fund continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 1,328,000	Albertsons / Safeway / New Albertsons / Albertsons 3.25% 15/3/2026	1,219,649	0.08	USD 1,231,000	Apache 5.1% 1/9/2040	1,018,422	0.06
USD 567,000	Albertsons / Safeway / New Albertsons / Albertsons 3.5% 15/3/2029	479,325	0.03	USD 487,000	Apache 5.35% 1/7/2049	387,377	0.02
USD 819,000	Albertsons / Safeway / New Albertsons / Albertsons 4.625% 15/1/2027*	770,691	0.05	USD 595,000	APi DE 4.125% 15/7/2029	512,209	0.03
USD 1,587,000	Albertsons / Safeway / New Albertsons / Albertsons 4.875% 15/2/2030	1,424,996	0.09	USD 485,000	APi DE 4.75% 15/10/2029	433,529	0.03
USD 216,000	Albertsons / Safeway / New Albertsons / Albertsons 5.875% 15/2/2028	209,294	0.01	USD 1,228,000	APX 5.75% 15/7/2029	1,030,752	0.07
USD 521,000	Albertsons / Safeway / New Albertsons / Albertsons 6.5% 15/2/2028	517,655	0.03	USD 720,000	APX 6.75% 15/2/2027	692,132	0.04
USD 413,000	Alliant Intermediate / Alliant Co-Issuer 4.25% 15/10/2027	405,167	0.03	USD 907,000	Aramark Services 5% 1/4/2025	880,707	0.06
USD 5,844,000	Alliant Intermediate / Alliant Co-Issuer 5.875% 1/11/2029	5,163,665	0.32	USD 1,866,000	Aramark Services 5% 1/2/2028	1,722,281	0.11
USD 5,731,000	Alliant Intermediate / Alliant Co-Issuer 6.75% 15/10/2027	4,797,282	0.31	USD 1,334,000	Aramark Services 6.375% 1/5/2025	1,328,197	0.08
USD 7,929,000	Alliant Intermediate / Alliant Co-Issuer 6.75% 15/4/2028	7,208,496	0.45	USD 336,000	Arches Buyer 4.25% 1/6/2028	275,199	0.02
USD 2,074,000	Allied Universal Holdco / Allied Universal Finance 6% 1/6/2029	2,029,399	0.13	USD 3,387,000	Archrock Partners / Archrock Partners Finance 6.25% 1/4/2028	3,196,024	0.21
USD 3,939,000	Allied Universal Holdco / Allied Universal Finance 6.625% 15/7/2026	2,941,473	0.19	USD 1,369,000	Archrock Partners / Archrock Partners Finance 6.875% 1/4/2027	1,327,538	0.08
USD 5,228,000	Allied Universal Holdco / Allied Universal Finance 9.75% 15/7/2027	4,959,307	0.31	USD 567,000	Arconic 6% 15/5/2025	557,150	0.03
USD 3,016,000	AMC Networks 4.25% 15/2/2029	2,770,679	0.17	USD 1,461,000	Arconic 6.125% 15/2/2028	1,377,240	0.09
USD 492,000	AMC Networks 4.75% 1/8/2025	364,552	0.02	USD 1,676,000	Arcosa 4.375% 15/4/2029	1,465,749	0.09
USD 200,000	American Airlines 11.75% 15/7/2025	187,910	0.01	EUR 1,181,000	Ardagh Metal Packaging Finance USA / Ardagh Metal Packaging Finance 2% 1/9/2028	1,027,048	0.06
USD 5,432,000	American Airlines Aadvantage Loyalty IP 5.5% 20/4/2026	5,947,573	0.38	EUR 400,000	Ardagh Metal Packaging Finance USA / Ardagh Metal Packaging Finance 3% 1/9/2029	320,913	0.02
USD 408,981	American Airlines Aadvantage Loyalty IP 5.75% 20/4/2029	398,566	0.03	USD 415,000	Ardagh Metal Packaging Finance USA / Ardagh Metal Packaging Finance 3.25% 1/9/2028	349,016	0.02
USD 3,470,231	American Builders & Contractors Supply 3.875% 15/11/2029	3,300,161	0.21	USD 5,988,000	Ardagh Metal Packaging Finance USA / Ardagh Metal Packaging Finance 4% 1/9/2029	4,821,029	0.30
USD 269,000	American Tower 4.05% 15/3/2032	222,597	0.01	USD 1,922,000	Ardagh Metal Packaging Finance USA / Ardagh Metal Packaging Finance 6% 15/6/2027	1,853,250	0.12
USD 887,000	AMN Healthcare 4% 15/4/2029	786,575	0.05	EUR 644,000	Ardagh Packaging Finance / Ardagh USA 2.125% 15/8/2026	592,753	0.04
USD 285,000	Amsted Industries 5.625% 1/7/2027	241,082	0.02	EUR 900,000	Ardagh Packaging Finance / Ardagh USA 2.125% 15/8/2026*	828,568	0.05
USD 401,000	AmWINS 4.875% 30/6/2029	384,463	0.02	GBP 624,000	Ardagh Packaging Finance / Ardagh USA 4.75% 15/7/2027*	592,845	0.04
USD 1,251,000	ANGI 3.875% 15/8/2028	1,064,464	0.07	USD 496,000	Aretec Escrow Issuer 7.5% 1/4/2029	436,448	0.03
USD 828,000	Antero Midstream Partners / Antero Midstream Finance 5.375% 15/6/2029	623,043	0.04	USD 874,000	Arko 5.125% 15/11/2029	687,047	0.04
USD 1,018,000	Antero Midstream Partners / Antero Midstream Finance 5.75% 1/3/2027	917,228	0.06	USD 326,000	Asbury Automotive 4.5% 1/3/2028	292,572	0.02
USD 589,000	Antero Resources 7.625% 1/2/2029	557,297	0.04	USD 65,000	Asbury Automotive 4.75% 1/3/2030	55,999	0.00
USD 245,000	Apache 4.25% 15/1/2030	247,480	0.02	USD 602,000	Asbury Automotive 5% 15/2/2032	512,803	0.03
USD 729,000		645,757	0.04	USD 2,474,000	Ascent Resources Utica / ARU Finance 5.875% 30/6/2029	2,142,571	0.14
				USD 165,000	Ascent Resources Utica / ARU Finance 8.25% 31/12/2028	160,422	0.01
				USD 2,226,000	Ascent Resources Utica / ARU Finance 9% 1/11/2027	2,719,365	0.17
				USD 653,000	Ashland 3.375% 1/9/2031	521,412	0.04
				USD 401,000	Ashton Woods USA / Ashton Woods Finance 4.625% 1/8/2029	328,199	0.02
				USD 647,000	Ashton Woods USA / Ashton Woods Finance 4.625% 1/4/2030	521,331	0.03

\* All or a portion of this security represents a security on loan.

The notes on pages 986 to 999 form an integral part of these financial statements.

# Global High Yield Bond Fund continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 180,000	Ashton Woods USA / Ashton Woods Finance 6.625% 15/1/2028	163,291	0.01	USD 816,000	Brookfield Property REIT / BPR Cumulus / BPR Nimbus / GGSII Sellco 4.5% 1/4/2027	696,566	0.04
USD 576,000	AthenaHealth 6.5% 15/2/2030	456,329	0.03	USD 564,000	Buckeye Partners 4.125% 1/3/2025	529,306	0.03
USD 477,000	ATI 4.875% 1/10/2029	427,756	0.03	USD 297,000	Buckeye Partners 5.6% 15/10/2044	221,480	0.01
USD 1,257,000	ATI 5.125% 1/10/2031	1,108,809	0.07	USD 481,000	Buckeye Partners 5.85% 15/11/2043	358,773	0.02
USD 515,000	ATI 5.875% 1/12/2027	491,050	0.03	USD 311,000	Cable One 0% 15/3/2026	246,463	0.02
EUR 100,000	Avantor Funding 3.875% 15/7/2028	97,675	0.01	USD 914,000	Cable One 1.125% 15/3/2028	680,495	0.04
USD 636,000	Avantor Funding 3.875% 1/11/2029	550,366	0.04	USD 1,302,000	Cable One 4% 15/11/2030*	1,018,020	0.06
USD 3,214,000	Avantor Funding 4.625% 15/7/2028	2,960,255	0.19	USD 944,000	Cablevision Lightpath 3.875% 15/9/2027	770,171	0.05
USD 403,000	Avient 7.125% 1/8/2030	404,034	0.03	USD 584,000	Cablevision Lightpath 5.625% 15/9/2028	435,798	0.03
USD 2,334,000	Axalta Coating Systems 3.375% 15/2/2029	1,940,933	0.12	USD 2,541,000	Caesars Entertainment 4.625% 15/10/2029	2,175,579	0.14
USD 387,000	Axalta Coating Systems / Axalta Coating Systems Dutch B 4.75% 15/6/2027	357,376	0.02	USD 3,429,000	Caesars Entertainment 6.25% 1/7/2025	3,406,020	0.22
USD 864,000	Ball 3.125% 15/9/2031	692,932	0.04	USD 4,116,000	Caesars Entertainment 7% 15/2/2030	4,155,616	0.26
USD 1,061,000	Bank of America 6.204% 10/11/2028	1,089,356	0.07	USD 4,257,000	Caesars Entertainment 8.125% 1/7/2027	4,293,284	0.27
USD 815,000	BCPE Empire 7.625% 1/5/2027	747,023	0.04	USD 584,000	Caesars Resort Collection / CRC Finco 5.75% 1/7/2025	583,650	0.04
USD 487,000	Beacon Roofing Supply 4.125% 15/5/2029	417,133	0.03	USD 469,000	Callon Petroleum 6.375% 1/7/2026	446,303	0.03
USD 5,290,000	Big River Steel / BRS Finance 6.625% 31/1/2029	5,159,766	0.32	USD 2,687,000	Callon Petroleum 7.5% 15/6/2030	2,468,788	0.15
USD 1,156,000	Black Knight InfoServ 3.625% 1/9/2028	1,010,055	0.06	USD 2,716,000	Callon Petroleum 8% 1/8/2028	2,650,612	0.17
USD 638,000	Blackstone Finance 5.9% 3/11/2027	647,112	0.04	USD 230,000	Calpine 4.625% 1/2/2029	194,416	0.01
USD 1,109,000	Blackstone Finance 6.2% 22/4/2033	1,133,008	0.07	USD 147,000	Calpine 5% 1/2/2031	121,437	0.01
USD 248,000	Blackstone Private Credit Fund 3.25% 15/3/2027	213,642	0.01	USD 2,331,000	Calpine 5.125% 15/3/2028	2,071,393	0.13
USD 276,000	Blackstone Private Credit Fund 7.05% 29/9/2025	276,963	0.02	USD 9,000	Calpine 5.25% 1/6/2026	8,629	0.00
USD 3,934,000	Block 3.5% 1/6/2031	3,183,334	0.20	USD 750,000	Camelot Return Merger Sub 8.75% 1/8/2028	713,329	0.05
USD 242,000	Block Communications 4.875% 1/3/2028	212,023	0.01	USD 377,000	Cano Health 6.25% 1/10/2028	228,929	0.01
USD 104,000	Booz Allen Hamilton 3.875% 1/9/2028	92,322	0.01	USD 32,000	Carnival 5.75% 1/3/2027	26,230	0.00
USD 1,861,000	Booz Allen Hamilton 4% 1/7/2029	1,630,753	0.10	USD 6,150,000	Carnival Bermuda 10.375% 1/5/2028	6,576,685	0.42
EUR 2,175,000	Boxer Parent 6.5% 2/10/2025	2,312,401	0.15	USD 173,000	Carpenter Technology 6.375% 15/7/2028	165,936	0.01
USD 2,050,000	Boxer Parent 7.125% 2/10/2025	2,031,464	0.13	USD 871,000	Carpenter Technology 7.625% 15/3/2030	869,643	0.05
USD 2,235,000	Boxer Parent 9.125% 1/3/2026	2,172,190	0.14	USD 629,000	Catalent Pharma Solutions 3.125% 15/2/2029*	544,664	0.03
USD 387,000	Boyd Gaming 4.75% 1/12/2027	363,184	0.02	USD 1,983,000	Catalent Pharma Solutions 3.5% 1/4/2030	1,717,668	0.11
USD 1,405,000	Boyd Gaming 4.75% 15/6/2031	1,237,271	0.08	USD 120,000	Catalent Pharma Solutions 5% 15/7/2027	115,593	0.01
USD 1,492,000	Boyne USA 4.75% 15/5/2029	1,328,919	0.08	USD 564,000	CCM Merger 6.375% 1/5/2026	541,089	0.03
USD 209,000	Brink's 5.5% 15/7/2025	203,499	0.01	USD 2,580,000	CCO / CCO Capital 4.25% 1/2/2031	2,079,764	0.13
USD 254,000	Broadcom 2.45% 15/2/2031	200,113	0.01	USD 2,976,000	CCO / CCO Capital 4.25% 15/1/2034	2,227,188	0.14
USD 756,000	Broadcom 3.137% 15/11/2035	553,941	0.03	USD 729,000	CCO / CCO Capital 4.5% 15/8/2030	600,651	0.04
USD 383,000	Broadcom 3.187% 15/11/2036	274,974	0.02				
USD 1,382,000	Broadcom 3.419% 15/4/2033	1,111,701	0.07				
USD 33,000	Broadcom 3.469% 15/4/2034	26,006	0.00				
USD 285,000	Broadcom 4.15% 15/11/2030	256,011	0.02				
USD 1,493,000	Broadcom 4.3% 15/11/2032	1,317,634	0.08				

\*All or a portion of this security represents a security on loan.

The notes on pages 986 to 999 form an integral part of these financial statements.

# Global High Yield Bond Fund continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 261,000	CCO / CCO Capital 4.5% 1/5/2032	207,163	0.01	USD 1,445,000	Charter Communications Operating / Charter Communications Operating Capital 5.25% 1/4/2053	1,120,381	0.07
USD 576,000	CCO / CCO Capital 4.5% 1/6/2033	447,142	0.02	USD 1,644,000	Charter Communications Operating / Charter Communications Operating Capital 5.5% 1/4/2063	1,268,998	0.08
USD 1,250,000	CCO / CCO Capital 4.75% 1/3/2030	1,054,575	0.07	USD 355,000	Chemours 5.75% 15/11/2028	312,814	0.02
USD 2,274,000	CCO / CCO Capital 4.75% 1/2/2032	1,846,829	0.12	USD 2,639,000	Cheniere Energy Partners 3.25% 31/1/2032	2,112,612	0.13
USD 722,000	CCO / CCO Capital 5.125% 1/5/2027	669,366	0.04	USD 2,832,000	Cheniere Energy Partners 4% 1/3/2031	2,439,881	0.15
USD 729,000	CCO / CCO Capital 5.375% 1/6/2029	650,627	0.04	USD 2,427,000	Cheniere Energy Partners 4.5% 1/10/2029	2,192,453	0.14
USD 2,665,000	CCO / CCO Capital 6.375% 1/9/2029	2,490,109	0.16	USD 74,000	Chesapeake Energy 5.875% 1/2/2029	69,226	0.00
USD 1,040,000	CCO / CCO Capital 7.375% 1/3/2031	1,011,983	0.06	USD 2,741,000	Chesapeake Energy 6.75% 15/4/2029	2,655,358	0.16
USD 783,000	CD&R Smokey Buyer 6.75% 15/7/2025	685,125	0.04	USD 2,400,000	Chobani / Chobani Finance 4.625% 15/11/2028	2,096,159	0.13
USD 2,241,000	CDI Escrow Issuer 5.75% 1/4/2030	2,078,315	0.13	USD 6,327,000	Chobani / Chobani Finance 7.5% 15/4/2025	6,173,191	0.39
USD 940,000	CDW / CDW Finance 3.25% 15/2/2029	791,445	0.05	USD 825,000	CHS/Community Health Systems 4.75% 15/2/2031	640,293	0.04
USD 464,000	CDW / CDW Finance 3.276% 1/12/2028	400,227	0.03	USD 1,667,000	CHS/Community Health Systems 5.25% 15/5/2030	1,338,434	0.09
USD 323,000	Cedar Fair 5.25% 15/7/2029	295,477	0.02	USD 2,519,000	CHS/Community Health Systems 5.625% 15/3/2027	2,216,720	0.14
USD 857,000	Cedar Fair / Canada's Wonderland / Magnum Management / Millennium Op 5.5% 1/5/2025	847,335	0.05	USD 1,784,000	CHS/Community Health Systems 6% 15/1/2029	1,548,167	0.09
USD 178,000	Cedar Fair / Canada's Wonderland / Magnum Management / Millennium Op 6.5% 1/10/2028	172,874	0.01	USD 1,464,000	Churchill Downs 4.75% 15/1/2028	1,333,901	0.08
USD 780,000	Celanese US 6.165% 15/7/2027	773,523	0.05	USD 917,000	Churchill Downs 5.5% 1/4/2027	872,035	0.06
USD 1,328,000	Centene 2.45% 15/7/2028	1,114,086	0.07	USD 149,000	Ciena 4% 31/1/2030	126,982	0.01
USD 3,703,000	Centene 2.5% 1/3/2031	2,882,965	0.18	USD 931,000	CITGO Petroleum 6.375% 15/6/2026	899,993	0.06
USD 1,577,000	Centene 2.625% 1/8/2031	1,231,810	0.08	USD 743,000	CITGO Petroleum 7% 15/6/2025	732,672	0.05
USD 3,252,000	Centene 3% 15/10/2030	2,651,567	0.17	USD 428,000	Civitas Resources 5% 15/10/2026	396,022	0.03
USD 572,000	Centennial Resource Production 6.875% 1/4/2027	551,877	0.03	USD 4,583,000	Clarivate Science 3.875% 1/7/2028	3,956,468	0.25
USD 921,000	Central Garden & Pet 4.125% 15/10/2030	772,360	0.05	USD 2,816,000	Clarivate Science 4.875% 1/7/2029	2,421,928	0.15
USD 779,000	Central Garden & Pet 4.125% 30/4/2031	639,044	0.04	USD 291,000	Clean Harbors 4.875% 15/7/2027	274,557	0.02
USD 361,000	Central Garden & Pet 5.125% 1/2/2028	336,071	0.02	USD 1,175,000	Clean Harbors 5.125% 15/7/2029	1,102,620	0.07
USD 2,560,000	Central Parent / CDK Global 7.25% 15/6/2029	2,501,719	0.16	USD 384,000	Clean Harbors 6.375% 1/2/2031	381,634	0.02
USD 345,000	Charles River Laboratories International 4% 15/3/2031	295,439	0.02	USD 4,893,000	Clear Channel Outdoor 5.125% 15/8/2027	4,348,969	0.27
USD 466,000	Charles River Laboratories International 4.25% 1/5/2028	420,849	0.03	USD 2,207,000	Clear Channel Outdoor 7.5% 1/6/2029*	1,784,227	0.11
USD 2,129,000	Chart Industries 7.5% 1/1/2030	2,159,078	0.14	USD 4,152,000	Clear Channel Outdoor 7.75% 15/4/2028	3,468,373	0.22
USD 327,000	Chart Industries 9.5% 1/1/2031	340,574	0.02	USD 1,316,000	Clearway Energy Operating 3.75% 15/1/2032	1,047,261	0.07
USD 511,000	Charter Communications Operating / Charter Communications Operating Capital 4.4% 1/4/2033	434,453	0.03	USD 337,000	Clearway Energy Operating 4.75% 15/3/2028	309,514	0.02
				USD 10,880,000	Cloud Software 6.5% 31/3/2029	9,466,716	0.60
				USD 2,912,000	Clydesdale Acquisition 6.625% 15/4/2029	2,782,047	0.18

\*All or a portion of this security represents a security on loan.

# Global High Yield Bond Fund continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 1,479,000	Clydesdale Acquisition 8.75% 15/4/2030	1,319,986	0.08	USD 592,000	Crocs 4.125% 15/8/2031	483,075	0.03
USD 1,620,000	CMG Media 8.875% 15/12/2027	1,086,416	0.07	USD 609,000	Crocs 4.25% 15/3/2029	522,817	0.03
USD 912,000	CNX Midstream Partners 4.75% 15/4/2030	748,866	0.04	USD 144,000	Crowdstrike 3% 15/2/2029	120,974	0.01
USD 264,000	CNX Resources 6% 15/1/2029	241,048	0.02	USD 60,000	Crown Americas / Crown Americas Capital V 4.25% 30/9/2026	55,834	0.00
USD 669,000	CNX Resources 7.375% 15/1/2031	638,895	0.04	USD 92,000	Crown Americas / Crown Americas Capital VI 4.75% 1/2/2026	88,343	0.01
USD 1,976,000	Colgate Energy Partners III 5.875% 1/7/2029	1,774,092	0.11	USD 741,000	Crown Cork & Seal 7.375% 15/12/2026	762,096	0.05
USD 1,512,000	Colgate Energy Partners III 7.75% 15/2/2026	1,498,521	0.10	USD 162,000	CrownRock / CrownRock Finance 5% 1/5/2029	145,545	0.01
USD 165,000	Commercial Metals 4.125% 15/1/2030	144,003	0.01	USD 2,301,000	CrownRock / CrownRock Finance 5.625% 15/10/2025	2,222,518	0.14
USD 202,000	Commercial Metals 4.375% 15/3/2032	174,519	0.01	USD 700,000	CSC 3.375% 15/2/2031	479,132	0.03
USD 1,998,000	CommScope 4.75% 1/9/2029	1,640,579	0.10	USD 3,448,000	CSC 4.125% 1/12/2030	2,466,635	0.16
USD 1,872,000	CommScope 6% 1/3/2026	1,806,124	0.11	USD 2,690,000	CSC 4.5% 15/11/2031	1,914,448	0.12
USD 648,000	CommScope 7.125% 1/7/2028	503,694	0.03	USD 1,204,000	CSC 5.25% 1/6/2024	1,172,275	0.07
USD 368,000	CommScope 8.25% 1/3/2027	313,203	0.02	USD 765,000	CSC 5.5% 15/4/2027	667,252	0.04
USD 2,631,000	CommScope Technologies 6% 15/6/2025	2,528,352	0.16	USD 1,162,000	Cushman & Wakefield US Borrower 6.75% 15/5/2028	1,089,624	0.07
USD 934,000	Compass Diversified 5.25% 15/4/2029	816,889	0.05	USD 1,343,000	Darling Ingredients 6% 15/6/2030	1,297,893	0.08
USD 3,209,000	Condor Merger Sub 7.375% 15/2/2030	2,552,349	0.16	USD 504,000	DCP Midstream Operating 6.45% 3/11/2036	509,841	0.03
USD 6,703,000	Connect Finco / Connect US Finco 6.75% 1/10/2026	6,243,174	0.39	USD 637,000	DCP Midstream Operating 6.75% 15/9/2037	665,525	0.04
USD 345,000	Consensus Cloud Solutions 6% 15/10/2026	320,973	0.02	USD 516,000	Dealer Tire / DT Issuer 8% 1/2/2028*	468,368	0.03
USD 319,000	Consensus Cloud Solutions 6.5% 15/10/2028	278,023	0.02	USD 636,493	Delta Air Lines / SkyMiles IP 4.75% 20/10/2028	601,856	0.04
USD 1,663,000	Consolidated Communications 6.5% 1/10/2028	1,301,298	0.09	USD 1,439,000	Diamondback Energy 4.25% 15/3/2052	1,071,950	0.07
USD 2,075,000	CoreLogic 4.5% 1/5/2028	1,576,792	0.10	USD 1,617,000	Diamondback Energy 6.25% 15/3/2033	1,641,565	0.11
EUR 1,793,000	Coty 3.875% 15/4/2026	1,811,566	0.11	USD 1,442,000	Directv Financing / Directv Financing Co-Obligor 5.875% 15/8/2027	1,292,726	0.08
USD 62,000	Coty /HFC Prestige Products /HFC Prestige International US 4.75% 15/1/2029	55,926	0.00	USD 290,000	Discover Financial Services 6.7% 29/11/2032	298,471	0.02
USD 677,000	Covanta 4.875% 1/12/2029	572,633	0.04	USD 1,545,000	DT Midstream 4.125% 15/6/2029	1,326,599	0.08
USD 237,000	Covanta 5% 1/9/2030	198,499	0.01	USD 1,499,000	DT Midstream 4.375% 15/6/2031	1,256,994	0.08
USD 4,468,000	CQP Holdco / BIP-V Chinook Holdco 5.5% 15/6/2031	3,917,059	0.25	USD 2,351,000	Dun & Bradstreet 5% 15/12/2029	1,949,459	0.12
USD 3,201,000	Crescent Energy Finance 7.25% 1/5/2026	2,989,318	0.19	USD 624,000	Dycom Industries 4.5% 15/4/2029	542,459	0.03
USD 618,000	Crescent Energy Finance 9.25% 15/2/2028	600,643	0.04	USD 340,000	Edison International 6.95% 15/11/2029	356,401	0.02
USD 220,000	Crestwood Midstream Partners / Crestwood Midstream Finance 5.625% 1/5/2027	203,749	0.01	USD 469,000	El Paso Natural Gas 3.5% 15/2/2032	390,589	0.02
USD 1,028,000	Crestwood Midstream Partners / Crestwood Midstream Finance 6% 1/2/2029	939,248	0.06	USD 6,093,000	Element Solutions 3.875% 1/9/2028	5,262,341	0.33
USD 340,000	Crestwood Midstream Partners / Crestwood Midstream Finance 7.375% 1/2/2031	328,530	0.02	USD 321,000	Embecta 6.75% 15/2/2030	289,822	0.02
USD 187,000	Crestwood Midstream Partners / Crestwood Midstream Finance 8% 1/4/2029	187,062	0.01	USD 1,695,000	Enact 6.5% 15/8/2025	1,662,940	0.11
				USD 167,000	Encompass Health 4.5% 1/2/2028	153,038	0.01
				USD 812,000	Encompass Health 4.625% 1/4/2031	691,173	0.04
				USD 1,837,000	Encompass Health 4.75% 1/2/2030	1,629,406	0.11
				GBP 500,000	Encore Capital 4.25% 1/6/2028	484,750	0.03

\* All or a portion of this security represents a security on loan.

The notes on pages 986 to 999 form an integral part of these financial statements.

# Global High Yield Bond Fund continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
EUR 1,342,000	Encore Capital 4.875% 15/10/2025	1,334,098	0.08	USD 400,000	Ford Motor Credit 3.815% 2/11/2027	350,469	0.02
GBP 700,000	Encore Capital 5.375% 15/2/2026	770,153	0.05	USD 713,000	Ford Motor Credit 4.125% 17/8/2027	637,011	0.04
USD 382,000	Energy Transfer 3.75% 15/5/2030	338,280	0.02	USD 422,000	Ford Motor Credit 4.271% 9/1/2027	382,627	0.02
USD 1,735,000	Energy Transfer 5% 15/5/2050	1,412,434	0.09	USD 860,000	Ford Motor Credit 4.389% 8/1/2026	806,431	0.05
USD 382,000	Energy Transfer 5.3% 15/4/2047	321,879	0.02	GBP 2,034,000	Ford Motor Credit 4.535% 6/3/2025	2,376,729	0.15
USD 247,000	Energy Transfer 5.55% 15/2/2028	246,089	0.02	USD 200,000	Ford Motor Credit 4.687% 9/6/2025	191,591	0.01
USD 630,000	Energy Transfer 5.75% 15/2/2033	619,158	0.04	EUR 2,225,000	Ford Motor Credit 4.867% 3/8/2027	2,311,149	0.15
USD 1,088,000	EnLink Midstream 5.375% 1/6/2029	1,015,501	0.06	USD 996,000	Ford Motor Credit 4.95% 28/5/2027	929,950	0.06
USD 1,357,000	EnLink Midstream 5.625% 15/1/2028	1,293,906	0.08	USD 1,036,000	Ford Motor Credit 5.113% 3/5/2029	946,084	0.06
USD 549,000	EnLink Midstream 6.5% 1/9/2030	542,212	0.03	USD 1,169,000	Ford Motor Credit 5.125% 16/6/2025	1,131,763	0.07
USD 356,000	EnLink Midstream Partners 4.15% 1/6/2025	342,483	0.02	USD 2,408,000	Ford Motor Credit 7.35% 6/3/2030	2,444,748	0.15
USD 193,000	EnLink Midstream Partners 4.85% 15/7/2026	183,173	0.01	USD 325,000	Foundation Building Materials 6% 1/3/2029	257,556	0.02
USD 252,000	EnLink Midstream Partners 5.45% 1/6/2047	198,150	0.01	USD 1,399,000	Frontier Communications 5% 1/5/2028	1,239,528	0.08
USD 413,000	EnLink Midstream Partners 5.6% 1/4/2044	337,454	0.02	USD 893,000	Frontier Communications 5.875% 15/10/2027	832,720	0.05
USD 1,252,000	EnPro Industries 5.75% 15/10/2026	1,196,111	0.08	USD 118,000	Frontier Communications 6% 15/1/2030	94,285	0.01
USD 565,000	Entegris 3.625% 1/5/2029	464,303	0.03	USD 4,251,000	Frontier Communications 8.75% 15/5/2030	4,307,963	0.27
USD 798,000	Entegris 4.375% 15/4/2028	705,763	0.05	USD 719,000	Garden Spinco 8.625% 20/7/2030	760,346	0.05
USD 6,818,000	Entegris Escrow 4.75% 15/4/2029	6,187,303	0.39	USD 273,000	Gartner 3.625% 15/6/2029	236,609	0.02
USD 557,000	Entegris Escrow 5.95% 15/6/2030	518,867	0.03	USD 218,000	Gartner 4.5% 1/7/2028	199,940	0.01
USD 334,000	EQM Midstream Partners 4.125% 1/12/2026	296,922	0.02	USD 1,715,000	Gates Global / Gates 6.25% 15/1/2026	1,677,373	0.11
USD 100,000	EQM Midstream Partners 4.5% 15/1/2029	83,545	0.01	USD 531,000	GCI 4.75% 15/10/2028	455,824	0.03
USD 1,612,000	EQM Midstream Partners 4.75% 15/1/2031	1,308,888	0.09	USD 404,000	General Motors 5.2% 1/4/2045	334,339	0.02
USD 387,000	EQM Midstream Partners 6% 1/7/2025	373,896	0.03	USD 655,000	General Motors 5.4% 1/4/2048	543,686	0.03
USD 1,039,000	EQM Midstream Partners 6.5% 1/7/2027	980,885	0.06	USD 326,000	General Motors 5.6% 15/10/2032	308,958	0.02
USD 329,000	EQM Midstream Partners 7.5% 1/6/2030	314,194	0.02	USD 382,000	General Motors 5.95% 1/4/2049	340,228	0.02
USD 1,143,000	Fair Isaac 4% 15/6/2028	1,031,930	0.06	USD 356,000	Genesis Energy / Genesis Energy Finance 6.5% 1/10/2025	341,552	0.02
USD 1,337,000	Fertitta Entertainment / Fertitta Entertainment Finance 4.625% 15/1/2029	1,147,681	0.07	USD 254,000	Genesis Energy / Genesis Energy Finance 7.75% 1/2/2028	242,589	0.02
USD 254,000	Fertitta Entertainment / Fertitta Entertainment Finance 6.75% 15/1/2030	210,517	0.01	USD 543,000	Genesis Energy / Genesis Energy Finance 8.875% 15/4/2030	545,335	0.03
USD 4,179,000	First-Citizens Bank & Trust 6% 1/4/2036	3,952,431	0.25	USD 362,000	Global Payments 2.9% 15/5/2030	297,618	0.02
USD 2,796,000	Ford Motor 3.25% 12/2/2032	2,120,766	0.13	USD 358,000	Global Payments 3.2% 15/8/2029	304,148	0.02
USD 663,000	Ford Motor 6.1% 19/8/2032	622,200	0.04	USD 1,892,000	Global Payments 5.4% 15/8/2032	1,802,909	0.11
USD 526,000	Ford Motor Credit 2.7% 10/8/2026	459,737	0.03	USD 1,157,000	Global Payments 5.95% 15/8/2052	1,063,384	0.07
USD 986,000	Ford Motor Credit 2.9% 16/2/2028	822,132	0.05	USD 1,477,000	GLP Capital / GLP Financing II 3.25% 15/1/2032	1,171,134	0.07
USD 300,000	Ford Motor Credit 3.375% 13/11/2025	276,534	0.02	USD 476,000	Go Daddy Operating / GD Finance 3.5% 1/3/2029	399,475	0.03
USD 1,300,000	Ford Motor Credit 3.625% 17/6/2031	1,032,508	0.07	USD 415,000	Go Daddy Operating / GD Finance 5.25% 1/12/2027	394,511	0.03
USD 829,000	Ford Motor Credit 3.81% 9/1/2024	811,276	0.05				

The notes on pages 986 to 999 form an integral part of these financial statements.

# Global High Yield Bond Fund continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 533,000	Goodyear Tire & Rubber 5% 15/7/2029	461,524	0.03	USD 327,000	Howard Hughes 5.375% 1/8/2028	294,629	0.02
USD 47,000	Goodyear Tire & Rubber 5.625% 30/4/2033	39,966	0.00	USD 19,000	Howmet Aerospace 5.125% 1/10/2024	18,877	0.00
USD 543,000	Goodyear Tire & Rubber 9.5% 31/5/2025	560,108	0.04	USD 211,000	HUB International 5.625% 1/12/2029	181,594	0.01
USD 449,000	GrafTech Finance 4.625% 15/12/2028	366,371	0.02	USD 3,737,000	HUB International 7% 1/5/2026	3,675,285	0.23
EUR 400,000	Graphic Packaging International 2.625% 1/2/2029	370,999	0.02	USD 1,178,000	Icahn Enterprises / Icahn Enterprises Finance 4.375% 1/2/2029	1,018,175	0.06
USD 220,000	Graphic Packaging International 3.5% 15/3/2028	193,224	0.01	USD 506,000	Icahn Enterprises / Icahn Enterprises Finance 4.75% 15/9/2024	492,115	0.03
USD 227,000	Graphic Packaging International 4.75% 15/7/2027	213,595	0.01	USD 1,844,000	Icahn Enterprises / Icahn Enterprises Finance 5.25% 15/5/2027	1,721,115	0.11
USD 582,000	GTCR AP Finance 8% 15/5/2027	559,212	0.03	USD 478,000	Icahn Enterprises / Icahn Enterprises Finance 6.25% 15/5/2026	464,966	0.03
USD 123,500	Gulfport Energy 8% 17/5/2026	121,030	0.01	USD 2,349,000	II-VI 5% 15/12/2029	2,056,338	0.13
USD 1,052,000	GYP III 4.625% 1/5/2029	905,537	0.06	USD 2,592,000	Illuminate Buyer / Illuminate IV 9% 1/7/2028	2,322,698	0.14
USD 92,000	H&E Equipment Services 3.875% 15/12/2028	79,217	0.01	USD 2,479,000	Imola Merger 4.75% 15/5/2029	2,096,881	0.13
USD 970,000	Hanesbrands 9% 15/2/2031	980,866	0.06	USD 98,000	Ingevity 3.875% 1/11/2028	83,995	0.01
USD 194,000	Harvest Midstream I 7.5% 1/9/2028	188,052	0.01	USD 311,000	Installed Building Products 5.75% 1/2/2028	289,712	0.02
USD 767,000	HAT I / HAT II 3.375% 15/6/2026	662,324	0.04	EUR 200,000	IQVIA 1.75% 15/3/2026	194,465	0.01
USD 369,000	HB Fuller 4.25% 15/10/2028	322,045	0.02	EUR 100,000	IQVIA 2.25% 15/3/2029	88,624	0.01
USD 1,270,000	HCA 4.625% 15/3/2052	987,847	0.06	USD 722,000	IQVIA 5% 15/10/2026	692,073	0.04
USD 2,405,000	HealthEquity 4.5% 1/10/2029	2,097,005	0.13	USD 455,000	IQVIA 5% 15/5/2027	432,662	0.03
USD 400,000	Helios Software / ION Corporate Solutions Finance 4.625% 1/5/2028	324,145	0.02	USD 465,000	IRB 7% 15/6/2025*	464,295	0.03
USD 721,000	Herc 5.5% 15/7/2027	681,273	0.04	USD 100,000	Iron Mountain 5% 15/7/2028	90,660	0.01
USD 603,000	Hertz 4.625% 1/12/2026	540,228	0.03	USD 532,000	Iron Mountain 5.25% 15/7/2030	463,509	0.03
USD 325,000	Hertz 5% 1/12/2029	268,474	0.02	USD 922,000	Iron Mountain 5.625% 15/7/2032	792,292	0.05
USD 628,000	Hilcorp Energy I / Hilcorp Finance 5.75% 1/2/2029	568,881	0.04	USD 454,000	Iron Mountain Information Management Services 5% 15/7/2032	374,959	0.02
USD 56,000	Hilcorp Energy I / Hilcorp Finance 6% 1/2/2031	50,610	0.00	USD 1,548,000	ITT 6.5% 1/8/2029	1,271,659	0.08
USD 132,000	Hilcorp Energy I / Hilcorp Finance 6.25% 1/11/2028	122,772	0.01	USD 1,251,000	Jefferies Finance / JFIN Co-Issuer 5% 15/8/2028	1,062,518	0.07
USD 75,000	Hilcorp Energy I / Hilcorp Finance 6.25% 15/4/2032	68,106	0.00	USD 396,000	JELD-WEN 6.25% 15/5/2025	385,895	0.02
USD 56,000	Hilton Domestic Operating 3.625% 15/2/2032	45,871	0.00	USD 699,000	JPMorgan Chase 5.717% 14/9/2033	689,762	0.04
USD 550,000	Hilton Domestic Operating 3.75% 1/5/2029	477,161	0.03	USD 667,000	K Hovnanian Enterprises 7.75% 15/2/2026	650,078	0.04
USD 1,011,000	Hilton Domestic Operating 4% 1/5/2031	855,454	0.05	USD 1,198,000	Kaiser Aluminum 4.5% 1/6/2031	930,184	0.06
USD 800,000	Hilton Domestic Operating 4.875% 15/1/2030	731,330	0.05	USD 1,458,000	Kaiser Aluminum 4.625% 1/3/2028	1,253,348	0.08
USD 61,000	Hilton Domestic Operating 5.375% 1/5/2025	60,353	0.00	USD 255,000	KB Home 7.25% 15/7/2030	250,101	0.02
USD 653,000	Hilton Domestic Operating 5.75% 1/5/2028	634,381	0.04	USD 370,000	Ken Garff Automotive 4.875% 15/9/2028	318,904	0.02
USD 183,000	Hilton Worldwide Finance / Hilton Worldwide Finance 4.875% 1/4/2027	174,443	0.01	USD 326,000	Kinder Morgan 4.8% 1/2/2033	300,585	0.02
USD 758,000	Home Point Capital 5% 1/2/2026	530,858	0.03	USD 910,000	Kinder Morgan 5.45% 1/8/2052	807,513	0.05
USD 608,000	Howard Hughes 4.125% 1/2/2029	507,433	0.03	USD 2,169,000	Kinetik 5.875% 15/6/2030	1,995,405	0.13
USD 296,000	Howard Hughes 4.375% 1/2/2031	240,580	0.02	USD 1,208,000	Kobe US Midco 2 9.25% 1/11/2026	906,000	0.06
				USD 476,000	Kontoor Brands 4.125% 15/11/2029	403,919	0.03
				USD 847,000	Korn Ferry 4.625% 15/12/2027	784,779	0.05

\*All or a portion of this security represents a security on loan.

The notes on pages 986 to 999 form an integral part of these financial statements.



# Global High Yield Bond Fund continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
EUR 1,052,000	Kronos International 3.75% 15/9/2025	1,014,815	0.06	USD 1,487,000	Madison IAQ 5.875% 30/6/2029	1,186,677	0.07
USD 1,290,000	LABL 5.875% 1/11/2028	1,121,199	0.07	USD 5,037,000	Magallanes 5.141% 15/3/2052	3,922,965	0.25
USD 476,000	Ladder Capital Finance / Ladder Capital Finance 4.25% 1/2/2027	405,222	0.03	USD 2,679,000	Magallanes 5.391% 15/3/2062	2,070,923	0.13
USD 280,000	Ladder Capital Finance / Ladder Capital Finance 4.75% 15/6/2029	227,196	0.02	USD 122,000	Magnolia Oil & Gas Operating / Magnolia Oil & Gas Finance 6% 1/8/2026	116,948	0.01
USD 1,335,000	Lamb Weston 4.125% 31/1/2030	1,180,167	0.07	USD 845,000	MajorDrive IV 6.375% 1/6/2029	652,999	0.04
USD 1,253,000	Lamb Weston 4.375% 31/1/2032*	1,100,936	0.07	USD 564,000	Marvell Technology 2.95% 15/4/2031	452,129	0.03
USD 59,000	Lamb Weston 4.875% 15/5/2028	55,666	0.00	USD 300,000	MasTec 4.5% 15/8/2028	271,708	0.02
USD 1,320,000	LCM Investments II 4.875% 1/5/2029	1,087,231	0.07	USD 885,000	Matador Resources 5.875% 15/9/2026	854,320	0.05
USD 460,000	Legacy LifePoint Health 4.375% 15/2/2027	387,265	0.02	USD 755,000	Match II 3.625% 1/10/2031	591,467	0.04
USD 462,000	Legacy LifePoint Health 6.75% 15/4/2025	439,541	0.03	USD 1,273,000	Match II 4.125% 1/8/2030	1,059,941	0.07
USD 284,000	Legends Hospitality / Legends Hospitality Co-Issuer 5% 1/2/2026	259,085	0.02	USD 318,000	Match II 4.625% 1/6/2028	282,850	0.02
USD 1,465,000	Level 3 Financing 3.4% 1/3/2027	1,234,676	0.07	USD 27,000	Match II 5.625% 15/2/2029	24,852	0.00
USD 618,000	Level 3 Financing 3.625% 15/1/2029	399,374	0.02	USD 258,000	Mattel 3.75% 1/4/2029	223,429	0.01
USD 895,000	Level 3 Financing 3.75% 15/7/2029	574,044	0.04	USD 1,617,000	Mattel 5.45% 1/11/2041	1,355,372	0.09
USD 1,560,000	Level 3 Financing 3.875% 15/11/2029	1,195,186	0.08	USD 896,000	Mattel 6.2% 1/10/2040	794,978	0.05
USD 1,322,000	Level 3 Financing 4.25% 1/7/2028	911,660	0.06	USD 9,521,000	Mauser Packaging Solutions 7.875% 15/8/2026	9,577,460	0.60
USD 511,000	Level 3 Financing 4.625% 15/9/2027	381,526	0.02	USD 1,767,000	Medline Borrower 3.875% 1/4/2029	1,463,887	0.09
USD 448,000	Levi Strauss 3.5% 1/3/2031*	366,715	0.02		Medline Borrower 5.25% 1/10/2029	3,728,918	0.23
USD 1,659,000	Liberty Broadband 1.25% 30/9/2050	1,665,636	0.10	USD 4,506,000	MercadoLibre 2.375% 14/1/2026	1,185,416	0.08
USD 2,686,000	Liberty Broadband 2.75% 30/9/2050	2,685,641	0.17	USD 1,334,000	MercadoLibre 3.125% 14/1/2031	3,228,986	0.20
EUR 1,960,000	Liberty Mutual 3.625% 23/5/2059	1,951,639	0.12	USD 4,222,000	MercadoLibre 3.125% 14/1/2031	3,228,986	0.20
USD 1,037,000	Life Time 5.75% 15/1/2026	986,831	0.06	USD 676,000	Metis Merger Sub 6.5% 15/5/2029	548,375	0.03
USD 1,016,000	Life Time 8% 15/4/2026	970,999	0.07	USD 205,000	MGIC Investment 5.25% 15/8/2028	191,139	0.01
USD 991,946	Ligado Networks 15.5% 1/11/2023	265,346	0.02	USD 831,000	MGM Resorts International 5.75% 15/6/2025	815,882	0.05
USD 1,247,000	Lindblad Expeditions 6.75% 15/2/2027	1,179,587	0.07	USD 507,000	MGM Resorts International 6% 15/3/2023	507,456	0.03
USD 3,066,000	Lions Gate Capital 5.5% 15/4/2029	2,154,986	0.14	USD 2,104,000	MicroStrategy 6.125% 15/6/2028	1,748,824	0.11
USD 544,000	Lithia Motors 3.875% 1/6/2029	455,080	0.03	USD 453,000	Midcontinent Communications / Midcontinent Finance 5.375% 15/8/2027	415,996	0.03
USD 1,228,000	Live Nation Entertainment 3.75% 15/1/2028	1,073,456	0.07	USD 1,028,000	Midwest Gaming Borrower / Midwest Gaming Finance 4.875% 1/5/2029	877,987	0.06
USD 1,451,000	Live Nation Entertainment 4.75% 15/10/2027	1,301,874	0.08	USD 3,163,500	Mileage Plus / Mileage Plus Intellectual Property Assets 6.5% 20/6/2027	3,158,755	0.20
USD 113,000	Live Nation Entertainment 4.875% 1/11/2024	109,728	0.01	USD 717,000	Minerals Technologies 5% 1/7/2028	645,960	0.04
USD 3,525,000	Live Nation Entertainment 6.5% 15/5/2027	3,464,941	0.22	USD 5,319,000	Minerva Merger Sub 6.5% 15/2/2030	4,213,911	0.27
USD 624,000	LSF11 A5 HoldCo 6.625% 15/10/2029	530,110	0.03	USD 783,000	Molina Healthcare 3.875% 15/11/2030	662,307	0.04
USD 3,252,000	Lumen Technologies 4% 15/2/2027	2,493,878	0.16	USD 850,000	Molina Healthcare 3.875% 15/5/2032	694,221	0.04
USD 2,191,000	Lumen Technologies 4.5% 15/1/2029	1,150,048	0.07	USD 350,000	Molina Healthcare 4.375% 15/6/2028	314,878	0.02
USD 183,000	Lumen Technologies 5.375% 15/6/2029	99,517	0.01	USD 1,728,000	MPLX 4.95% 14/3/2052	1,424,493	0.09
				USD 245,000	MPLX 5% 1/3/2033	229,115	0.01
				EUR 724,000	MPT Operating Partnership / MPT Finance 0.993% 15/10/2026	568,385	0.04

\* All or a portion of this security represents a security on loan.

The notes on pages 986 to 999 form an integral part of these financial statements.

# Global High Yield Bond Fund continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
GBP 540,000	MPT Operating Partnership / MPT Finance 2.55% 5/12/2023	621,757	0.04	USD 292,000	Nine Energy Service 13% 1/2/2028	299,132	0.02
EUR 1,190,000	MPT Operating Partnership / MPT Finance 3.325% 24/3/2025*	1,101,564	0.07	USD 1,458,000	NMG / Neiman Marcus 7.125% 1/4/2026	1,401,762	0.09
USD 4,812,000	MPT Operating Partnership / MPT Finance 3.5% 15/3/2031	3,265,038	0.21	USD 770,000	Northern Trust 6.125% 2/11/2032	809,604	0.05
USD 764,000	MPT Operating Partnership / MPT Finance 4.625% 1/8/2029	573,970	0.04	USD 1,321,000	Northwest Fiber / Northwest Fiber Finance Sub 4.75% 30/4/2027	1,153,275	0.07
USD 67,000	MPT Operating Partnership / MPT Finance 5.25% 1/8/2026*	59,646	0.00	USD 1,693,000	Northwest Fiber / Northwest Fiber Finance Sub 6% 15/2/2028*	1,340,670	0.09
USD 469,000	MSCI 3.25% 15/8/2033	368,589	0.02	USD 244,000	Northwest Fiber / Northwest Fiber Finance Sub 10.75% 1/6/2028	226,209	0.01
USD 550,000	MSCI 3.625% 1/9/2030	467,995	0.03	USD 2,083,000	Novelis 3.25% 15/11/2026	1,833,190	0.12
USD 249,000	MSCI 3.875% 15/2/2031	215,597	0.01	USD 2,052,000	Novelis 3.875% 15/8/2031	1,655,297	0.10
USD 301,000	Mueller Water Products 4% 15/6/2029	263,568	0.02	USD 3,118,000	Novelis 4.75% 30/1/2030	2,731,617	0.17
USD 20,000	Murphy Oil 5.75% 15/8/2025	19,822	0.00	USD 872,000	NRG Energy 3.875% 15/2/2032	672,425	0.04
USD 245,000	Murphy Oil 5.875% 1/12/2027	234,647	0.01	USD 341,000	NRG Energy 5.25% 15/6/2029	302,381	0.02
USD 84,000	Murphy Oil 6.125% 1/12/2042	66,583	0.00	USD 260,000	NRG Energy 5.75% 15/1/2028	244,526	0.02
USD 1,313,000	Nabors Industries 5.75% 1/2/2025	1,248,729	0.08	USD 1,761,000	NuStar Logistics 5.75% 1/10/2025	1,697,147	0.11
USD 2,106,000	Nabors Industries 7.375% 15/5/2027	2,048,085	0.13	USD 324,000	NuStar Logistics 6% 1/6/2026	309,927	0.02
USD 565,000	Nationstar Mortgage 5.125% 15/12/2030	435,695	0.03	USD 81,000	NuStar Logistics 6.375% 1/10/2030	75,578	0.00
USD 54,000	Nationstar Mortgage 5.75% 15/11/2031	42,313	0.00	USD 455,000	Occidental Petroleum 5.875% 1/9/2025	454,370	0.03
USD 576,000	Nationstar Mortgage 6% 15/1/2027	530,519	0.03	USD 3,836,000	Occidental Petroleum 6.2% 15/3/2040	3,749,277	0.24
USD 1,004,000	Navient 5.5% 15/3/2029	849,917	0.05	USD 438,000	Occidental Petroleum 6.45% 15/9/2036	438,590	0.03
USD 263,000	Navient 5.875% 25/10/2024	257,347	0.02	USD 278,000	Occidental Petroleum 6.6% 15/3/2046	282,552	0.02
USD 674,000	Navient 6.125% 25/3/2024	667,857	0.04	USD 2,949,000	Occidental Petroleum 6.625% 1/9/2030	3,039,667	0.19
USD 527,000	NCR 5% 1/10/2028	457,750	0.03	USD 105,000	Occidental Petroleum 6.95% 1/7/2024	105,923	0.01
USD 721,000	NCR 5.125% 15/4/2029	612,109	0.04	USD 347,000	Occidental Petroleum 7.5% 1/5/2031	371,869	0.02
USD 356,000	NCR 6.125% 1/9/2029	344,957	0.02	USD 405,000	Occidental Petroleum 8.875% 15/7/2030	459,536	0.03
USD 1,025,000	Neptune Bidco US 9.29% 15/4/2029	969,855	0.06	EUR 100,000	Olympus Water US 3.875% 1/10/2028	91,442	0.01
USD 1,036,000	NESCO II 5.5% 15/4/2029	928,287	0.06	USD 296,000	OneMain Finance 3.5% 15/1/2027	249,760	0.02
EUR 1,185,000	Netflix 3.625% 15/6/2030	1,166,716	0.07	USD 693,000	OneMain Finance 4% 15/9/2030	526,161	0.03
EUR 1,400,000	Netflix 4.625% 15/5/2029	1,476,551	0.09	USD 520,000	OneMain Finance 5.375% 15/11/2029	438,714	0.03
USD 510,000	New Enterprise Stone & Lime 5.25% 15/7/2028	466,565	0.03	USD 828,000	OneMain Finance 6.625% 15/1/2028	771,770	0.05
USD 444,000	New Enterprise Stone & Lime 9.75% 15/7/2028	425,238	0.03	USD 627,000	OneMain Finance 6.875% 15/3/2025	613,718	0.04
USD 4,696,000	New Fortress Energy 6.5% 30/9/2026	4,267,090	0.27	USD 1,315,000	OneMain Finance 7.125% 15/3/2026	1,280,166	0.08
USD 4,689,000	New Fortress Energy 6.75% 15/9/2025	4,359,674	0.27	USD 179,000	ONEOK 4.35% 15/3/2029	165,927	0.01
USD 744,000	NextEra Energy Operating Partners 4.25% 15/7/2024	720,668	0.05	USD 380,000	ONEOK 4.95% 13/7/2047	309,869	0.02
USD 4,000	NextEra Energy Operating Partners 4.25% 15/9/2024	3,749	0.00	USD 356,000	Option Care Health 4.375% 31/10/2029	304,036	0.02
USD 2,317,000	NFP 4.875% 15/8/2028	2,029,368	0.13	USD 843,000	Oracle 2.875% 25/3/2031	696,436	0.04
USD 6,926,000	NFP 6.875% 15/8/2028	5,906,839	0.37	USD 1,531,000	Oracle 3.6% 1/4/2050	1,028,276	0.06
USD 384,000	NFP 7.5% 1/10/2030	366,183	0.02	USD 2,035,000	Oracle 3.95% 25/3/2051	1,446,756	0.09
USD 683,000	NGL Energy Operating / NGL Energy Finance 7.5% 1/2/2026	651,448	0.04	USD 998,000	Oracle 6.25% 9/11/2032	1,034,028	0.07
USD 609,000	NGPL PipeCo 7.768% 15/12/2037	655,439	0.04				

\* All or a portion of this security represents a security on loan.

The notes on pages 986 to 999 form an integral part of these financial statements.

# Global High Yield Bond Fund continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 2,362,000	Oracle 6.9% 9/11/2052	2,524,293	0.16	USD 244,000	PTC 3.625% 15/2/2025	232,024	0.01
EUR 362,000	Organon / Organon Foreign Debt Co-Issuer 2.875% 30/4/2028	330,621	0.02	USD 67,000	PTC 4% 15/2/2028	60,678	0.00
USD 1,478,000	Organon / Organon Foreign Debt Co-Issuer 4.125% 30/4/2028	1,302,257	0.08	USD 1,803,000	Radiate Holdco / Radiate Finance 4.5% 15/9/2026	1,350,899	0.09
USD 1,709,000	Organon / Organon Foreign Debt Co-Issuer 5.125% 30/4/2031	1,464,160	0.09	USD 4,105,000	Radiate Holdco / Radiate Finance 6.5% 15/9/2028	1,936,179	0.12
USD 556,000	OT Merger 7.875% 15/10/2029	334,406	0.02	USD 827,000	Range Resources 4.875% 15/5/2025	804,658	0.05
USD 1,568,000	Outfront Media Capital / Outfront Media Capital 4.25% 15/1/2029	1,291,091	0.08	USD 757,000	Raptor Acquisition / Raptor Co-Issuer 4.875% 1/11/2026	701,359	0.04
USD 286,000	Outfront Media Capital / Outfront Media Capital 4.625% 15/3/2030	234,455	0.02	USD 595,000	Realogy / Realogy Co-Issuer 5.25% 15/4/2030	408,375	0.03
USD 1,595,000	Outfront Media Capital / Outfront Media Capital 5% 15/8/2027	1,432,002	0.09	USD 1,150,000	Realogy / Realogy Co-Issuer 5.75% 15/1/2029	832,100	0.05
USD 307,000	Ovintiv 6.625% 15/8/2037	304,043	0.02	USD 300,000	Regal Rexnord 6.05% 15/2/2026	297,056	0.02
USD 211,000	Owl Rock Capital 3.4% 15/7/2026	187,946	0.01	USD 2,170,000	Regal Rexnord 6.05% 15/4/2028	2,123,416	0.13
USD 611,000	Owl Rock Capital 3.75% 22/7/2025	571,420	0.04	USD 685,000	Regal Rexnord 6.3% 15/2/2030	672,268	0.04
USD 142,000	OWL Rock Core Income 3.125% 23/9/2026	122,791	0.01	USD 1,005,000	Regal Rexnord 6.4% 15/4/2033	984,965	0.06
USD 701,000	OWL Rock Core Income 5.5% 21/3/2025	679,743	0.04	USD 217,000	Resideo Funding 4% 1/9/2029	178,947	0.01
USD 1,099,000	OWL Rock Core Income 7.75% 16/9/2027	1,096,301	0.07	USD 485,000	RHP Hotel Properties / RHP Finance 4.5% 15/2/2029	423,002	0.03
USD 543,000	Pacific Gas and Electric 6.75% 15/1/2053	535,774	0.03	USD 1,109,000	RHP Hotel Properties / RHP Finance 4.75% 15/10/2027	1,020,613	0.07
USD 967,000	Pattern Energy Operations / Pattern Energy Operations 4.5% 15/8/2028	864,232	0.05	USD 616,000	RLJ Lodging Trust 3.75% 1/7/2026	554,531	0.04
USD 149,000	PDC Energy 6.125% 15/9/2024	147,750	0.01	USD 460,000	RLJ Lodging Trust 4% 15/9/2029	375,546	0.02
USD 483,000	Penske Automotive 3.5% 1/9/2025	452,228	0.03	USD 1,030,000	Rockcliff Energy II 5.5% 15/10/2029	946,261	0.06
USD 250,000	Periana 5.95% 19/4/2026	235,872	0.01		Rocket Mortgage / Rocket Mortgage Co-Issuer 2.875% 15/10/2026	1,839,938	0.12
USD 373,000	PetSmart / PetSmart Finance 4.75% 15/2/2028	341,713	0.02	USD 2,144,000	Rockies Express Pipeline 4.95% 15/7/2029	189,961	0.01
USD 2,034,000	PetSmart / PetSmart Finance 7.75% 15/2/2029	1,980,458	0.13	USD 353,000	Royal Caribbean Cruises 4.25% 1/7/2026	307,442	0.02
USD 752,000	Picasso Finance Sub 6.125% 15/6/2025	738,215	0.05	USD 591,000	Ryan Specialty 4.375% 1/2/2030	505,990	0.03
USD 817,000	Pilgrim's Pride 3.5% 1/3/2032	634,863	0.04	USD 300,000	Sabine Pass Liquefaction 5.9% 15/9/2037	298,824	0.02
USD 541,000	Plains All American Pipeline / PAA Finance 3.55% 15/12/2029	468,716	0.03	USD 941,000	Sabre GBLB 7.375% 1/9/2025	883,307	0.06
USD 766,000	Plains All American Pipeline / PAA Finance 5.15% 1/6/2042	625,709	0.04	USD 1,236,000	Sabre GBLB 9.25% 15/4/2025	1,217,499	0.08
USD 226,000	Plains All American Pipeline / PAA Finance 6.65% 15/1/2037	222,729	0.01	USD 436,000	Sabre GBLB 11.25% 15/12/2027	434,825	0.03
USD 24,000	Post 4.625% 15/4/2030	20,840	0.00	USD 508,000	Sasol Financing USA 4.375% 18/9/2026	457,755	0.03
USD 351,000	Post 5.5% 15/12/2029	322,544	0.02	USD 1,202,000	Sasol Financing USA 5.5% 18/3/2031	1,013,187	0.06
USD 5,000	Post 5.75% 1/3/2027	4,891	0.00	USD 1,928,000	Sasol Financing USA 5.875% 27/3/2024	1,903,900	0.12
USD 1,487,000	PRA Health Sciences 2.875% 15/7/2026	1,325,019	0.08	USD 2,188,000	SBA Communications 3.125% 1/2/2029	1,796,197	0.11
USD 531,000	Premier Entertainment Sub / Premier Entertainment Finance 5.625% 1/9/2029	387,465	0.03	USD 2,107,000	SBA Communications 3.875% 15/2/2027	1,914,067	0.12
USD 511,000	Premier Entertainment Sub / Premier Entertainment Finance 5.875% 1/9/2031	362,723	0.02	USD 375,000	Science Applications International 4.875% 1/4/2028	342,084	0.02
USD 541,000	Prestige Brands 3.75% 1/4/2031	440,117	0.03	USD 440,000	Scientific Games International 7% 15/5/2028	428,886	0.03
USD 2,342,000	Prime Security Services Borrower / Prime Finance 6.25% 15/1/2028	2,175,870	0.13	USD 373,000	Scientific Games International 7.25% 15/11/2029	368,337	0.02
				USD 599,000	Scientific Games International 8.625% 1/7/2025	613,057	0.04

The notes on pages 986 to 999 form an integral part of these financial statements.

# Global High Yield Bond Fund continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 980,000	SCIL IV / SCIL USA 5.375% 1/11/2026	878,522	0.06	USD 3,827,000	SS&C Technologies 5.5% 30/9/2027	3,606,035	0.23
USD 160,000	Scotts Miracle-Gro 4% 1/4/2031	128,994	0.01	USD 441,000	Stagwell Global 5.625% 15/8/2029	377,475	0.02
USD 122,000	Scotts Miracle-Gro 4.375% 1/2/2032	98,625	0.01	EUR 100,000	Standard Industries 2.25% 21/11/2026	92,936	0.01
USD 1,159,000	Sealed Air 4% 1/12/2027	1,038,223	0.07	USD 283,000	Standard Industries 3.375% 15/1/2031	218,252	0.01
USD 82,000	Sealed Air 5.125% 1/12/2024	80,618	0.01	USD 2,495,000	Standard Industries 4.375% 15/7/2030	2,079,533	0.13
USD 525,000	Sealed Air 6.125% 1/2/2028	516,390	0.03	USD 34,000	Standard Industries 4.75% 15/1/2028	30,635	0.00
USD 1,643,000	Sensata Technologies 4.375% 15/2/2030	1,455,093	0.09	USD 476,000	Standard Industries 5% 15/2/2027	440,384	0.03
USD 246,000	Service International/US 3.375% 15/8/2030	199,797	0.01	USD 1,410,000	Staples 7.5% 15/4/2026	1,256,479	0.08
USD 1,603,000	Service International/US 4% 15/5/2031	1,354,855	0.09	USD 337,000	Starwood Property Trust 4.375% 15/1/2027	292,762	0.02
USD 97,000	Service International/US 5.125% 1/6/2029	90,453	0.01	USD 656,000	Starwood Property Trust 5.5% 1/11/2023	650,643	0.04
USD 2,104,000	Shift4 Payments / Shift4 Payments Finance Sub 4.625% 1/11/2026	1,941,529	0.12	USD 463,000	Station Casinos 4.5% 15/2/2028	407,111	0.03
USD 641,000	SierraCol Energy Andina 6% 15/6/2028	506,831	0.03	USD 1,317,000	Station Casinos 4.625% 1/12/2031	1,074,185	0.07
USD 1,299,000	Simmons Foods /Simmons Prepared Foods /Simmons Pet Food /Simmons Feed 4.625% 1/3/2029	1,059,997	0.07	USD 157,000	Stericycle 3.875% 15/1/2029	134,560	0.01
USD 2,999,000	Sinclair Television 4.125% 1/12/2030	2,289,437	0.14	USD 621,000	Stevens 6.125% 1/10/2026	630,611	0.04
USD 865,000	Sirius XM Radio 3.125% 1/9/2026	763,285	0.05	USD 4,572,000	Stillwater Mining 4.5% 16/11/2029	3,770,791	0.24
USD 1,105,000	Sirius XM Radio 3.875% 1/9/2031	859,038	0.05	USD 401,000	Suburban Propane Partners /Suburban Energy Finance 5% 1/6/2031	333,820	0.02
USD 363,000	Sirius XM Radio 4% 15/7/2028	309,705	0.02	USD 162,000	Summit Materials / Summit Materials Finance 5.25% 15/1/2029	148,885	0.01
USD 330,000	Sirius XM Radio 4.125% 1/7/2030	268,454	0.02	USD 56,000	Sunoco / Sunoco Finance 6% 15/4/2027	54,947	0.00
USD 1,627,000	Sirius XM Radio 5% 1/8/2027	1,488,308	0.09	USD 886,000	Surgery Center 6.75% 1/7/2025*	875,368	0.06
USD 396,000	Sirius XM Radio 5.5% 1/7/2029	355,339	0.02	USD 1,404,000	Surgery Center 10% 15/4/2027	1,426,453	0.09
USD 1,259,000	Six Flags Theme Parks 7% 1/7/2025	1,270,057	0.08	USD 1,642,000	SWF Escrow Issuer 6.5% 1/10/2029	1,066,003	0.06
USD 813,000	SLM 3.125% 2/11/2026	702,245	0.04	USD 1,409,000	Synaptics 4% 15/6/2029	1,169,995	0.07
USD 1,080,000	SM Energy 5.625% 1/6/2025	1,040,155	0.07	USD 121,000	Tallgrass Energy Partners / Tallgrass Energy Finance 5.5% 15/1/2028	108,643	0.01
USD 530,000	SM Energy 6.5% 15/7/2028	489,887	0.03	USD 175,000	Tallgrass Energy Partners / Tallgrass Energy Finance 6% 1/3/2027	162,086	0.01
USD 89,000	SM Energy 6.625% 15/1/2027	84,255	0.01	USD 120,000	Tallgrass Energy Partners / Tallgrass Energy Finance 6% 31/12/2030	102,977	0.01
USD 540,000	SM Energy 6.75% 15/9/2026	519,807	0.03	USD 553,000	Tallgrass Energy Partners / Tallgrass Energy Finance 6% 1/9/2031	472,815	0.03
USD 3,912,000	Sotheby's 7.375% 15/10/2027	3,694,023	0.23	USD 3,723,000	Tap Rock Resources 7% 1/10/2026	3,424,099	0.22
USD 2,033,000	Sotheby's/Bidfair 5.875% 1/6/2029	1,720,820	0.11	USD 582,000	Targa Resources 6.25% 1/7/2052	550,682	0.03
USD 4,000	Southwestern Energy 4.75% 1/2/2032	3,424	0.00	USD 1,148,000	Targa Resources Partners / Targa Resources Partners Finance 4% 15/1/2032	974,239	0.06
USD 1,860,000	Southwestern Energy 5.375% 1/2/2029	1,722,453	0.11	USD 78,000	Taylor Morrison Communities 5.125% 1/8/2030	68,737	0.00
USD 55,000	Southwestern Energy 5.7% 23/1/2025	54,550	0.00	USD 871,000	Taylor Morrison Communities 5.875% 15/6/2027	840,611	0.05
USD 428,000	Specialty Building Products / SBP Finance 6.375% 30/9/2026	391,055	0.03	USD 151,000	TEGNA 4.75% 15/3/2026	143,713	0.01
USD 595,000	Spectrum Brands 5% 1/10/2029	514,130	0.03				
USD 569,000	Sprint 7.625% 1/3/2026	592,137	0.04				
USD 3,305,000	Sprint Capital 6.875% 15/11/2028	3,457,030	0.22				
USD 6,106,000	Sprint Capital 8.75% 15/3/2032	7,274,994	0.46				
USD 3,893,000	SRM Escrow Issuer 6% 1/11/2028	3,431,426	0.22				
USD 2,383,000	SRS Distribution 4.625% 1/7/2028	2,087,167	0.13				
USD 1,995,000	SRS Distribution 6% 1/12/2029	1,661,282	0.11				
USD 2,753,000	SRS Distribution 6.125% 1/7/2029	2,314,696	0.14				

\*All or a portion of this security represents a security on loan.

The notes on pages 986 to 999 form an integral part of these financial statements.

# Global High Yield Bond Fund continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 127,000	Teleflex 4.625% 15/11/2027	118,936	0.01	USD 60,000	Univision Communications 5.125% 15/2/2025	58,483	0.00
USD 335,000	Tempo Acquisition / Tempo Acquisition Finance 5.75% 1/6/2025	333,001	0.02	USD 173,000	Univision Communications 6.625% 1/6/2027	164,563	0.01
USD 677,000	Tempur Sealy International 3.875% 15/10/2031	542,625	0.03	USD 792,000	Univision Communications 7.375% 30/6/2030	749,000	0.05
USD 261,000	Tempur Sealy International 4% 15/4/2029	223,807	0.01	USD 144,000	US Foods 4.625% 1/6/2030	125,863	0.01
USD 165,000	Tenet Healthcare 4.25% 1/6/2029	144,771	0.01	USD 1,936,000	US Foods 4.75% 15/2/2029	1,742,816	0.11
USD 2,251,000	Tenet Healthcare 4.375% 15/1/2030	1,965,880	0.12	USD 376,000	US Foods 6.25% 15/4/2025	375,469	0.02
USD 723,000	Tenet Healthcare 4.625% 1/9/2024	714,263	0.05	USD 1,598,000	USA Compression Partners / USA Compression Finance 6.875% 1/4/2026	1,539,722	0.10
USD 147,000	Tenet Healthcare 4.625% 15/6/2028	133,473	0.01	USD 1,981,000	USA Compression Partners / USA Compression Finance 6.875% 1/9/2027	1,864,728	0.12
USD 1,180,000	Tenet Healthcare 4.875% 1/1/2026	1,127,130	0.07	USD 393,000	Vail Resorts 6.25% 15/5/2025	392,337	0.03
USD 503,000	Tenet Healthcare 5.125% 1/11/2027	472,728	0.03	USD 3,696,000	Venture Global Calcasieu Pass 3.875% 15/8/2029	3,183,309	0.20
USD 937,000	Tenet Healthcare 6.125% 1/10/2028*	869,752	0.06	USD 5,405,000	Venture Global Calcasieu Pass 3.875% 1/11/2033	4,386,800	0.27
USD 1,381,000	Tenet Healthcare 6.125% 15/6/2030	1,310,459	0.08	USD 3,226,000	Venture Global Calcasieu Pass 4.125% 15/8/2031	2,754,485	0.17
USD 685,000	Tenet Healthcare 6.25% 1/2/2027	667,889	0.04	USD 2,180,000	Veritas US / Veritas Bermuda 7.5% 1/9/2025	1,684,214	0.11
USD 1,467,000	Terex 5% 15/5/2029	1,344,151	0.08	USD 6,875,000	Verscend Escrow 9.75% 15/8/2026	6,924,225	0.44
USD 272,000	Titan International 7% 30/4/2028	258,065	0.02	USD 2,899,000	Vertiv 4.125% 15/11/2028	2,519,289	0.16
USD 4,027,000	TK Elevator US Newco 5.25% 15/7/2027	3,652,730	0.23	USD 1,532,000	Viavi Solutions 3.75% 1/10/2029	1,281,109	0.08
USD 37,000	Tri Pointe Homes 5.25% 1/6/2027	34,271	0.00	USD 732,000	VICI Properties 4.95% 15/2/2030	683,944	0.04
USD 163,000	Tri Pointe Homes 5.7% 15/6/2028	152,056	0.01	USD 1,393,000	VICI Properties 5.625% 15/5/2052	1,230,663	0.08
USD 2,704,000	Triumph 8.875% 1/6/2024	2,828,506	0.18	USD 392,000	VICI Properties / VICI Note 3.5% 15/2/2025	370,246	0.02
USD 524,000	TTMT Escrow Issuer 8.625% 30/9/2027	531,190	0.03	USD 174,000	VICI Properties / VICI Note 3.875% 15/2/2029	151,204	0.01
USD 240,000	Twilio 3.625% 15/3/2029	201,499	0.01	USD 857,000	VICI Properties / VICI Note 4.125% 15/8/2030	739,469	0.05
USD 2,257,000	Twilio 3.875% 15/3/2031	1,845,659	0.12	USD 350,000	VICI Properties / VICI Note 4.25% 1/12/2026	324,249	0.02
USD 1,647,000	Uber Technologies 0% 15/12/2025	1,438,286	0.09	USD 365,000	VICI Properties / VICI Note 4.5% 15/1/2028	335,511	0.02
USD 2,323,000	Uber Technologies 4.5% 15/8/2029	2,056,808	0.13	USD 166,000	VICI Properties / VICI Note 4.625% 15/6/2025	159,181	0.01
USD 1,561,000	Uber Technologies 6.25% 15/1/2028	1,535,837	0.10	USD 2,004,000	VICI Properties / VICI Note 4.625% 1/12/2029	1,803,149	0.11
USD 949,000	Uber Technologies 7.5% 15/5/2025	957,948	0.06	USD 175,000	VICI Properties / VICI Note 5.625% 1/5/2024	173,642	0.01
USD 2,217,000	Uber Technologies 7.5% 15/9/2027	2,238,616	0.14	USD 716,000	VistaJet Malta Finance / XO Management 6.375% 1/2/2030	628,799	0.04
USD 1,869,000	Uber Technologies 8% 1/11/2026	1,909,118	0.12	USD 951,000	Wabash National 4.5% 15/10/2028	828,144	0.05
EUR 1,422,000	UGI International 2.5% 1/12/2029	1,195,406	0.07	USD 2,910,000	Waste Pro USA 5.5% 15/2/2026	2,657,965	0.17
USD 2,079,000	United Airlines 4.375% 15/4/2026	1,959,281	0.13	USD 1,838,000	WESCO Distribution 7.125% 15/6/2025	1,857,515	0.12
USD 3,387,000	United Airlines 4.625% 15/4/2029	3,013,573	0.19	USD 1,807,000	WESCO Distribution 7.25% 15/6/2028	1,832,636	0.12
USD 2,147,402	United Airlines 2020-1 Class A Pass Through Trust 5.875% 15/4/2029	2,134,869	0.13	USD 851,000	Western Midstream Operating 5.3% 1/3/2048	705,390	0.04
USD 148,317	United Airlines 2020-1 Class B Pass Through Trust 4.875% 15/7/2027	143,868	0.01	USD 1,144,000	Western Midstream Operating 5.45% 1/4/2044	967,195	0.06
USD 265,000	United Natural Foods 6.75% 15/10/2028	251,229	0.02				
USD 5,450,000	United Rentals North America 6% 15/12/2029	5,450,409	0.34				
USD 1,653,000	Uniti / Uniti Finance / CSL Capital 10.5% 15/2/2028	1,655,604	0.11				

\*All or a portion of this security represents a security on loan.

# Global High Yield Bond Fund continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 150,000	Western Midstream Operating 5.5% 15/8/2048	125,329	0.01		<b>United States</b>		
	Western Midstream Operating 5.5% 1/2/2050	2,884,720	0.19	881	Alliant**	810,953	0.05
USD 5,701,000	White Cap Buyer 6.875% 15/10/2028	5,173,893	0.33	130,287	AMP PIPE**	631,893	0.04
USD 911,000	White Cap Parent 8.25% 15/3/2026	859,900	0.05	568	Verscend Intermediate**	701,309	0.05
USD 952,000	Williams Scotsman International 4.625% 15/8/2028	857,657	0.05			2,144,155	0.14
USD 1,343,000	WR Grace 4.875% 15/6/2027	1,233,881	0.08		<b>Total Common/Preferred Stocks (Shares)</b>	2,144,155	0.14
USD 4,646,000	WR Grace 5.625% 15/8/2029	3,741,289	0.24		<b>BONDS</b>		
USD 498,000	WR Grace 7.375% 1/3/2031	494,887	0.03		<b>Bermuda</b>		
USD 156,000	Wyndham Hotels & Resorts 4.375% 15/8/2028	140,685	0.01	USD 2,830,186	DGL2 8.25% 30/9/2022**,***	-	0.00
USD 1,001,000	Wynn Las Vegas / Wynn Las Vegas Capital 5.25% 15/5/2027	932,116	0.06		<b>India</b>		
USD 3,021,000	Wynn Resorts Finance / Wynn Resorts Capital 5.125% 1/10/2029	2,692,279	0.17	USD 386,831	Videocon Industries 2.8% 31/12/2020**,***	-	0.00
USD 345,000	Wynn Resorts Finance / Wynn Resorts Capital 7.125% 15/2/2031	344,426	0.02		<b>United States</b>		
USD 280,000	XPO Escrow Sub 7.5% 15/11/2027	286,121	0.02	EUR 2,042,000	Lehman Brothers 6.375% 10/5/2011**,***	11,946	0.00
USD 23,000	Yum! Brands 4.75% 15/1/2030	20,984	0.00	EUR 6,110,000	Lehman Brothers 4.75% 16/1/2014**,***	35,746	0.00
USD 9,947,000	Zayo 4% 1/3/2027	7,669,137	0.48	EUR 1,050,000	Lehman Brothers 5.375% 17/10/2012**,***	6,143	0.00
USD 6,718,000	Zayo 6.125% 1/3/2028*	4,240,939	0.27	USD 100,000	Tropicana Entertainment / Tropicana Finance 9.625% 15/12/2014**,***	-	0.00
USD 3,362,000	ZoomInfo Technologies /ZoomInfo Finance 3.875% 1/2/2029	2,801,111	0.18	EUR 13,830,000	WinStar Communications 12.75% 15/4/2010**,***	-	0.00
		868,319,252	54.72			53,835	0.00
Total Bonds		1,531,074,733	96.45	Total Bonds		53,835	0.00
Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market		1,539,231,463	96.96	Total Other Transferable Securities		2,197,990	0.14
				Total Portfolio		1,541,429,453	97.10
<b>Other Transferable Securities</b>				Other Net Assets		46,063,119	2.90
<b>COMMON / PREFERRED STOCKS (SHARES)</b>				Total Net Assets (USD)		1,587,492,572	100.00
	<b>United Kingdom</b>						
6,177	New Topco**	-	0.00				

\*All or a portion of this security represents a security on loan.  
\*\*Security subject to a fair value adjustment as detailed in Note 2(j).  
\*\*\*This security is in default, see Note 2(b)

## Open Forward Foreign Exchange Contracts as at 28 February 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity(depreciation) date	Unrealised appreciation/ Maturity(depreciation) USD
EUR	718,000	USD	768,404	JP Morgan	2/3/2023	(4,664)
EUR	614,463	USD	654,374	HSBC Bank	2/3/2023	(767)
GBP	850,000	USD	1,028,881	Bank of America	2/3/2023	2,933
USD	46,068,584	GBP	37,211,000	Citigroup	2/3/2023	898,151
USD	257,563,313	EUR	236,639,537	HSBC Bank	2/3/2023	5,848,684
USD	10,733,371	EUR	9,853,867	JP Morgan	2/3/2023	251,765
USD	1,092,328	GBP	886,722	Bank of America	2/3/2023	15,937
USD	1,725,492	EUR	1,591,000	Bank of America	2/3/2023	33,138
USD	546,547	GBP	454,000	JP Morgan	2/3/2023	(4,564)

## Open Forward Foreign Exchange Contracts as at 28 February 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity(depreciation) date	Unrealised appreciation/ Maturity(depreciation) USD
USD	238,526	GBP	197,000	Barclays	2/3/2023	(612)
USD	449,753	GBP	374,000	HSBC Bank	2/3/2023	(4,246)
USD	46,150,174	GBP	38,368,000	JP Morgan	4/4/2023	(454,043)
USD	263,732,221	EUR	248,407,000	Citibank	4/4/2023	(1,048,837)
Net unrealised appreciation						5,532,875

The notes on pages 986 to 999 form an integral part of these financial statements.

# Global High Yield Bond Fund continued

## Open Forward Foreign Exchange Contracts as at 28 February 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity(depreciation) date	Unrealised appreciation/(depreciation) USD
<b>AUD Hedged Share Class</b>						
AUD	43,893,186	USD	30,655,929	BNY Mellon	15/3/2023	(1,038,516)
USD	920,851	AUD	1,337,054	BNY Mellon	15/3/2023	18,664
Net unrealised depreciation						(1,019,852)
<b>CAD Hedged Share Class</b>						
CAD	7,679	USD	5,728	BNY Mellon	15/3/2023	(78)
USD	135	CAD	182	BNY Mellon	15/3/2023	1
Net unrealised depreciation						(77)
<b>CHF Hedged Share Class</b>						
CHF	4,070	USD	4,439	BNY Mellon	15/3/2023	(82)
USD	117	CHF	109	BNY Mellon	15/3/2023	1
Net unrealised depreciation						(81)
<b>CNH Hedged Share Class</b>						
CNY	3,525,954	USD	520,637	BNY Mellon	15/3/2023	(12,844)
USD	91,945	CNY	627,439	BNY Mellon	15/3/2023	1,583
Net unrealised depreciation						(11,261)
<b>EUR Hedged Share Class</b>						
EUR	370,877,503	USD	399,891,402	BNY Mellon	15/3/2023	(5,055,779)
USD	12,384,509	EUR	11,595,620	BNY Mellon	15/3/2023	39,929
Net unrealised depreciation						(5,015,850)
<b>GBP Hedged Share Class</b>						
GBP	27,543,296	USD	33,481,181	BNY Mellon	15/3/2023	(38,036)
USD	968,890	GBP	804,300	BNY Mellon	15/3/2023	(7,690)
Net unrealised depreciation						(45,726)

## Open Forward Foreign Exchange Contracts as at 28 February 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity(depreciation) date	Unrealised appreciation/(depreciation) USD
<b>HKD Hedged Share Class</b>						
HKD	69,206,617	USD	8,836,450	BNY Mellon	15/3/2023	(13,254)
USD	232,162	HKD	1,819,282	BNY Mellon	15/3/2023	221
Net unrealised depreciation						(13,033)
<b>PLN Hedged Share Class</b>						
PLN	36,867,749	USD	8,345,717	BNY Mellon	15/3/2023	(26,374)
USD	354,555	PLN	1,584,489	BNY Mellon	15/3/2023	(2,994)
Net unrealised depreciation						(29,368)
<b>SEK Hedged Share Class</b>						
SEK	36,223,234	USD	3,493,313	BNY Mellon	15/3/2023	(14,080)
USD	235,373	SEK	2,444,594	BNY Mellon	15/3/2023	571
Net unrealised depreciation						(13,509)
<b>SGD Hedged Share Class</b>						
SGD	8,196,462	USD	6,201,617	BNY Mellon	15/3/2023	(115,630)
USD	155,370	SGD	207,453	BNY Mellon	15/3/2023	1,333
Net unrealised depreciation						(114,297)
<b>ZAR Hedged Share Class</b>						
USD	346,925	ZAR	6,267,381	BNY Mellon	15/3/2023	5,973
ZAR	249,138,424	USD	14,047,776	BNY Mellon	15/3/2023	(494,703)
Net unrealised depreciation						(488,730)
Total net unrealised depreciation						(1,218,909)

## Open Exchange Traded Futures Contracts as at 28 February 2023

Number of contracts	Currency	Contract/Description	Expiration date	Unrealised appreciation/(depreciation) USD
(18)	USD	Russell 2000 E-Mini Index	March 2023	(43,435)
(91)	USD	S&P 500 E-Mini Index	March 2023	245,126
(10)	USD	US Long Bond (CBT)	June 2023	8,437
(245)	USD	US Treasury 10 Year Note (CBT)	June 2023	160,942
(9)	USD	US Treasury 10 Year Note (CBT)	June 2023	5,912
(10)	USD	US Ultra 10 Year Note	June 2023	5,262
(132)	USD	US Ultra Bond (CBT)	June 2023	183,348
(8)	USD	US Treasury 5 Year Note (CBT)	June 2023	3,869
Total				569,461

## Swaps as at 28 February 2023

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/(depreciation) USD	Market Value USD
CDS	EUR (840,000)	Fund provides default protection on thyssenkrupp; and receives Fixed 1%	Bank of America	20/12/2023	24,924	(1,007)
CDS	EUR (680,000)	Fund provides default protection on Jaguar Land Rover Automotive; and receives Fixed 5%	Bank of America	20/12/2026	(17,146)	(45,762)
CDS	EUR (868,735)	Fund provides default protection on ADLER Real Estate; and receives Fixed 5%	Bank of America	20/12/2027	10,243	(206,019)
CDS	EUR (960,000)	Fund provides default protection on Loxam; and receives Fixed 5%	Bank of America	20/12/2027	(6,241)	(79,445)

The notes on pages 986 to 999 form an integral part of these financial statements.

# Global High Yield Bond Fund continued

## Swaps as at 28 February 2023

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
CDS	EUR (764,014)	Fund provides default protection on United; and receives Fixed 5%	Bank of America	20/12/2027	8,258	(108,639)
CDS	USD (410,000)	Fund provides default protection on Lumen Technologies; and receives Fixed 1%	Barclays	20/12/2023	18,781	(14,190)
CDS	EUR (900,000)	Fund provides default protection on Telecom Italia; and receives Fixed 5%	Barclays	20/12/2024	15,634	53,340
CDS	EUR (568,528)	Fund provides default protection on Jaguar Land Rover Automotive; and receives Fixed 5%	Barclays	20/12/2026	(62,262)	(38,260)
CDS	EUR (450,000)	Fund provides default protection on Novafives; and receives Fixed 5%	Citibank	20/6/2023	26,838	(6,889)
CDS	EUR (200,000)	Fund provides default protection on Telecom Italia; and receives Fixed 1%	Citigroup	20/6/2029	9,131	(29,769)
CDS	EUR (1,100,000)	Fund provides default protection on Casino Guichard Perrachon; and receives Fixed 5%	Credit Suisse	20/6/2023	13,567	(68,134)
CDS	EUR (552,624)	Fund provides default protection on Jaguar Land Rover Automotive; and receives Fixed 5%	Credit Suisse	20/12/2026	(61,874)	(37,190)
CDS	EUR (1,080,000)	Fund provides default protection on Ladbrokes Coral; and receives Fixed 1%	Credit Suisse	20/12/2026	36,924	(36,641)
CDS	EUR (860,000)	Fund provides default protection on CMA CGM; and receives Fixed 5%	Credit Suisse	20/6/2027	44,178	84,434
CDS	EUR (730,000)	Fund provides default protection on Novafives; and receives Fixed 5%	Credit Suisse	20/6/2027	67,132	(119,763)
CDS	EUR (862,080)	Fund provides default protection on ADLER Real Estate; and receives Fixed 5%	Credit Suisse	20/12/2027	11,225	(204,440)
CDS	EUR (414,013)	Fund provides default protection on Novafives; and receives Fixed 5%	Goldman Sachs	20/6/2023	24,393	(6,339)
CDS	EUR (235,987)	Fund provides default protection on Novafives; and receives Fixed 5%	Goldman Sachs	20/6/2023	15,146	(3,613)
CDS	EUR (1,435,000)	Fund provides default protection on Casino Guichard Perrachon; and receives Fixed 5%	Goldman Sachs	20/12/2023	(123,715)	(245,832)
CDS	EUR (775,447)	Fund provides default protection on TK Elevator Holdco; and receives Fixed 5%	Goldman Sachs	20/12/2026	(3,681)	29,513
CDS	USD (47,044,048)	Fund provides default protection on CDX.NA.HY.39.V1; and receives Fixed 5%	Goldman Sachs	20/12/2027	745,042	711,620
CDS	EUR 1,895,000	Fund receives default protection on ITRAXX.FINSUB.38.V1; and pays Fixed 1%	Goldman Sachs	20/12/2027	(93,026)	46,630
CDS	EUR (770,000)	Fund provides default protection on Casino Guichard Perrachon; and receives Fixed 5%	JP Morgan	20/6/2023	28,596	(47,694)
CDS	EUR (135,000)	Fund provides default protection on Casino Guichard Perrachon; and receives Fixed 5%	JP Morgan	20/12/2023	10,730	(23,127)
CDS	EUR (500,000)	Fund provides default protection on Saipem Finance International; and receives Fixed 5%	JP Morgan	20/12/2025	43,884	33,731
CDS	EUR (440,000)	Fund provides default protection on Virgin Media Finance; and receives Fixed 5%	JP Morgan	20/12/2025	(31,671)	26,076
CDS	EUR (520,000)	Fund provides default protection on CMA CGM; and receives Fixed 5%	JP Morgan	20/12/2026	1,647	49,919
CDS	EUR (1,240,000)	Fund provides default protection on K&S; and receives Fixed 5%	JP Morgan	20/12/2026	23,404	129,767
CDS	EUR (196,667)	Fund provides default protection on Ladbrokes Coral; and receives Fixed 1%	JP Morgan	20/6/2027	13,167	(9,066)
CDS	EUR (393,333)	Fund provides default protection on Ladbrokes Coral; and receives Fixed 1%	JP Morgan	20/6/2027	26,333	(18,132)
CDS	EUR (166,102)	Fund provides default protection on Ladbrokes Coral; and receives Fixed 1%	JP Morgan	20/6/2027	17,319	(7,657)

The notes on pages 986 to 999 form an integral part of these financial statements.



# Global High Yield Bond Fund continued

## Swaps as at 28 February 2023

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
CDS	EUR (673,898)	Fund provides default protection on Ladbrokes Coral; and receives Fixed 1%	JP Morgan	20/6/2027	87,516	(31,066)
CDS	EUR (925,986)	Fund provides default protection on United; and receives Fixed 5%	JP Morgan	20/12/2027	20,088	(131,670)
Total					944,484	(355,314)

CDS: Credit Default Swaps

# Global Inflation Linked Bond Fund

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
<b>Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market</b>				EUR 2,105,000	French Republic Government Bond OAT 0.7% 25/7/2030	2,768,664	0.89
<b>FUNDS</b>				EUR 1,610,000	French Republic Government Bond OAT 1.8% 25/7/2040	2,749,932	0.89
<b>Ireland</b>				EUR 2,765,000	French Republic Government Bond OAT 1.85% 25/7/2027	4,045,179	1.30
6,869,454	BlackRock ICS US Dollar Liquidity Fund <sup>†</sup>	6,869,453	2.21	EUR 1,440,000	French Republic Government Bond OAT 3.15% 25/7/2032	2,843,072	0.92
<b>Total Funds</b>				EUR 1,093,000	French Republic Government Bond OAT 3.4% 25/7/2029	2,005,775	0.65
<b>BONDS</b>				<b>29,893,826 9.64</b>			
<b>Australia</b>				<b>Germany</b>			
AUD 460,000	Australia Government Bond 0.25% 21/11/2032	300,327	0.10	EUR 2,395,000	Deutsche Bundesrepublik Inflation Linked Bond 0.1% 15/4/2026	3,070,857	0.99
AUD 835,000	Australia Government Bond 0.75% 21/11/2027	645,319	0.21	EUR 885,000	Deutsche Bundesrepublik Inflation Linked Bond 0.1% 15/4/2033 <sup>†</sup>	1,080,507	0.35
AUD 530,000	Australia Government Bond 1.25% 21/8/2040	395,421	0.13	EUR 2,650,000	Deutsche Bundesrepublik Inflation Linked Bond 0.5% 15/4/2030	3,513,975	1.13
AUD 520,000	Australia Government Bond 2% 21/8/2035	458,135	0.15	<b>7,665,339 2.47</b>			
AUD 805,000	Australia Government Bond 2.5% 20/9/2030	793,402	0.25	<b>International</b>			
AUD 1,065,000	Australia Government Bond 3% 20/9/2025	1,054,993	0.34	EUR 1,525,000	European Union 2.5% 4/10/2052	1,322,879	0.43
<b>3,647,597 1.18</b>				<b>Italy</b>			
<b>Canada</b>				EUR 1,352,000	Italy Buoni Poliennali Del Tesoro 0.1% 15/5/2033	1,315,139	0.42
CAD 755,000	Canadian Government Real Return Bond 2% 1/12/2041	843,355	0.27	EUR 1,652,000	Italy Buoni Poliennali Del Tesoro 0.4% 15/5/2030	1,852,316	0.60
CAD 752,000	Canadian Government Real Return Bond 3% 1/12/2036	987,555	0.32	EUR 1,105,000	Italy Buoni Poliennali Del Tesoro 0.65% 15/5/2026	1,322,558	0.43
CAD 952,000	Canadian Government Real Return Bond 4% 1/12/2031	1,435,648	0.46	EUR 1,895,000	Italy Buoni Poliennali Del Tesoro 1.25% 15/9/2032	2,284,849	0.74
CAD 60,000	Canadian Government Real Return Bond 4.25% 1/12/2026	84,900	0.03	EUR 1,855,000	Italy Buoni Poliennali Del Tesoro 1.3% 15/5/2028	2,350,836	0.76
<b>3,351,458 1.08</b>				EUR 1,790,000	Italy Buoni Poliennali Del Tesoro 2.35% 15/9/2024	2,368,428	0.76
<b>Denmark</b>				EUR 1,595,000	Italy Buoni Poliennali Del Tesoro 2.35% 15/9/2035	2,514,218	0.81
DKK 3,525,000	Denmark I/L Government Bond 0.1% 15/11/2030	562,594	0.18	EUR 1,570,000	Italy Buoni Poliennali Del Tesoro 2.55% 15/9/2041	2,335,548	0.75
<b>France</b>				EUR 1,545,000	Italy Buoni Poliennali Del Tesoro 3.1% 15/9/2026	2,244,559	0.72
EUR 1,585,000	French Republic Government Bond OAT 0.1% 1/3/2025	1,925,065	0.62	<b>18,588,451 5.99</b>			
EUR 1,380,000	French Republic Government Bond OAT 0.1% 1/3/2026	1,673,575	0.54	<b>Japan</b>			
EUR 1,785,000	French Republic Government Bond OAT 0.1% 1/3/2028	2,158,447	0.70	JPY 103,000,000	Japanese Government CPI Linked Bond 0.005% 10/3/2031	810,895	0.26
EUR 1,235,000	French Republic Government Bond OAT 0.1% 1/3/2029 <sup>†</sup>	1,493,656	0.48	JPY 91,300,000	Japanese Government CPI Linked Bond 0.005% 10/3/2032	706,931	0.23
EUR 1,285,000	French Republic Government Bond OAT 0.1% 25/7/2031	1,527,670	0.49	JPY 135,300,000	Japanese Government CPI Linked Bond 0.1% 10/3/2024	1,099,205	0.35
EUR 595,000	French Republic Government Bond OAT 0.1% 1/3/2032	684,071	0.22	JPY 100,900,000	Japanese Government CPI Linked Bond 0.1% 10/9/2024	803,021	0.26
EUR 815,000	French Republic Government Bond OAT 0.1% 1/3/2036	889,429	0.29	JPY 221,700,000	Japanese Government CPI Linked Bond 0.1% 10/3/2025	1,769,634	0.57
EUR 1,315,000	French Republic Government Bond OAT 0.1% 25/7/2036	1,523,469	0.49	JPY 184,800,000	Japanese Government CPI Linked Bond 0.1% 10/3/2026	1,488,910	0.48
EUR 530,000	French Republic Government Bond OAT 0.1% 25/7/2038 <sup>†</sup>	574,835	0.18	JPY 149,400,000	Japanese Government CPI Linked Bond 0.1% 10/3/2027	1,220,881	0.39
EUR 2,317,000	French Republic Government Bond OAT 0.25% 25/7/2024	3,030,987	0.98	JPY 177,700,000	Japanese Government CPI Linked Bond 0.1% 10/3/2028	1,413,452	0.46

<sup>†</sup>Investment in connected party fund, see further information in Note 10.  
<sup>†</sup>All or a portion of this security represents a security on loan.

# Global Inflation Linked Bond Fund continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
JPY 171,200,000	Japanese Government CPI Linked Bond 0.1% 10/3/2029	1,355,249	0.44	GBP 1,480,000	United Kingdom Inflation-Linked Gilt 0.125% 10/8/2041	2,099,517	0.68
JPY 50,400,000	Japanese Government CPI Linked Bond 0.2% 10/3/2030	415,998	0.13	GBP 1,735,000	United Kingdom Inflation-Linked Gilt 0.625% 22/3/2040	3,493,643	1.13
		11,084,176	3.57	GBP 1,540,000	United Kingdom Inflation-Linked Gilt 0.625% 22/11/2042	3,140,739	1.01
	<b>New Zealand</b>			GBP 1,792,481	United Kingdom Inflation-Linked Gilt 0.75% 22/3/2034	3,498,966	1.13
NZD 660,000	New Zealand Government Inflation Linked Bond 2% 20/9/2025	511,418	0.16	GBP 1,604,456	United Kingdom Inflation-Linked Gilt 1.125% 22/11/2037	3,743,936	1.21
NZD 885,000	New Zealand Government Inflation Linked Bond 2.5% 20/9/2035	660,584	0.21	GBP 1,745,000	United Kingdom Inflation-Linked Gilt 1.25% 22/11/2027	4,114,710	1.33
NZD 546,000	New Zealand Government Inflation Linked Bond 2.5% 20/9/2040	395,529	0.13	GBP 1,780,000	United Kingdom Inflation-Linked Gilt 1.25% 22/11/2032	3,917,416	1.26
NZD 525,000	New Zealand Government Inflation Linked Bond 3% 20/9/2030	423,243	0.14	GBP 1,108,109	United Kingdom Inflation-Linked Gilt 2% 26/1/2035	3,219,617	1.04
		1,990,774	0.64	GBP 299,372	United Kingdom Inflation-Linked Gilt 2.5% 17/7/2024	1,348,439	0.43
	<b>Spain</b>			GBP 603,616	United Kingdom Inflation-Linked Gilt 4.125% 22/7/2030	2,460,341	0.79
EUR 1,735,000	Spain Government Inflation Linked Bond 0.65% 30/11/2027	2,203,831	0.71			52,173,108	16.82
EUR 1,981,000	Spain Government Inflation Linked Bond 0.7% 30/11/2033	2,360,876	0.76		<b>United States</b>		
EUR 1,950,000	Spain Government Inflation Linked Bond 1% 30/11/2030	2,502,865	0.81	USD 5,195,000	United States Treasury Inflation Indexed Bonds 0.125% 15/7/2024	6,348,540	2.05
EUR 1,763,000	Spain Government Inflation Linked Bond 1.8% 30/11/2024	2,325,180	0.75	USD 975,000	United States Treasury Inflation Indexed Bonds 0.125% 15/10/2024	1,096,511	0.35
		9,392,752	3.03	USD 4,202,500	United States Treasury Inflation Indexed Bonds 0.125% 15/4/2025	4,632,805	1.49
	<b>Sweden</b>			USD 4,150,000	United States Treasury Inflation Indexed Bonds 0.125% 15/10/2025	4,541,827	1.46
SEK 2,755,000	Sweden Inflation Linked Bond 0.125% 1/6/2026	327,671	0.10	USD 5,105,000	United States Treasury Inflation Indexed Bonds 0.125% 15/4/2026	5,455,769	1.76
SEK 2,170,000	Sweden Inflation Linked Bond 0.125% 1/12/2027	253,042	0.08	USD 3,965,000	United States Treasury Inflation Indexed Bonds 0.125% 15/7/2026	4,644,693	1.50
SEK 2,770,000	Sweden Inflation Linked Bond 0.125% 1/6/2030	299,502	0.10	USD 4,990,000	United States Treasury Inflation Indexed Bonds 0.125% 15/10/2026	5,104,875	1.65
SEK 4,080,000	Sweden Inflation Linked Bond 0.125% 1/6/2032	477,633	0.15	USD 4,975,000	United States Treasury Inflation Indexed Bonds 0.125% 15/4/2027	4,875,846	1.57
SEK 6,785,000	Sweden Inflation Linked Bond 1% 1/6/2025	826,383	0.27	USD 5,055,000	United States Treasury Inflation Indexed Bonds 0.125% 15/1/2030	5,259,741	1.70
SEK 3,755,000	Sweden Inflation Linked Bond 3.5% 1/12/2028	646,274	0.21	USD 5,225,000	United States Treasury Inflation Indexed Bonds 0.125% 15/7/2030	5,436,264	1.75
		2,830,505	0.91	USD 5,255,000	United States Treasury Inflation Indexed Bonds 0.125% 15/1/2031	5,338,716	1.72
	<b>United Kingdom</b>			USD 5,630,000	United States Treasury Inflation Indexed Bonds 0.125% 15/7/2031	5,531,404	1.78
GBP 3,420,000	United Kingdom Inflation-Linked Gilt 0.125% 22/3/2024	6,124,997	1.97	USD 6,125,000	United States Treasury Inflation Indexed Bonds 0.125% 15/1/2032	5,763,913	1.86
GBP 1,585,000	United Kingdom Inflation-Linked Gilt 0.125% 22/3/2026	2,668,265	0.86	USD 4,800,100	United States Treasury Inflation Indexed Bonds 0.25% 15/1/2025	5,814,416	1.87
GBP 2,165,000	United Kingdom Inflation-Linked Gilt 0.125% 10/8/2028	3,369,478	1.08	USD 4,840,000	United States Treasury Inflation Indexed Bonds 0.25% 15/7/2029	5,160,529	1.66
GBP 1,865,000	United Kingdom Inflation-Linked Gilt 0.125% 22/3/2029	3,403,093	1.10	USD 5,040,000	United States Treasury Inflation Indexed Bonds 0.375% 15/7/2025	6,099,192	1.97
GBP 1,200,000	United Kingdom Inflation-Linked Gilt 0.125% 10/8/2031	1,775,492	0.57	USD 5,060,000	United States Treasury Inflation Indexed Bonds 0.375% 15/1/2027	5,876,829	1.89
GBP 1,665,000	United Kingdom Inflation-Linked Gilt 0.125% 22/11/2036	2,658,034	0.86				
GBP 835,000	United Kingdom Inflation-Linked Gilt 0.125% 22/3/2039	1,136,425	0.37				

The notes on pages 986 to 999 form an integral part of these financial statements.

# Global Inflation Linked Bond Fund continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 2,130,000	United States Treasury Inflation Indexed Bonds 0.375% 15/7/2027	2,439,863	0.79	USD 2,925,000	United States Treasury Inflation Indexed Bonds 2.125% 15/2/2041 <sup>†</sup>	4,224,214	1.36
USD 4,165,000	United States Treasury Inflation Indexed Bonds 0.5% 15/4/2024	4,814,374	1.55	USD 3,480,000	United States Treasury Inflation Indexed Bonds 2.375% 15/1/2025	5,509,931	1.78
USD 60,000	United States Treasury Inflation Indexed Bonds 0.5% 15/1/2028	67,979	0.02	USD 1,830,000	United States Treasury Inflation Indexed Bonds 2.375% 15/1/2027	2,744,753	0.89
USD 5,050,000	United States Treasury Inflation Indexed Bonds 0.625% 15/1/2026	6,079,130	1.96	USD 1,686,500	United States Treasury Inflation Indexed Bonds 2.5% 15/1/2029 <sup>*</sup>	2,433,579	0.78
USD 5,865,000	United States Treasury Inflation Indexed Bonds 0.625% 15/7/2032	5,506,550	1.78	USD 650,000	United States Treasury Inflation Indexed Bonds 3.375% 15/4/2032	1,244,035	0.40
USD 4,360,000	United States Treasury Inflation Indexed Bonds 0.75% 15/7/2028	4,917,245	1.59	USD 2,037,100	United States Treasury Inflation Indexed Bonds 3.625% 15/4/2028	4,071,454	1.31
USD 2,790,000	United States Treasury Inflation Indexed Bonds 0.75% 15/2/2042 <sup>†</sup>	3,092,312	1.00	USD 2,430,000	United States Treasury Inflation Indexed Bonds 3.875% 15/4/2029	4,931,217	1.59
USD 4,421,900	United States Treasury Inflation Indexed Bonds 0.875% 15/1/2029 <sup>*</sup>	4,961,943	1.60			156,455,353	50.44
USD 2,105,000	United States Treasury Inflation Indexed Bonds 1.125% 15/1/2033	2,010,986	0.65	<b>Total Bonds</b>		298,958,812	96.38
USD 1,150,000	United States Treasury Inflation Indexed Bonds 1.625% 15/10/2027	1,148,523	0.37	<b>Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market</b>		305,828,265	98.59
USD 2,015,000	United States Treasury Inflation Indexed Bonds 1.75% 15/1/2028	2,854,091	0.92	<b>Total Portfolio</b>		305,828,265	98.59
USD 2,510,000	United States Treasury Inflation Indexed Bonds 2% 15/1/2026	3,756,805	1.21	<b>Other Net Assets</b>		4,363,244	1.41
USD 1,820,000	United States Treasury Inflation Indexed Bonds 2.125% 15/2/2040	2,664,499	0.86	<b>Total Net Assets (USD)</b>		310,191,509	100.00

<sup>†</sup>All or a portion of this security is pledged or given in guarantee, see Note 13, for further details.  
<sup>\*</sup>All or a portion of this security represents a security on loan.

## Open Forward Foreign Exchange Contracts as at 28 February 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity (depreciation) date	Unrealised appreciation/ USD
USD	3,650,776	CAD	4,873,000	Morgan Stanley	2/3/2023	65,725
USD	54,543,280	GBP	44,066,000	BNP Paribas	2/3/2023	1,051,562
USD	11,800,433	JPY	1,531,554,000	UBS	2/3/2023	587,650
USD	69,255,389	EUR	63,611,000	BNP Paribas	2/3/2023	1,592,058
				Standard		
USD	3,802,192	AUD	5,367,000	Chartered Bank	2/3/2023	182,646
				Standard		
USD	2,182,539	NZD	3,365,000	Chartered Bank	2/3/2023	102,980
USD	2,852,291	SEK	29,499,000	Citigroup	2/3/2023	20,971
USD	584,663	DKK	3,982,000	Goldman Sachs	2/3/2023	15,585
USD	66,360	JPY	8,597,395	Bank of America	2/3/2023	3,417
USD	966,130	GBP	784,300	Bank of America	2/3/2023	14,068
USD	33,534	SEK	350,557	Bank of America	2/3/2023	(113)
USD	179,588	AUD	254,582	Barclays	2/3/2023	7,896
USD	807,430	EUR	742,115	JP Morgan	2/3/2023	18,039
USD	73,343	NZD	113,457	Bank of America	2/3/2023	3,227
USD	366,119	GBP	297,000	State Street	2/3/2023	5,591
USD	512,586	EUR	471,000	State Street	2/3/2023	11,581

## Open Forward Foreign Exchange Contracts as at 28 February 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity (depreciation) date	Unrealised appreciation/ USD
USD	489,273	EUR	447,842	Deutsche Bank	2/3/2023	12,901
USD	11,125,884	JPY	1,506,794,000	BNP Paribas	4/4/2023	40,248
USD	3,717,183	AUD	5,529,000	Morgan Stanley	4/4/2023	(16,335)
USD	53,111,045	GBP	44,159,000	Bank of America	4/4/2023	(527,289)
USD	566,652	DKK	3,982,000	Bank of America	4/4/2023	(3,792)
USD	2,856,594	SEK	29,850,000	Deutsche Bank	4/4/2023	(13,658)
USD	2,046,274	NZD	3,328,000	Bank of America	4/4/2023	(10,538)
				Royal Bank of Canada		
USD	3,408,944	CAD	4,624,000	Canada	4/4/2023	5,963
USD	67,690,424	EUR	63,757,000	Citibank	4/4/2023	(269,198)
<b>Net unrealised appreciation</b>						2,901,185
<b>EUR Hedged Share Class</b>						
EUR	214,552,202	USD	231,366,209	BNY Mellon	15/3/2023	(2,954,237)
USD	6,289,189	EUR	5,889,832	BNY Mellon	15/3/2023	18,935
<b>Net unrealised depreciation</b>						(2,935,302)
<b>Total net unrealised depreciation</b>						(34,117)

The notes on pages 986 to 999 form an integral part of these financial statements.

# Global Inflation Linked Bond Fund continued

## Open Exchange Traded Futures Contracts as at 28 February 2023

Number of contracts	Currency	Contract/Description	Expiration date	Unrealised appreciation/(depreciation) USD
(9)	EUR	Euro BUXL	March 2023	125,794
(10)	JPY	Japanese 10 Year Bond (OSE)	March 2023	30,859
(1)	JPY	Japanese 10 Year Bond (OSE)	June 2023	(1,025)
(19)	EUR	3 Month EURIBOR	June 2023	10,411
(217)	USD	US Treasury 10 Year Note (CBT)	June 2023	130,742
14	USD	US Treasury 2 Year Note (CBT)	June 2023	(1,090)
110	USD	US Treasury 5 Year Note (CBT)	June 2023	(55,031)
19	EUR	3 Month EURIBOR	December 2023	(27,457)
Total				213,203

## Swaps as at 28 February 2023

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/(depreciation) USD	Market Value USD
IFS	USD 810,000	Fund provides default protection USCPIU + 0bps; and receives Fixed 3.17%	Bank of America	23/10/2023	(1,920)	(1,920)
IFS	USD 855,000	Fund provides default protection USCPIU + 0bps; and receives Fixed 2.21%	Bank of America	7/1/2024	(5,058)	(5,058)
IFS	GBP 2,700,000	Fund receives default protection UKRPI + 0bps; and pays Fixed 4.26%	Bank of America	16/1/2024	(1,432)	(1,432)
IFS	USD 3,670,000	Fund provides default protection USCPIU + 0bps; and receives Fixed 2.9145%	Bank of America	23/9/2024	(8,387)	(8,387)
IFS	USD 810,000	Fund provides default protection USCPIU + 0bps; and receives Fixed 2.99485%	Bank of America	22/10/2024	(1,824)	(1,824)
IFS	USD 855,000	Fund receives default protection USCPIU + 0bps; and pays Fixed 2.3125%	Bank of America	7/1/2025	5,829	5,829
IFS	GBP 2,700,000	Fund provides default protection UKRPI + 0bps; and receives Fixed 3.98%	Bank of America	16/1/2025	(13,163)	(13,163)
IFS	EUR 700,000	Fund receives default protection CPTFEMU + 0bps; and pays Fixed 3.08%	Bank of America	16/9/2027	6,517	6,470
IFS	EUR 1,440,000	Fund receives default protection CPTFEMU + 0bps; and pays Fixed 2.555%	Bank of America	16/10/2027	45,590	45,590
IFS	USD 5,750,000	Fund receives default protection USCPIU + 0bps; and pays Fixed 2.6065%	Bank of America	13/12/2027	4,605	4,605
IFS	USD 2,875,000	Fund receives default protection USCPIU + 0bps; and pays Fixed 2.615%	Bank of America	13/12/2027	1,184	1,184
IFS	EUR 1,570,000	Fund provides default protection CPTFEMU + 0bps; and receives Fixed 2.765%	Bank of America	16/12/2027	(10,569)	(10,929)
IFS	EUR 1,570,000	Fund receives default protection FRCPXTOB + 0bps; and pays Fixed 3.32%	Bank of America	16/12/2027	(28)	(559)
IFS	USD 2,300,000	Fund receives default protection USCPIU + 0bps; and pays Fixed 2.46%	Bank of America	17/12/2027	12,324	16,178
IFS	EUR 700,000	Fund provides default protection CPTFEMU + 0bps; and receives Fixed 2.67%	Bank of America	16/9/2032	(14,484)	(14,351)
IFS	EUR 1,440,000	Fund provides default protection CPTFEMU + 0bps; and receives Fixed 2.415%	Bank of America	16/10/2032	(59,619)	(59,619)
IFS	EUR 1,570,000	Fund provides default protection FRCPXTOB + 0bps; and receives Fixed 3.08%	Bank of America	16/12/2032	(650)	23
IFS	EUR 1,570,000	Fund receives default protection CPTFEMU + 0bps; and pays Fixed 2.57%	Bank of America	16/12/2032	18,970	19,206
IFS	USD 715,000	Fund provides default protection USCPIU + 0bps; and receives Fixed 2.556%	Bank of America	11/2/2033	(1,789)	(1,789)
IFS	EUR 200,000	Fund provides default protection CPTFEMU + 0bps; and receives Fixed 2.433%	Bank of America	16/7/2052	(23,295)	(23,295)
IFS	USD 130,000	Fund receives default protection USCPIU + 0bps; and pays Fixed 2.4745%	Bank of America	22/7/2052	1,466	1,466

The notes on pages 986 to 999 form an integral part of these financial statements.

# Global Inflation Linked Bond Fund continued

## Swaps as at 28 February 2023

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
IFS	EUR 200,000	Fund provides default protection CPTFEMU + 0bps; and receives Fixed 2.441%	Bank of America	16/8/2052	(21,518)	(21,518)
IFS	EUR 100,000	Fund receives default protection CPTFEMU + 0bps; and pays Fixed 2.6045%	Bank of America	16/8/2052	5,754	5,754
IFS	EUR 100,000	Fund provides default protection CPTFEMU + 0bps; and receives Fixed 2.6465%	Bank of America	18/11/2052	(2,823)	(2,823)
IFS	USD 120,000	Fund receives default protection USCPIU + 0bps; and pays Fixed 2.4875%	Bank of America	13/12/2052	(335)	(335)
IFS	USD 260,000	Fund receives default protection USCPIU + 0bps; and pays Fixed 2.444%	Bank of America	11/2/2053	1,550	1,666
IRS	USD 1,329,216	Fund receives Fixed 2.769%; and pays Floating USD SOFR 1 Day	Bank of America	5/7/2032	(98,668)	(98,668)
IRS	USD 1,329,216	Fund receives Fixed 2.818%; and pays Floating USD SOFR 1 Day	Bank of America	5/7/2032	(93,602)	(93,602)
IRS	USD 892,048	Fund receives Fixed 2.696%; and pays Floating USD SOFR 1 Day	Bank of America	6/7/2032	(71,283)	(71,283)
IRS	USD 604,189	Fund receives Fixed 2.6095%; and pays Floating USD SOFR 1 Day	Bank of America	7/7/2032	(52,354)	(52,354)
IRS	USD 519,037	Fund receives Fixed 2.58649%; and pays Floating USD SOFR 1 Day	Bank of America	26/7/2032	(46,061)	(46,061)
IRS	USD 1,080,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.744%	Bank of America	23/8/2032	82,928	82,928
IRS	USD 2,126,113	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.92%	Bank of America	1/9/2032	133,982	133,982
IRS	USD 2,139,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.928%	Bank of America	2/9/2032	133,464	133,464
IRS	USD 2,139,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.9828%	Bank of America	2/9/2032	124,216	124,216
IRS	USD 1,267,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.0722%	Bank of America	9/9/2032	64,689	64,689
IRS	USD 996,130	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.46385%	Bank of America	30/9/2032	19,980	19,980
IRS	USD 2,988,400	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.5575%	Bank of America	3/10/2032	37,666	37,666
IRS	USD 1,298,000	Fund receives Fixed 3.472%; and pays Floating USD SOFR 1 Day	Bank of America	4/10/2032	(25,183)	(25,183)
IRS	USD 744,000	Fund receives Fixed 3.4025%; and pays Floating USD SOFR 1 Day	Bank of America	5/10/2032	(18,545)	(18,545)
IRS	USD 934,051	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.6145%	Bank of America	12/10/2032	7,500	7,500
IRS	USD 740,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.6411%	Bank of America	14/10/2032	4,365	4,365
IRS	USD 2,613,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.836%	Bank of America	21/10/2032	(25,357)	(25,357)
IRS	USD 1,779,146	Fund receives Fixed 3.822%; and pays Floating USD SOFR 1 Day	Bank of America	27/10/2032	15,379	15,379
IRS	USD 1,068,000	Fund receives Fixed 3.5455%; and pays Floating USD SOFR 1 Day	Bank of America	14/11/2032	(14,296)	(14,296)
IRS	USD 712,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.801%	Bank of America	15/11/2032	(5,083)	(5,083)
IRS	USD 1,912,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.8095%	Bank of America	15/11/2032	(14,956)	(14,956)
IRS	USD 696,000	Fund receives Fixed 3.5695%; and pays Floating USD SOFR 1 Day	Bank of America	16/11/2032	(7,971)	(7,971)
IRS	USD 1,132,000	Fund receives Fixed 3.4621%; and pays Floating USD SOFR 1 Day	Bank of America	18/11/2032	(22,727)	(22,727)
IRS	USD 1,506,000	Fund receives Fixed 3.4055%; and pays Floating USD SOFR 1 Day	Bank of America	21/11/2032	(37,079)	(37,079)
IRS	USD 1,864,500	Fund receives Fixed 3.228%; and pays Floating USD SOFR 1 Day	Bank of America	5/12/2032	(72,580)	(72,580)

The notes on pages 986 to 999 form an integral part of these financial statements.

# Global Inflation Linked Bond Fund continued

## Swaps as at 28 February 2023

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
IRS	USD 1,116,000	Fund receives Fixed 3.2%; and pays Floating USD SOFR 1 Day	Bank of America	6/12/2032	(45,964)	(45,964)
IRS	USD 1,864,500	Fund receives Fixed 3.178%; and pays Floating USD SOFR 1 Day	Bank of America	12/12/2032	(80,140)	(80,140)
IRS	USD 1,072,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.2795%	Bank of America	13/12/2032	37,275	37,275
IRS	USD 1,836,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.35375%	Bank of America	22/12/2032	52,800	52,800
IRS	USD 868,835	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.352%	Bank of America	13/2/2033	25,054	25,054
IRS	USD 1,086,250	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.4495%	Bank of America	13/2/2033	22,628	22,628
IRS	EUR 1,500,000	Fund receives Fixed 2.5505%; and pays Floating EURIBOR 1 Day	Bank of America	14/2/2033	(22,759)	(22,759)
IRS	USD 1,650,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.988%	Bank of America	14/2/2033	20,473	20,473
IRS	JPY 31,685,835	Fund receives Floating JPY TONAR 1 Day; and pays Fixed 0.885%	Bank of America	15/2/2033	(1,629)	(1,629)
IRS	JPY 31,685,835	Fund receives Floating JPY TONAR 1 Day; and pays Fixed 0.8975%	Bank of America	15/2/2033	(1,909)	(1,909)
IRS	JPY 63,371,670	Fund receives Floating JPY TONAR 1 Day; and pays Fixed 0.9%	Bank of America	15/2/2033	(3,930)	(3,931)
IRS	JPY 91,779,660	Fund receives Floating JPY TONAR 1 Day; and pays Fixed 0.9175%	Bank of America	15/2/2033	(6,828)	(6,828)
IRS	USD 869,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.4465%	Bank of America	15/2/2033	18,313	18,313
IRS	USD 1,147,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.4795%	Bank of America	17/2/2033	21,054	21,054
IRS	USD 11,942,000	Fund receives Fixed 3.618%; and pays Floating USD SOFR 1 Day	Bank of America	22/2/2033	(82,889)	(82,889)
IRS	USD 2,445,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.5805%	Bank of America	22/2/2033	24,513	24,513
IRS	USD 1,738,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.6045%	Bank of America	23/2/2033	13,981	13,981
IRS	BRL 9,571,406	Fund receives Fixed 12.752%; and pays Floating BRL BROIS 1 Day	Citibank	2/1/2025	2,158	2,158
IRS	BRL 5,480,103	Fund receives Fixed 12.78%; and pays Floating BRL BROIS 1 Day	Citibank	2/1/2025	1,698	1,698
IRS	BRL 4,108,705	Fund receives Fixed 12.8%; and pays Floating BRL BROIS 1 Day	Citibank	2/1/2025	1,539	1,539
Total					(49,243)	(45,170)

IFS: Inflation Rate Swaps

IRS: Interest Rate Swaps

## Purchased Swaptions as at 28 February 2023

Nominal Value	Description	Counterparty	Expiration date	Unrealised depreciation USD	Market Value USD
USD 84,872,000	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 4% Fixed annually from 5/1/2024; and pays Floating USD SOFR annually from 5/7/2024	Goldman Sachs	30/6/2023	(172,603)	9,871
USD 84,872,000	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 4.1% Fixed annually from 18/1/2024; and pays Floating USD SOFR annually from 18/7/2024	Goldman Sachs	14/7/2023	(122,270)	17,769
Total				(294,873)	27,640

The notes on pages 986 to 999 form an integral part of these financial statements.

# Global Inflation Linked Bond Fund continued

## Written Swaptions as at 28 February 2023

Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
USD (979,687)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 22/2/2025; and pays 3.3475% Fixed semi-annually from 22/8/2024	Barclays	20/2/2024	6,710	(26,501)
USD (979,687)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 3.3475% Fixed semi-annually from 22/8/2024; and pays Floating USD SOFR annually from 22/2/2025	Barclays	20/2/2024	(5,723)	(38,934)
USD (4,820,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 3.023% Fixed semi-annually from 18/6/2024; and pays Floating USD SOFR annually from 18/12/2024	Deutsche Bank	14/12/2023	(74,003)	(266,080)
USD (4,820,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 18/12/2024; and pays 3.023% Fixed semi-annually from 18/6/2024	Deutsche Bank	14/12/2023	127,490	(64,587)
USD (84,872,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 5/7/2024; and pays 3.4% Fixed semi-annually from 5/1/2024	Goldman Sachs	30/6/2023	71,749	(2,514)
USD (84,872,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 18/7/2024; and pays 3.5% Fixed annually from 18/1/2024	Goldman Sachs	14/7/2023	33,110	(5,083)
Total				159,333	(403,699)

The notes on pages 986 to 999 form an integral part of these financial statements.



# Global Long-Horizon Equity Fund

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
<b>Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market</b>				2,562,734	Prudential	39,135,157	3.32
				519,235	Reckitt Benckiser	36,217,002	3.07
						106,214,454	9.00
<b>FUNDS</b>				<b>United States</b>			
<b>Ireland</b>				360,002	Amazon.com	33,620,587	2.85
94,238	BlackRock ICS US Dollar Liquid Environmentally Aware Fund <sup>†</sup>	9,426,569	0.80	308,423	American Express	53,801,308	4.56
Total Funds				288,776	Applied Materials	33,705,935	2.86
				753,304	Baker Hughes	23,344,891	1.98
				1,211,848	Boston Scientific	56,835,671	4.81
				603,416	Charles Schwab	47,102,653	3.99
				465,880	Intercontinental Exchange	47,305,455	4.01
<b>France</b>				126,161	Intuit	51,483,781	4.36
199,359	EssilorLuxottica	34,820,111	2.95	139,218	Intuitive Surgical	32,078,612	2.72
42,983	LVMH Moët Hennessy Louis Vuitton	36,183,779	3.07	134,827	Mastercard	47,839,316	4.05
266,351	Schneider Electric	43,019,135	3.64	228,824	Microsoft	57,155,658	4.84
				629,746	Otis Worldwide	53,226,132	4.51
				58,448	SVB Financial	16,944,660	1.43
<b>Germany</b>				83,211	Thermo Fisher Scientific	45,005,501	3.81
147,220	MTU Aero Engines	35,704,488	3.03	91,951	UnitedHealth	44,024,300	3.73
425,954	Symrise	43,714,060	3.70	432,768	Walt Disney	43,471,545	3.68
				1,166,989	Williams	35,359,767	2.99
						722,305,772	61.18
				Total Common Stocks (Shares)		1,169,777,948	99.08
<b>India</b>				Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market			
2,113,533	HDFC Bank	40,896,442	3.46			1,179,204,517	99.88
<b>Japan</b>				Total Portfolio			
539,100	Daiichi Sankyo	16,904,351	1.43			1,179,204,517	99.88
337,400	Sony	28,234,000	2.39	Other Net Assets		1,414,897	0.12
				Total Net Assets (USD)		1,180,619,414	100.00
<b>Mexico</b>							
6,016,491	Wal-Mart de Mexico	23,475,004	1.99				
<b>Switzerland</b>							
63,308	Lonza	38,306,352	3.24				
<b>United Kingdom</b>							
234,453	AstraZeneca	30,862,295	2.61				

<sup>†</sup>Investment in connected party fund, see further information in Note 10.

## Open Forward Foreign Exchange Contracts as at 28 February 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity(depreciation) date	Unrealised appreciation/ depreciation (USD)
<b>SGD Hedged Share Class</b>						
SGD	96,067	USD	72,676	BNY Mellon	15/3/2023	(1,345)
USD	4,176	SGD	5,586	BNY Mellon	15/3/2023	28
Net unrealised depreciation						(1,317)
Total net unrealised depreciation						(1,317)

## Sector Breakdown as at 28 February 2023

	% of Net Assets
Consumer Non-cyclical	28.37
Financials	24.82
Technology	12.06
Industrial	11.18
Consumer Cyclical	7.45
Communications	6.53
Energy	4.97
Basic Materials	3.70
Investment Funds	0.80
Other Net Assets	0.12
<b>100.00</b>	

The notes on pages 986 to 999 form an integral part of these financial statements.

# Global Multi-Asset Income Fund

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
<b>Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market</b>				61,804	Telefonica Brasil	462,912	0.01
				78,919	Telefonica Brasil	594,447	0.01
						15,150,092	0.30
<b>FUNDS</b>				<b>Canada</b>			
				32,277	Boralex	854,147	0.02
				55,213	Canadian Pacific Railway	4,260,229	0.08
50,751	BlackRock ICS US Dollar Liquid Environmentally Aware Fund <sup>†</sup>	5,076,659	0.10	148,690	Enbridge	5,619,405	0.11
376,603	iShares Core S&P 500 UCITS ETF <sup>†</sup>	14,943,607	0.29	83,048	Pembina Pipeline	2,752,472	0.05
36,309,083	iShares US Mortgage Backed UCITS ETF <sup>†,~</sup>	148,994,322	2.87	29,546	Rogers Communications	1,415,290	0.03
1,410,611	iShares USD Corp Bond UCITS ETF <sup>†,~</sup>	141,371,434	2.72	527,861	TELUS	10,506,694	0.20
199,109	iShares USD High Yield Corp Bond UCITS ETF <sup>†</sup>	18,021,356	0.35			25,408,237	0.49
747,014	iShares USD Short Duration Bond UCITS ETF <sup>†</sup>	71,982,269	1.39	<b>Cayman Islands</b>			
				516,000	3SBio	511,464	0.01
				295,200	Alibaba	3,253,256	0.06
				4,964	Alibaba <sup>*</sup>	441,796	0.01
				1,949	Alibaba	173,461	0.01
				15,547	Autohome	483,045	0.01
				181,000	China Medical System	272,111	0.01
				631,000	China Mengniu Dairy	2,773,538	0.05
				232,400	ENN Energy	3,301,389	0.06
				99,000	Hengan International	455,332	0.01
				1,540,500	JS Global Lifestyle	1,462,190	0.03
				333,500	Li Ning	2,836,174	0.06
				1,360	Meituan	23,582	0.00
				821,600	Sands China	2,847,181	0.05
				5,830,000	SUNeVision	3,431,597	0.07
				13,600	Tencent	595,357	0.01
				426,000	Tingyi Cayman Islands	688,200	0.01
				8,532	Vipshop	126,103	0.00
						23,675,776	0.46
				<b>China</b>			
				9,300	Anhui Gujing Distillery	366,411	0.01
				10,017,000	Bank of China	3,675,495	0.07
				14,900	BGI Genomics	119,352	0.00
				8,600	Bloomage Biotechnology	156,906	0.00
				27,300	BYD	1,024,450	0.02
				750,000	China CITIC Bank	346,860	0.01
				739,000	China Construction Bank	451,930	0.01
				483,000	China Everbright Bank	139,073	0.00
				682,000	China Galaxy	339,740	0.01
				86,100	China International Capital	519,208	0.01
				944,000	China Oilfield Services	1,010,269	0.02
				3,776,300	China Petroleum & Chemical	2,532,054	0.05
				857,000	China Railway	446,570	0.01
				58,000	COSCO SHIPPING Energy Transportation	55,569	0.00
				957,700	Daqin Railway	935,664	0.02
				420,700	Han's Laser Technology Industry	1,776,647	0.03
				95,500	Heilongjiang Agriculture	195,674	0.00
				55,000	Hundsun Technologies	351,371	0.01
				5,445,000	Industrial & Commercial Bank of China	2,719,379	0.05
				2,612,000	Jiangsu Expressway	2,495,860	0.05
<b>Ireland</b>							
<b>Luxembourg</b>							
4,012,517	BlackRock Global Funds - US Dollar High Yield Bond Fund <sup>†</sup>	37,878,157	0.73				
<b>Total Funds</b>							
		438,267,804	8.45				
<b>COMMON / PREFERRED STOCKS (SHARES)</b>							
<b>Australia</b>							
591,301	Atlas Arteria	2,727,641	0.05				
418,816	Goodman <sup>*</sup>	5,609,511	0.11				
898,487	NEXTDC <sup>*</sup>	6,223,070	0.12				
1,292,572	Transurban	12,360,995	0.24				
		26,921,217	0.52				
<b>Belgium</b>							
10,524	Azelis	267,771	0.01				
19,560	KBC <sup>*</sup>	1,476,398	0.03				
2,866	Telenet	44,418	0.00				
16,535	VGP	1,482,699	0.03				
126,576	Warehouses De Pauw CVA	3,853,383	0.07				
		7,124,669	0.14				
<b>Bermuda</b>							
4,620,000	China Youzan	124,785	0.00				
58,558	Invesco	1,034,134	0.02				
3,426,000	Kunlun Energy	2,741,150	0.05				
		3,900,069	0.07				
<b>Brazil</b>							
1,270,640	Ambev	3,264,260	0.06				
1,363,755	B3 - Brasil Bolsa Balcao	2,794,404	0.06				
752,405	Banco Bradesco	1,909,823	0.04				
20,053	Cia de Saneamento de Minas Gerais-COPASA	57,210	0.00				
879,919	Cyrela Brazil Realty Empreendimentos e Participacoes	2,540,744	0.05				
2,194,073	Hapvida Participacoes e Investimentos	1,898,494	0.04				
469,787	Sendas Distribuidora	1,627,798	0.03				

<sup>†</sup>Cross umbrella holding and investment in connected party fund, see further information in Note 10.

<sup>\*</sup>Investment in connected party fund, see further information in Note 10.

<sup>~</sup>All or a portion of this security represents a security on loan.

The notes on pages 986 to 999 form an integral part of these financial statements.

# Global Multi-Asset Income Fund continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
262,424	Joincare Pharmaceutical Industry	498,045	0.01	51,421	Schneider Electric	8,305,157	0.16
9,800	Kweichow Moutai	2,557,536	0.05	36,786	TotalEnergies	2,297,681	0.05
1,333,000	People's Insurance of China	421,180	0.01	16,328	Vinci	1,874,026	0.04
5,768,000	PetroChina	2,954,180	0.06			73,952,533	1.43
369,800	PetroChina	278,285	0.00		<b>Germany</b>		
302,000	PICC Property & Casualty	265,101	0.00	76,803	Bayer*	4,647,670	0.09
374,093	Shandong Gold Mining	1,021,637	0.02	54,999	Fraport Frankfurt Airport Services Worldwide	2,983,638	0.06
194,800	Shanghai Pharmaceuticals	343,487	0.01	19,644	Hamburger Hafen und Logistik	262,028	0.01
3,700	Shanxi Xinghuacun Fen Wine Factory	150,477	0.00	4,731	MTU Aero Engines	1,147,385	0.02
155,600	Shenzhen Inovance Technology	1,641,097	0.03	26,060	RWE	1,113,795	0.02
53,800	Shenzhen Mindray Bio-Medical Electronics	2,430,861	0.05	735	Sartorius*	315,309	0.01
62,800	Shenzhen YUTO Packaging Technology	277,227	0.01	7,760	Siemens	1,196,220	0.02
234,400	Sinopharm*	627,137	0.01	161,435	Vonovia*	4,068,028	0.08
603,000	SooChow	610,816	0.01			15,734,073	0.31
62,400	Tsingtao Brewery	1,000,926	0.02		<b>Greece</b>		
89,500	Wuliangye Yibin	2,632,492	0.05	25,184	Hellenic Telecommunications Organization	392,449	0.01
1,786,000	Zijin Mining	2,694,132	0.05	133,257	OPAP	2,083,668	0.04
27,400	ZTE	81,338	0.00			2,476,117	0.05
		40,144,436	0.77		<b>Hong Kong</b>		
	<b>Colombia</b>			79,000	Beijing Enterprises	258,670	0.01
116,540	Ecopetrol	1,321,564	0.03	265,000	China Resources Pharmaceutical	217,767	0.01
	<b>Denmark</b>			369,500	CLP	2,615,075	0.05
7,934	Carlsberg	1,123,891	0.02	952,000	CSPC Pharmaceutical	1,022,469	0.02
5,528	DSV	1,005,302	0.02	824,235	Hang Lung Properties*	1,589,874	0.03
76,148	Novo Nordisk	10,827,011	0.21	852,000	Lenovo	764,184	0.01
9,236	Novo Nordisk*	1,312,528	0.02	489,100	Link REIT	3,215,386	0.06
69,220	Tryg	1,549,646	0.03			9,683,425	0.19
		15,818,378	0.30		<b>Hungary</b>		
	<b>Finland</b>			273,192	MOL Hungarian Oil & Gas	2,120,276	0.04
256,650	Nokia*	1,189,573	0.02	61,547	OTP Bank Nyrt	1,876,328	0.04
199,078	Nordea Bank	2,542,068	0.05			3,996,604	0.08
43,341	Sampo	2,127,609	0.04		<b>India</b>		
		5,859,250	0.11	4,041	ABB India	157,272	0.00
	<b>France</b>			271,971	Axis Bank	2,777,037	0.05
7,727	Aeroports de Paris*	1,123,571	0.02	66,376	Biocon	183,991	0.00
40,243	Air Liquide*	6,419,289	0.12	34,035	Cipla	373,174	0.01
23,553	ALD	315,673	0.01	6,222	Dr Reddy's Laboratories	324,890	0.01
36,815	BNP Paribas	2,606,509	0.05	158,462	Godrej Consumer Products	1,769,836	0.03
19,426	Cie de Saint-Gobain	1,162,324	0.02	80,390	HCL Technologies	1,047,912	0.02
43,470	Covivio	2,797,475	0.05	172,398	HDFC Bank	3,335,867	0.07
39,239	Danone	2,217,578	0.04	6,953	Hindustan Unilever	206,960	0.00
34,903	EssilorLuxottica*	6,096,170	0.12	25,205	Infosys*	453,438	0.01
51,339	Euroapi	837,710	0.02	32,903	Infosys	592,069	0.01
61,269	Getlink	1,040,799	0.02	94,266	InterGlobe Aviation	2,116,801	0.04
18,313	Kering	10,805,349	0.21	51,567	Kotak Mahindra Bank	1,078,685	0.02
1,680	L'Oreal*	669,777	0.01	3,243	Nestle India	732,414	0.01
7,238	LVMH Moet Hennessy Louis Vuitton	6,093,065	0.12	387,619	Oil & Natural Gas	712,946	0.01
201,209	Sanofi*	19,024,860	0.37	900,925	Petronet LNG	2,425,388	0.05
806	Sartorius Stedim Biotech	265,520	0.00	26,095	Sun Pharmaceutical Industries	301,962	0.01
				24,592	Syngene International	172,762	0.00
				104,902	Tata Consultancy Services	4,203,883	0.08

\*All or a portion of this security represents a security on loan.

The notes on pages 986 to 999 form an integral part of these financial statements.

# Global Multi-Asset Income Fund continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
15,671	Torrent Pharmaceuticals	276,739	0.01	239,600	RHB Bank	303,272	0.00
33,966	Wipro	159,029	0.01	154,900	Telekom Malaysia	173,627	0.01
		23,403,055	0.45			3,193,511	0.06
<b>Indonesia</b>				<b>Mexico</b>			
4,202,300	Astra International	1,680,920	0.03	1,255	Coca-Cola Femsa	91,539	0.00
357,900	Bank Central Asia	205,352	0.00	33,754	Coca-Cola Femsa	245,571	0.01
1,149,900	Bank Mandiri Persero	754,033	0.02	972,700	Fibra Uno Administracion de	1,409,288	0.03
22,243,603	Bank Rakyat Indonesia Persero	6,811,647	0.13	2,773	Fomento Economico Mexicano	25,704	0.00
		9,451,952	0.18	198,563	Grupo Aeroportuario del Pacifico	3,732,987	0.07
<b>Ireland</b>				<b>Netherlands</b>			
40,950	Accenture	10,847,245	0.21	526,955	Grupo Financiero Banorte	4,451,444	0.08
2,068	Linde	716,786	0.01	2,216,358	Wal-Mart de Mexico	8,647,734	0.17
184,258	Medtronic	15,289,729	0.29			18,604,267	0.36
11,644	Willis Towers Watson	2,749,731	0.06				
		29,603,491	0.57				
<b>Italy</b>							
225,172	Terna - Rete Elettrica Nazionale*	1,697,215	0.03	16,963	Airbus	2,238,492	0.04
94,207	UniCredit	1,960,077	0.04	2,990	ASML	1,847,221	0.04
		3,657,292	0.07	28,311	ASR Nederland	1,292,818	0.03
<b>Japan</b>							
413,000	Hulic	3,277,634	0.06	1,875,645	Koninklijke KPN	6,472,210	0.12
17,800	Japan Airport Terminal	869,214	0.02	159,583	Koninklijke Philips	2,627,039	0.05
217,138	KDDI*	6,336,570	0.12	42,922	Prosus*	3,118,785	0.06
249,000	Komatsu	5,942,895	0.11	28,824	STMicroelectronics	1,390,748	0.03
73,700	Tokyo Gas*	1,417,993	0.03			18,987,313	0.37
21,500	West Japan Railway*	831,730	0.02	<b>New Zealand</b>			
		18,676,036	0.36	428,025	Auckland International Airport	2,311,888	0.04
<b>Jersey</b>				<b>Norway</b>			
68,593	Ferguson*	9,916,867	0.19	50,008	Gjensidige Forsikring	894,875	0.02
<b>Kazakhstan</b>				<b>Panama</b>			
28,970	Kaspi.KZ JSC	2,175,647	0.04	23,899	Copa	2,170,746	0.04
<b>Kuwait</b>				<b>Poland</b>			
58,269	Boubyan Bank KSCP	145,244	0.00	370,171	Powszechna Kasa Oszczednosci Bank Polski	2,590,317	0.05
342,618	Kuwait Finance House KSCP	956,730	0.02	<b>Portugal</b>			
213,126	Mobile Telecommunications KSCP	388,192	0.01	1,469,918	EDP - Energias de Portugal*	7,436,286	0.14
246,552	National Bank of Kuwait SAKP	859,588	0.02	<b>Qatar</b>			
		2,349,754	0.05	111,906	Barwa Real Estate	84,279	0.00
<b>Malaysia</b>							
174,700	Axiata	123,410	0.00	92,180	Commercial Bank	155,255	0.00
702,300	CIMB	877,977	0.02	18,885	Industries Qatar	71,993	0.00
67,300	Hong Leong Bank	308,044	0.01	534,569	Masraf Al Rayan	395,278	0.01
236,300	IHH Healthcare	304,888	0.01	81,942	Ooredoo	206,457	0.00
140,700	Malayan Banking	275,915	0.00	29,843	Qatar Electricity & Water	142,536	0.00
79,000	Malaysia Airports	119,535	0.00	72,739	Qatar Islamic Bank	370,523	0.01
98,500	Maxis	85,824	0.00	175,058	Qatar National Bank	807,823	0.02
117,400	MISC	197,782	0.01			2,234,144	0.04
3,200	Nestle Malaysia	96,339	0.00	<b>Saudi Arabia</b>			
33,800	Petronas Gas	125,484	0.00	21,597	Almarai JSC	302,144	0.01
29,700	PPB	115,822	0.00	4,462	Dr Sulaiman Al Habib Medical Services	275,616	0.00
93,000	Public Bank	85,592	0.00	57,856	Emaar Economic City	116,401	0.00
				47,297	Ethiad Etisalat	492,801	0.01
				8,185	Jarir Marketing	322,370	0.01
				154,615	Mobile Telecommunications Saudi Arabia	427,671	0.01
				12,761	Saudi Airlines Catering	268,981	0.00
				125,643	Saudi Arabian Oil	1,064,698	0.02

\* All or a portion of this security represents a security on loan.

The notes on pages 986 to 999 form an integral part of these financial statements.

# Global Multi-Asset Income Fund continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
126,328	Saudi Basic Industries	2,979,230	0.06		<b>Taiwan</b>		
118,562	Saudi Telecom	1,110,535	0.02	216,000	Accton Technology	2,006,202	0.04
5,158	Savola	37,386	0.00	61,000	Arcadyan Technology	213,213	0.01
81,408	Seera	422,154	0.01	149,000	Catcher Technology	902,229	0.02
		7,819,987	0.15	485,189	Chang Hwa Commercial Bank	277,869	0.01
	<b>Singapore</b>			293,000	Chunghwa Telecom	1,110,667	0.02
299,000	BOC Aviation	2,159,931	0.04	265,000	Far EasTone Telecommunications	600,108	0.01
1,286,600	Cromwell European Real Estate Investment Trust	2,312,871	0.05	889,137	First Financial	782,056	0.01
250,112	DBS	6,343,639	0.12	312,000	Hon Hai Precision Industry	1,034,214	0.02
		10,816,441	0.21	575,000	Hua Nan Financial	431,210	0.01
	<b>South Africa</b>			254,000	Inventec	221,743	0.00
200,169	Absa	2,167,367	0.04	14,000	Largan Precision	1,013,144	0.02
46,766	AVI	194,865	0.00	310,000	MediaTek	7,355,876	0.14
136,061	Gold Fields	1,236,297	0.02	965,000	Mega Financial	1,054,644	0.02
40,868	Gold Fields*	372,716	0.01	369,000	Pou Chen	406,912	0.01
540,125	Sanlam	1,728,984	0.04	73,000	President Chain Store	639,688	0.01
43,424	Truworths International	139,311	0.00	390,000	Quanta Computer	1,025,254	0.02
		5,839,540	0.11	228,614	Shanghai Commercial & Savings Bank	357,520	0.01
	<b>South Korea</b>			148,000	Taiwan Business Bank	69,945	0.00
714	CJ Logistics	44,083	0.00	701,000	Taiwan Cooperative Financial	613,126	0.01
1,212,057	ESR Kendall Square REIT	3,663,879	0.07	177,000	Taiwan High Speed Rail	170,787	0.00
10,797	Hansol Chemical	1,668,609	0.03	194,000	Taiwan Mobile	615,054	0.01
5,301	Hyundai Glovis	635,359	0.02	1,503,000	Taiwan Semiconductor Manufacturing	25,206,600	0.49
19,375	Kia	1,102,541	0.02	16,057	Taiwan Semiconductor Manufacturing	1,410,367	0.03
45,022	LG Uplus	376,643	0.01	50,000	Uni-President Enterprises	110,766	0.00
2,669	S-1	113,759	0.00	178,000	Wistron NeWeb	493,057	0.01
20,475	Samsung Electronics	937,680	0.02			48,122,251	0.93
4,666	Samsung Electronics	5,354,235	0.10		<b>Thailand</b>		
206,002	Samsung Electronics	8,313,249	0.16	1,275,500	Bangkok Dusit Medical Services	1,010,547	0.02
2,543	Samsung SDI	1,337,561	0.03	151,200	Bumrungrad Hospital	902,718	0.02
5,853	Samsung SDS	554,227	0.01	2,551,000	Home Product Center	1,010,547	0.02
20,879	SK Telecom	712,403	0.01	242,200	PTT Exploration & Production	1,027,977	0.02
		24,814,228	0.48	2,124,800	Thai Union	955,946	0.02
	<b>Spain</b>			365,600	Tisco Financial	1,065,520	0.02
48,225	Aena SME	7,502,211	0.14			5,973,255	0.12
288,945	Cellnex Telecom	10,963,253	0.21		<b>United Arab Emirates</b>		
416,852	Industria de Diseno Textil	12,854,383	0.25	883,921	Abu Dhabi Commercial Bank	2,016,748	0.04
		31,319,847	0.60	85,122	Abu Dhabi Islamic Bank	241,956	0.00
	<b>Sweden</b>			290,399	Abu Dhabi National Oil for Distribution	341,565	0.00
21,694	Alfa Laval	717,941	0.02	366,373	Dubai Islamic Bank	572,571	0.01
491,912	Epiroc	9,532,469	0.18	309,812	Emaar Properties	469,837	0.01
89,564	Volvo	1,792,773	0.03	135,869	Emirates NBD Bank	503,099	0.01
		12,043,183	0.23	135,715	Emirates Telecommunications	923,027	0.02
	<b>Switzerland</b>			120,735	First Abu Dhabi Bank	462,839	0.01
22,513	Flughafen Zurich	4,093,865	0.08	1,269,801	Salik	909,255	0.02
17,797	Lonza	10,768,594	0.21			6,440,897	0.12
10,042	Nestle*	1,147,823	0.02		<b>United Kingdom</b>		
5,882	Roche	1,712,884	0.03	10,832,903	Assura*	6,706,531	0.13
4,241	Sika*	1,193,754	0.02				
76,166	TE Connectivity	9,704,310	0.19				
21,970	Zurich Insurance*	10,491,601	0.20				
		39,112,831	0.75				

\*All or a portion of this security represents a security on loan.

# Global Multi-Asset Income Fund continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
137,252	AstraZeneca	18,067,210	0.35	142,902	Comcast	5,330,245	0.10
547,810	BAE Systems	5,972,909	0.11	51,729	Community Healthcare Trust	2,025,191	0.04
1,493,240	BP	10,007,608	0.19	12,436	ConocoPhillips	1,311,128	0.02
94,955	British American Tobacco	3,619,349	0.07	34,346	Crown Castle	4,499,326	0.09
203,137	Diageo	8,710,721	0.17	157,817	CSX	4,837,091	0.09
71,652	Endeavour Mining	1,482,591	0.03	38,444	Digital Realty Trust*	4,029,700	0.08
76,544	Hochschild Mining	58,909	0.00	10,775	Dollar General	2,351,320	0.04
325,134	HSBC	2,499,904	0.05	86,974	Dominion Energy	4,824,448	0.09
1,184,846	LondonMetric Property	2,706,851	0.05	32,951	DT Midstream*	1,658,753	0.03
2,325,399	LXI REIT	3,201,057	0.06	30,058	DTE Energy	3,324,415	0.06
472,492	National Grid	5,927,722	0.11	73,233	Duke Energy	6,951,276	0.13
675,819	Prudential	10,320,339	0.20	10,035	Edison International	673,851	0.01
214,965	Reckitt Benckiser	14,993,958	0.29	2,600	Elevance Health	1,231,386	0.02
332,719	RELX*	10,054,977	0.19	4,030	Eli Lilly	1,261,995	0.02
72,641	Severn Trent*	2,403,757	0.05	39,336	Entergy	4,107,465	0.08
110,277	Shell	3,388,799	0.07	126,912	EPR Properties*	5,199,585	0.10
3,399,902	Target Healthcare REIT	3,244,511	0.06	75,764	EQT	2,533,548	0.05
5,925,581	Taylor Wimpey	8,800,712	0.17	3,995	Equinix	2,790,907	0.05
50,930	Unilever*	2,545,481	0.05	99,133	Equitable*	3,128,637	0.06
2,842,028	Vodafone	3,460,288	0.07	62,924	Eversource Energy	4,806,135	0.09
		128,174,184	2.47	59,380	Exelon	2,432,205	0.05
	<b>United States</b>			135,404	Fidelity National Financial	5,403,973	0.10
72,048	AbbVie	11,026,946	0.21		Fidelity National Information Services	5,828,060	0.11
38,309	Alexandria Real Estate Equities	5,825,266	0.11	90,540			
70,561	Alliant Energy	3,607,078	0.07	4,168	First Citizens BancShares*	3,097,491	0.06
349,250	Allstate	8,004,810	0.15	47,383	Fox	1,680,675	0.03
14,720	Alphabet	1,328,038	0.03	114,873	General Motors	4,484,642	0.09
22,255	Altria	1,027,514	0.02	182,208	Healthpeak Properties	4,434,943	0.09
30,304	Ameren	2,523,111	0.05	8,322	Hess	1,147,437	0.03
23,947	American Electric Power	2,131,522	0.05	2,667	Humana	1,353,209	0.03
49,190	American Express	8,580,704	0.17	20,071	Huntington Ingalls Industries	4,370,059	0.08
73,326	American International	4,491,217	0.08	81,424	Intercontinental Exchange	8,267,793	0.16
60,039	American Tower	11,747,831	0.23	91,050	International Flavors & Fragrances*	8,504,981	0.16
2,208	American Water Works	307,398	0.01	26,959	Intuit	11,001,428	0.21
3,020	Anthem	1,430,302	0.03	8,066	Kimberly-Clark	1,011,718	0.02
14,325	Apollo Global Management	1,013,923	0.02	126,019	Kraft Heinz	4,958,847	0.10
38,409	Assurant	4,905,982	0.10	27,296	Laboratory of America	6,521,015	0.13
109,007	AT&T	2,060,778	0.04	28,636	Lear	4,020,638	0.08
285,104	Baker Hughes*	8,835,373	0.17	30,634	Leidos	2,992,023	0.06
33,290	Bank of America	1,142,180	0.02	57,335	M&T Bank	8,913,873	0.18
157,130	Baxter International	6,222,348	0.12	11,620	Meta Platforms	2,046,979	0.04
60,277	Boston Properties	3,999,379	0.08	72,530	Microsoft	18,116,544	0.35
49,718	Cardinal Health	3,800,941	0.07	17,400	MSC Industrial Direct	1,469,778	0.03
95,580	Carlyle	3,281,261	0.06	138,225	Newell Brands*	2,002,880	0.04
79,791	CenterPoint Energy	2,250,106	0.04	133,246	NextEra Energy	9,516,429	0.18
24,192	Cheniere Energy	3,815,804	0.07	139,197	NiSource	3,788,942	0.07
26,777	Chevron	4,336,268	0.08	181,450	Omega Healthcare Investors*	4,908,223	0.09
14,156	Cigna	4,158,325	0.08	108,039	Otis Worldwide	9,131,456	0.18
80,882	Cisco Systems	3,945,020	0.08	158,943	Outfront Media*	2,805,344	0.05
128,762	Citigroup	6,492,180	0.13	79,903	Paychex	8,872,429	0.17
331,550	Citizens Financial*	13,865,421	0.26	431,349	PG&E*	6,817,471	0.13
51,444	CMS Energy	3,044,456	0.06	111,351	Philip Morris International	10,786,571	0.21
98,949	Cognizant Technology Solutions	6,223,892	0.13				

\* All or a portion of this security represents a security on loan.

The notes on pages 986 to 999 form an integral part of these financial statements.

# Global Multi-Asset Income Fund continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
364,718	Physicians Realty Trust	5,434,299	0.10	EUR 1,000,000	Erste Bank 6.5% 15/10/2171*	1,038,442	0.02
17,932	PPG Industries	2,365,948	0.05	USD 1,075,000	Klabn Austria 3.2% 12/1/2031	860,000	0.02
66,031	Prologis	8,160,111	0.16	USD 190,000	Suzano Austria 2.5% 15/9/2028	159,640	0.00
109,544	Public Service Enterprise*	6,669,039	0.13	USD 895,000	Suzano Austria 3.125% 15/1/2032	704,853	0.01
19,496	Ralph Lauren*	2,325,873	0.04			3,514,618	0.06
89,601	Rexford Industrial Realty	5,469,245	0.11				
8,670	Robert Half International	692,386	0.01				
7,958	Ross Stores	886,481	0.02	USD 571,000	<b>Bahrain</b> Bahrain Government International Bond 5.45% 16/9/2032	517,469	0.01
15,495	SBA Communications	4,036,138	0.08	USD 529,000	Bahrain Government International Bond 7.375% 14/5/2030	548,176	0.01
104,744	Sealed Air*	5,149,215	0.09			1,065,645	0.02
36,570	Sempra Energy	5,472,335	0.11				
91,461	SL Green Realty*	3,185,586	0.06				
54,150	SLM	3,533,288	0.07				
106,420	Southern	6,764,055	0.13				
135,992	Spirit Realty Capital	5,718,463	0.11	EUR 2,800,000	<b>Belgium</b> KBC 4.75% 5/9/2171	2,892,745	0.06
89,315	SS&C Technologies*	5,286,555	0.10				
44,283	Sun Communities	6,420,592	0.12	USD 856,000	<b>Bermuda</b> Nabors Industries 7.25% 15/1/2026	815,610	0.02
182,863	Synchrony Financial	6,527,295	0.13	USD 1,152,000	Nabors Industries 7.5% 15/1/2028	1,066,309	0.02
49,101	Targa Resources	3,684,048	0.07	USD 1,895,000	NCL 5.875% 15/3/2026	1,654,594	0.03
185,263	UDR	7,968,162	0.15	USD 177,000	NCL 7.75% 15/2/2029	155,760	0.00
10,793	Union Pacific	2,244,189	0.04	USD 508,000	NCL 8.375% 1/2/2028	518,617	0.01
57,187	United Parcel Service	10,424,046	0.21	USD 652,000	NCL Finance 6.125% 15/3/2028	545,267	0.01
17,475	UnitedHealth	8,366,681	0.16	USD 1,250,000	OHA Credit Funding 11 8.233% 19/7/2033	1,203,247	0.02
137,855	Verizon Communications	5,329,474	0.10	USD 177,000	Viking Ocean Cruises Ship VII 5.625% 15/2/2029	150,800	0.00
241,922	VICI Properties	8,208,413	0.16	USD 818,000	Weatherford International 6.5% 15/9/2028	800,446	0.01
6,721	Walmart	951,694	0.02	USD 1,708,000	Weatherford International 8.625% 30/4/2030	1,707,897	0.04
87,132	Walt Disney	8,752,409	0.17	USD 29,000	Weatherford International 11% 1/12/2024	29,836	0.00
198,208	Wells Fargo	9,268,206	0.18			8,648,383	0.16
210,207	Williams	6,369,272	0.13				
56,063	Yum China	3,307,157	0.06				
34,581	Zimmer Biomet	4,269,716	0.08				
		546,230,203	10.53				
	Total Common / Preferred Stocks (Shares)	1,295,530,728	24.98				
<b>BONDS</b>							
	<b>Australia</b>						
USD 360,000	Commonwealth Bank of Australia 3.784% 14/3/2032*	301,574	0.00	USD 1,030,000	<b>Brazil</b> Banco do Brasil 4.75% 20/3/2024*	1,011,913	0.02
USD 421,000	Macquarie Bank 6.798% 18/1/2033	423,267	0.01	USD 542,000	Itau Unibanco 3.25% 24/1/2025	517,155	0.01
USD 355,000	National Australia Bank 6.429% 12/1/2033	357,770	0.01			1,529,068	0.03
USD 378,000	QBE Insurance 5.875% 17/6/2046	365,715	0.01				
USD 20,000	Rio Tinto Finance USA 5.2% 2/11/2040	19,821	0.00	USD 629,000	<b>British Virgin Islands</b> Champion Path 4.85% 27/1/2028*	525,869	0.01
USD 187,000	Westpac Banking 2.668% 15/11/2035	143,147	0.00	USD 44,182	Easy Tactic 7.5% 11/7/2028	11,674	0.00
USD 239,000	Westpac Banking 3.133% 18/11/2041	162,353	0.00	USD 2,235,000	Fortune Star BVI 6.75% 2/7/2023*	2,193,094	0.04
		1,773,647	0.03	EUR 396,000	Global Switch 2.25% 31/5/2027	388,563	0.01
				USD 800,000	Huarong Finance 2017 4.75% 27/4/2027	695,052	0.01
				USD 300,000	Huarong Finance 2019 3.75% 29/5/2024	284,459	0.00
				USD 817,000	New Metro Global 6.8% 5/8/2023*	776,150	0.02
				USD 2,050,000	NWD Finance BVI 4.125% 10/12/2171	1,560,711	0.03
EUR 600,000	<b>Austria</b> ams-OSRAM 0% 5/3/2025	519,354	0.01				
EUR 300,000	ams-OSRAM 2.125% 3/11/2027	232,329	0.00				

\*All or a portion of this security represents a security on loan.

# Global Multi-Asset Income Fund continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 1,358,000	RKPF Overseas 2019 A 5.9% 5/3/2025*	1,198,435	0.02	USD 520,000	GFL Environmental 3.5% 1/9/2028	454,499	0.01
USD 1,000,000	Sino-Ocean Land Treasure IV 2.7% 13/1/2025	751,115	0.01	USD 218,000	GFL Environmental 3.75% 1/8/2025	205,083	0.00
USD 1,331,000	Studio City Finance 6% 15/7/2025*	1,208,395	0.02	USD 568,000	GFL Environmental 4% 1/8/2028	494,648	0.01
		9,593,517	0.17	USD 283,000	GFL Environmental 4.25% 1/6/2025	269,251	0.01
	<b>Canada</b>			USD 2,069,000	GFL Environmental 4.375% 15/8/2029	1,785,299	0.03
USD 159,000	1011778 BC ULC / New Red Finance 4% 15/10/2030	131,738	0.00	USD 1,070,000	GFL Environmental 4.75% 15/6/2029	953,343	0.02
USD 1,109,000	1011778 BC ULC / New Red Finance 4.375% 15/1/2028	993,911	0.02	USD 794,000	GFL Environmental 5.125% 15/12/2026	760,768	0.02
USD 419,000	1011778 BC ULC / New Red Finance 5.75% 15/4/2025	415,822	0.01	USD 1,504,000	Husky III 13% 15/2/2025	1,383,680	0.03
USD 2,150,000	Air Canada 3.875% 15/8/2026	1,938,451	0.04	USD 989,000	Jones Deslauriers Insurance Management 10.5% 15/12/2030	1,008,020	0.02
USD 290,000	ATS Automation Tooling Systems 4.125% 15/12/2028	253,480	0.01	USD 695,000	Masonite International 3.5% 15/2/2030	566,028	0.01
USD 1,342,000	Bombardier 6% 15/2/2028	1,254,378	0.02	USD 271,000	Masonite International 5.375% 1/2/2028	253,556	0.00
USD 4,456,000	Bombardier 7.125% 15/6/2026	4,371,982	0.08	USD 79,000	Mattamy 4.625% 1/3/2030	65,713	0.00
USD 400,000	Bombardier 7.45% 1/5/2034	406,644	0.01	USD 599,000	Mattamy 5.25% 15/12/2027	535,641	0.01
USD 1,501,000	Bombardier 7.5% 1/2/2029	1,478,042	0.03	USD 2,175,000	New Gold 7.5% 15/7/2027	1,873,233	0.04
USD 1,016,000	Bombardier 7.875% 15/4/2027	1,011,497	0.02	USD 100,000	Nutrien 5.9% 7/11/2024	100,456	0.00
USD 1,904,000	Brookfield Residential Properties / Brookfield Residential US 4.875% 15/2/2030	1,437,663	0.03	USD 3,358,000	Open Text 6.9% 1/12/2027	3,402,997	0.07
USD 602,000	Brookfield Residential Properties / Brookfield Residential US 5% 15/6/2029	470,138	0.01	USD 236,000	Precision Drilling 6.875% 15/1/2029	214,800	0.00
USD 270,000	Canadian National Railway 3.85% 5/8/2032	246,607	0.01	USD 121,000	Rogers Communications 3.7% 15/11/2049	85,116	0.00
USD 180,000	Canadian Pacific Railway 3% 2/12/2041	134,269	0.00	USD 375,000	Rogers Communications 3.8% 15/3/2032	325,908	0.01
USD 205,000	Canadian Pacific Railway 3.1% 2/12/2051	138,620	0.00	USD 281,000	Rogers Communications 4.3% 15/2/2048	215,692	0.00
USD 100,000	Canadian Pacific Railway 4.8% 1/8/2045	90,505	0.00	USD 83,000	Rogers Communications 4.35% 1/5/2049	64,070	0.00
USD 190,000	Enbridge Energy 3.75% 15/2/2052	133,572	0.00	USD 757,000	Rogers Communications 4.55% 15/3/2052	597,604	0.01
USD 2,186,000	Clarios Global 6.75% 15/5/2025	2,177,064	0.04	USD 212,000	Tervita 11% 1/12/2025	228,894	0.00
EUR 253,000	Clarios Global / Clarios US Finance 4.375% 15/5/2026	254,149	0.01	USD 3,050,000	Titan Acquisition / Titan Co-Borrower 7.75% 15/4/2026*	2,762,644	0.05
USD 2,616,000	Clarios Global / Clarios US Finance 6.25% 15/5/2026	2,566,708	0.05	USD 560,000	Toronto-Dominion Bank/The 0.7% 10/9/2024	521,948	0.01
USD 8,480,000	Clarios Global / Clarios US Finance 8.5% 15/5/2027	8,424,115	0.16	USD 191,000	Toronto-Dominion Bank/The 1.25% 10/9/2026	165,995	0.00
USD 175,000	Enbridge 0.55% 4/10/2023	169,906	0.00	USD 6,916,000	Toronto-Dominion Bank/The 8.125% 31/10/2082	7,225,577	0.14
USD 520,000	Enbridge 2.5% 15/1/2025	491,660	0.01	USD 413,000	TransAlta 7.75% 15/11/2029	421,896	0.01
USD 200,000	Enbridge 4% 1/10/2023	198,319	0.01	USD 663,000	Vermilion Energy 6.875% 1/5/2030	586,904	0.01
USD 480,000	Enbridge 4.25% 1/12/2026	459,179	0.01			63,445,525	1.22
USD 3,125,000	Enbridge 6% 15/1/2077	2,952,772	0.06		<b>Cayman Islands</b>		
USD 986,000	Enerflex 9% 15/10/2027	967,079	0.02	USD 1,232,000	Agile 5.75% 2/1/2025	776,160	0.02
USD 834,000	ERO Copper 6.5% 15/2/2030	704,078	0.01	USD 1,000,000	AGL CLO 11 6.842% 15/4/2034	949,906	0.02
USD 418,000	Garda World Security 4.625% 15/2/2027	370,724	0.01	USD 1,000,000	AGL CLO 11 7.942% 15/4/2034	953,506	0.02
USD 1,296,000	Garda World Security 7.75% 15/2/2028	1,273,190	0.02	USD 2,681,223	AGL CLO 12 6.408% 20/7/2034	2,616,031	0.05
				USD 1,000,000	AGL CLO 12 6.658% 20/7/2034	937,495	0.02

\*All or a portion of this security represents a security on loan.

The notes on pages 986 to 999 form an integral part of these financial statements.



# Global Multi-Asset Income Fund continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 3,000,000	AGL CLO 13 6.458% 20/10/2034	2,950,041	0.06	USD 1,000,000	Anchorage Capital CLO 2013-1 8.015% 13/10/2030	972,305	0.02
USD 5,500,000	AGL CLO 14 6.465% 2/12/2034	5,339,705	0.10	USD 4,750,000	Anchorage Capital CLO 2018-10 5.992% 15/10/2031	4,714,185	0.09
USD 2,000,000	AGL CLO 17 6.753% 21/1/2035	1,913,003	0.04	USD 1,000,000	Anchorage Capital CLO 3-R 6.302% 28/1/2031	987,721	0.02
USD 1,500,000	AGL CLO 17 7.753% 21/1/2035	1,425,429	0.03	USD 1,000,000	Anchorage Capital CLO 3-R 6.652% 28/1/2031	954,011	0.02
USD 1,000,000	AGL CLO 17 11.003% 21/1/2035	922,565	0.02	USD 1,500,000	Anchorage Capital CLO 3-R 7.402% 28/1/2031	1,392,736	0.03
USD 7,500,000	AGL CLO 3 6.092% 15/1/2033	7,414,601	0.14	USD 700,000	Anchorage Capital CLO 4-R 6.652% 28/1/2031	668,679	0.01
USD 6,500,000	AGL CLO 3 6.492% 15/1/2033	6,400,832	0.12	USD 1,000,000	Anchorage Capital CLO 4-R 7.402% 28/1/2031	905,818	0.02
USD 1,000,000	AGL CLO 3 6.942% 15/1/2033	957,727	0.02	USD 1,150,000	Anchorage Capital CLO 5-R 6.642% 15/1/2030	1,117,141	0.02
USD 7,000,000	AGL CLO 5 6.508% 20/7/2034	6,819,281	0.13	USD 1,000,000	Annisa CLO 2016-2 7.808% 20/7/2031	946,134	0.02
USD 6,000,000	AIG CLO 2019-2 5.918% 25/10/2033	5,909,182	0.11	USD 1,000,000	Apidos CLO XII 5.872% 15/4/2031	992,796	0.02
USD 1,000,000	AIG CLO 2019-2 6.818% 25/10/2033	955,764	0.02	USD 1,000,000	Apidos CLO XV 6.658% 20/4/2031	973,940	0.02
USD 4,500,000	Aimco CLO 11 6.792% 17/10/2034	4,307,291	0.08	USD 500,000	Apidos CLO XX 6.742% 16/7/2031	492,877	0.01
USD 10,000,000	Aimco CLO 12 6.358% 17/1/2032	9,830,805	0.19	USD 1,500,000	Apidos CLO XXIX 6.368% 25/7/2030	1,471,437	0.03
USD 1,450,000	Aimco CLO 12 7.558% 17/1/2032	1,370,956	0.03	USD 5,000,000	Apidos Clo XXV 5.978% 20/10/2031	4,953,773	0.09
USD 2,100,000	Aimco CLO 15 6.442% 17/10/2034	2,060,641	0.04	USD 711,000	Apidos CLO XXX 6.395% 18/10/2031	696,879	0.01
USD 3,750,000	Aimco CLO 15 7.692% 17/10/2034	3,533,277	0.07	USD 2,250,000	Apidos CLO XXXII 7.208% 20/1/2033	2,224,600	0.04
USD 6,150,000	AIMCO CLO Series 2017-A 5.858% 20/4/2034	6,047,181	0.12	USD 1,500,000	Apidos CLO XXXVII 5.945% 22/10/2034	1,476,692	0.03
USD 800,000	AIMCO CLO Series 2018-A 5.812% 17/4/2031	793,734	0.01	USD 1,031,000	Arabian Centres Sukuk II 5.625% 7/10/2026	951,098	0.02
USD 500,000	AIMCO CLO Series 2018-A 6.542% 17/4/2031	490,439	0.01	USD 500,000	Ares XLIX CLO 6.465% 22/7/2030	492,521	0.01
USD 1,000,000	AIMCO CLO Series 2018-A 7.342% 17/4/2031	948,423	0.02	USD 1,900,000	ARES XLV CLO 7.842% 15/10/2030	1,785,517	0.03
USD 520,000	Alibaba 3.15% 9/2/2051	330,104	0.00	USD 1,500,000	ARES XLVII CLO 7.492% 15/4/2030	1,391,972	0.03
USD 515,000	Alinea CLO 2018-1 6.708% 20/7/2031	505,916	0.01	USD 1,000,000	Ares XLVIII CLO 7.508% 20/7/2030	908,366	0.02
USD 1,000,000	Allegany Park CLO 6.689% 20/1/2035	939,703	0.02	USD 500,000	Ares XXXIIR CLO 6.664% 15/5/2030	485,511	0.01
USD 1,000,000	Allegany Park CLO 7.739% 20/1/2035	931,061	0.02	USD 1,000,000	Ares XXXIR CLO 6.228% 24/5/2030	981,527	0.02
USD 1,000,000	Allegany Park CLO 11.039% 20/1/2035	914,677	0.02	USD 1,749,151	Ares XXXVII CLO 5.962% 15/10/2030	1,737,503	0.03
USD 800,000	Allegro CLO II-S 6.965% 21/10/2028	785,038	0.01	USD 1,000,000	Ares XXXVII CLO 6.292% 15/10/2030	971,645	0.02
USD 1,200,000	Allegro CLO VI 5.922% 17/1/2031	1,188,106	0.02	USD 4,500,000	Atlas Senior Loan Fund VII 6.508% 27/11/2031	4,394,613	0.08
USD 1,000,000	Allegro CLO VI 6.592% 17/1/2031	951,418	0.02	USD 6,000,000	Atlas Senior Loan Fund XI 5.922% 26/7/2031	5,927,235	0.11
USD 1,000,000	Allegro CLO VII 6.442% 13/6/2031	971,683	0.02	USD 1,000,000	Atlas Senior Loan Fund XII 5.996% 24/10/2031	987,530	0.02
USD 500,000	Allegro CLO VIII 6.942% 15/7/2031	478,108	0.01	USD 850,000	Atrium XIV 6.742% 23/8/2030	839,077	0.02
USD 9,000,000	Allegro CLO XI 6.188% 19/1/2033	8,888,000	0.17				
USD 1,500,000	ANCHORAGE CAPITAL CLO 1-R 10.315% 13/4/2031	1,300,200	0.02				
USD 7,000,000	Anchorage Capital CLO 2013-1 6.065% 13/10/2030	6,962,041	0.13				

The notes on pages 986 to 999 form an integral part of these financial statements.

# Global Multi-Asset Income Fund continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 750,000	Atrium XV 6.565% 23/1/2031	740,748	0.01	USD 1,000,000	CIFC Funding 2013-II 7.842% 18/10/2030	929,734	0.02
USD 500,000	Atrium XV 7.015% 23/1/2031	492,363	0.01	USD 5,650,000	CIFC Funding 2013-IV 6.115% 27/4/2031	5,536,515	0.11
USD 1,500,000	Bain Capital Credit CLO 2019-2 6.892% 17/10/2032	1,433,280	0.03	USD 1,000,000	CIFC Funding 2013-IV 7.615% 27/4/2031	947,195	0.02
USD 2,000,000	Bain Capital Credit CLO 2020-5 7.158% 20/1/2032	1,936,171	0.04	USD 1,200,000	CIFC Funding 2014-II-R 6.716% 24/4/2030	1,166,492	0.02
USD 750,000	Ballyrock CLO 16 7.708% 20/7/2034	711,724	0.01	USD 2,000,000	CIFC Funding 2014-V 8.192% 17/10/2031	1,862,174	0.04
USD 3,000,000	Ballyrock CLO 2020-2 6.758% 20/10/2031	2,909,843	0.06	USD 2,500,000	CIFC Funding 2015-I 7.415% 22/1/2031	2,324,442	0.04
USD 7,000,000	Bardot CLO 6.415% 22/10/2032	6,835,527	0.13	USD 500,000	CIFC Funding 2017-I 8.315% 23/4/2029	491,664	0.01
USD 4,500,000	Bardot CLO 6.715% 22/10/2032	4,416,876	0.08	USD 1,000,000	CIFC Funding 2017-V 7.642% 16/11/2030	953,132	0.02
USD 1,500,000	Bardot CLO 7.815% 22/10/2032	1,419,671	0.03	USD 1,000,000	CIFC Funding 2018-I 6.195% 18/4/2031	979,131	0.02
USD 1,500,000	Beechwood Park CLO 11.158% 17/1/2035	1,395,442	0.03	USD 1,600,000	CIFC Funding 2018-IV 5.942% 17/10/2031	1,589,701	0.03
USD 1,750,000	Benefit Street Partners CLO VIII 5.908% 20/1/2031	1,739,187	0.03	USD 750,000	CIFC Funding 2018-V 5.982% 15/1/2032	742,877	0.01
USD 1,000,000	Benefit Street Partners Clo XII 6.792% 15/10/2030	952,821	0.02	USD 1,000,000	CIFC Funding 2018-V 6.942% 15/1/2032	987,778	0.02
USD 1,300,000	Benefit Street Partners CLO XV 5.945% 18/7/2031	1,289,349	0.02	USD 980,000	CIFI 5.25% 13/5/2026	249,900	0.01
USD 1,500,000	Betony CLO 2 6.402% 30/4/2031	1,477,123	0.03	USD 1,307,000	CIFI 6% 16/7/2025	333,285	0.01
USD 1,500,000	Canyon Capital CLO 2016-1 6.692% 15/7/2031	1,447,890	0.03	USD 640,000	CIFI 6.45% 7/11/2024*	164,800	0.00
USD 1,250,000	Canyon Capital CLO 2016-2 6.542% 15/10/2031	1,227,632	0.02	USD 4,223,077	Clear Creek CLO 6.008% 20/10/2030	4,187,518	0.08
USD 5,000,000	Canyon Capital CLO 2022-1 6.482% 15/4/2035	4,894,122	0.09	USD 4,000,000	Clear Creek CLO 6.758% 20/10/2030	3,844,666	0.07
USD 2,000,000	Canyon Capital CLO 2022-1 6.832% 15/4/2035	1,899,271	0.04	USD 990,000	Country Garden 4.8% 6/8/2030*	546,975	0.01
USD 1,000,000	Canyon Capital CLO 2022-1 7.832% 15/4/2035	951,968	0.02	USD 1,500,000	Dryden 50 Senior Loan Fund 7.042% 15/7/2030	1,444,024	0.03
USD 2,500,000	Canyon CLO 2018-1 6.492% 15/7/2031	2,459,070	0.05	USD 4,250,000	Dryden 58 Clo 6.592% 17/7/2031	4,157,273	0.08
USD 3,000,000	Canyon CLO 2021-4 6.792% 15/10/2034	2,850,089	0.05	USD 500,000	Dryden 70 CLO 8.58% 16/1/2032	476,417	0.01
USD 750,000	Carlyle US Clo 2017-2 7.208% 20/7/2031	726,102	0.01	USD 1,000,000	Eaton Vance CLO 2014-1R 7.842% 15/7/2030	941,942	0.02
USD 750,000	Catskill Park CLO 8.508% 20/4/2029	714,853	0.01	USD 535,000	Eaton Vance Clo 2015-1 6.708% 20/1/2030	514,922	0.01
USD 6,255,000	CBAM 2018-5 6.192% 17/4/2031	6,124,875	0.12	USD 500,000	Eaton Vance CLO 2018-1 6.992% 15/10/2030	479,015	0.01
USD 600,000	Cedar Funding IX CLO 7.408% 20/4/2031	567,491	0.01	USD 1,047,000	Fantasia 0% 5/7/2022***	153,715	0.00
USD 3,374,000	China Aoyuan 0% 19/2/2023***	337,400	0.01	USD 825,000	Fantasia 0% 18/10/2022***	117,563	0.00
USD 1,155,000	China Evergrande 0% 22/1/2023***	106,075	0.00	USD 858,000	Fantasia 9.875% 19/10/2023	122,265	0.00
USD 968,000	China Evergrande 7.5% 28/6/2023	85,910	0.00	USD 1,580,000	Fantasia 11.75% 17/4/2022***	225,150	0.01
USD 400,000	China Evergrande 9.5% 11/4/2022***	34,000	0.00	USD 500,000	Fantasia 11.875% 1/6/2023	71,250	0.00
USD 1,246,000	China Evergrande 10% 11/4/2023	112,201	0.00	USD 1,700,000	Fantasia 15% 18/12/2021***	254,911	0.01
USD 318,000	China Evergrande 10.5% 11/4/2024	28,223	0.00	USD 3,983,192	Flatiron Clo 17 5.844% 15/5/2030	3,954,106	0.08
USD 1,661,000	China Evergrande 12% 22/1/2024	149,490	0.00	USD 3,105,455	Flatiron Clo 17 6.314% 15/5/2030	3,075,823	0.06
				USD 1,000,000	Flatiron CLO 20 8.705% 20/11/2033	964,796	0.02
				USD 1,000,000	Galaxy XX CLO 6.558% 20/4/2031	970,889	0.02

\*All or a portion of this security represents a security on loan.

\*\*\*This security is in default, see Note 2(b)

The notes on pages 986 to 999 form an integral part of these financial statements.

# Global Multi-Asset Income Fund continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 1,200,000	Galaxy XX CLO 7.408% 20/4/2031	1,133,087	0.02	USD 925,000	Greenwood Park CLO 7.292% 15/4/2031	842,325	0.02
USD 1,000,000	Galaxy XXII CLO 6.492% 16/4/2034	971,522	0.02	USD 6,000,000	Greywolf CLO V 5.978% 27/1/2031	5,946,152	0.11
USD 1,000,000	Galaxy XXII CLO 6.942% 16/4/2034	963,057	0.02	USD 1,150,000	Greywolf CLO V 7.818% 27/1/2031	1,051,506	0.02
USD 1,250,000	Galaxy XXIV Clo 6.192% 15/1/2031	1,221,974	0.02	USD 1,000,000	GREYWOLF CLO VII 6.079% 20/10/2031	991,580	0.02
USD 250,000	Galaxy XXIV Clo 6.492% 15/1/2031	240,857	0.00	USD 4,698,406	Grippen Park CLO 6.068% 20/1/2030	4,675,170	0.09
USD 2,500,000	Galaxy XXVII CLO 5.892% 16/5/2031	2,476,867	0.05	USD 1,000,000	Grippen Park CLO 7.108% 20/1/2030	977,705	0.02
USD 8,437,000	Generate CLO 2 5.965% 22/1/2031	8,354,262	0.16	USD 754,000	Grupo Aval 4.375% 4/2/2030	567,000	0.01
USD 1,750,000	Generate CLO 3 8.408% 20/10/2029	1,705,371	0.03	USD 717,000	Hawaiian Brand Intellectual Property / HawaiianMiles Loyalty 5.75% 20/1/2026	665,504	0.01
USD 1,000,000	Generate CLO 5 8.165% 22/10/2031	980,802	0.02	USD 650,000	HPS Loan Management 6-2015 6.556% 5/2/2031	632,531	0.01
USD 1,000,000	Gilbert Park CLO 5.982% 15/10/2030	993,872	0.02	USD 1,500,000	HPS Loan Management 8-2016 6.758% 20/7/2030	1,449,775	0.03
USD 1,000,000	Gilbert Park CLO 6.392% 15/10/2030	987,228	0.02	USD 5,000,000	Invesco CLO 2022-1 6.439% 20/4/2035	4,871,703	0.09
USD 1,124,722	Global Aircraft Leasing 6.5% 15/9/2024	1,008,752	0.02	USD 7,000,000	Invesco CLO 2022-1 6.789% 20/4/2035	6,697,771	0.13
USD 4,000,000	Goldentree Loan Management US CLO 1 6.608% 20/4/2034	3,794,092	0.07	USD 1,700,000	Invesco CLO 2022-1 7.689% 20/4/2035	1,621,754	0.03
USD 1,500,000	Goldentree Loan Management US Clo 10 7.858% 20/7/2034	1,414,568	0.03	USD 1,500,000	Invesco CLO 2022-1 10.939% 20/4/2035	1,376,832	0.03
USD 3,000,000	Goldentree Loan Management US Clo 3 6.108% 20/4/2030	2,963,214	0.06	USD 1,000,000	Jay Park CLO 7.458% 20/10/2027	967,717	0.02
USD 2,000,000	Goldentree Loan Management US Clo 3 6.708% 20/4/2030	1,973,351	0.04	USD 700,000	Kaisa 0% 22/10/2022***	119,000	0.00
USD 1,000,000	Goldentree Loan Management US Clo 4 6.816% 24/4/2031	980,481	0.02	USD 1,000,000	KKR CLO 23 7.058% 20/10/2031	981,761	0.02
USD 5,000,000	Goldentree Loan Management US CLO 5 6.858% 20/10/2032	4,914,072	0.09	USD 200,000	KWG 5.875% 10/11/2024	67,041	0.00
USD 800,000	GoldenTree Loan Opportunities IX 6.402% 29/10/2029	797,048	0.01	USD 773,000	KWG 5.95% 10/8/2025	249,246	0.01
USD 2,000,000	Goldentree Loan Opportunities X 5.928% 20/7/2031	1,985,813	0.04	USD 897,000	KWG 7.875% 30/8/2024	367,770	0.01
USD 1,000,000	Goldentree Loan Opportunities X 6.908% 20/7/2031	988,419	0.02	USD 80,915	LCM XX 5.848% 20/10/2027	80,659	0.00
USD 2,125,000	Goldentree Loan Opportunities XI 5.865% 18/1/2031	2,111,586	0.04	USD 325,000	LCM XXV 6.458% 20/7/2030	318,782	0.01
USD 2,000,000	Goldentree Loan Management US CLO 1 6.758% 20/10/2034	1,885,855	0.04	USD 450,000	Liberty Costa Rica Senior Secured Finance 10.875% 15/1/2031	427,500	0.01
USD 7,500,000	Golub Capital Partners CLO 50B-R 6.589% 20/4/2035	7,436,891	0.14	USD 1,000,000	Madison Park Funding XIII 6.698% 19/4/2030	977,313	0.02
USD 1,000,000	Golub Capital Partners CLO 50B-R 8.089% 20/4/2035	961,987	0.02	USD 2,490,223	Madison Park Funding XXVI 6.002% 29/7/2030	2,475,309	0.05
USD 2,500,000	Golub Capital Partners CLO 53B 6.608% 20/7/2034	2,475,563	0.05	USD 500,000	Madison Park Funding XXVII 7.408% 20/4/2030	469,875	0.01
USD 1,000,000	Golub Capital Partners CLO 53B 6.858% 20/7/2034	952,952	0.02	USD 1,000,000	Madison Park Funding XXVIII 7.492% 15/7/2030	945,717	0.02
USD 9,750,000	Golub Capital Partners CLO 55B 6.608% 20/7/2034	9,626,476	0.19	USD 250,000	Madison Park Funding XXXI 6.965% 23/1/2031	247,789	0.00
USD 3,000,000	Golub Capital Partners CLO 55B 7.008% 20/7/2034	2,901,184	0.06	USD 500,000	Madison Park Funding XXXI 7.815% 23/1/2031	476,148	0.01
USD 4,300,000	Golub Capital Partners CLO 55B 8.008% 20/7/2034	4,186,269	0.08	USD 880,000	MAF Global 6.375% 20/9/2171*	860,732	0.01
				USD 997,000	MAF Sukuk 3.933% 28/2/2030	938,234	0.02
				USD 990,000	MAF Sukuk 4.638% 14/5/2029*	970,668	0.02
				USD 4,000,000	Marble Point CLO XI 5.975% 18/12/2030	3,960,597	0.08

\*All or a portion of this security represents a security on loan.  
 \*\*\*This security is in default, see Note 2(b)

# Global Multi-Asset Income Fund continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 1,000,000	Marble Point CLO XI 6.295% 18/12/2030	969,214	0.02	USD 2,000,000	Neuberger Berman Loan Advisers Clo 40 6.542% 16/4/2033	1,954,143	0.04
USD 7,500,000	Marble Point CLO XV 6.565% 23/7/2032	7,289,886	0.14	USD 500,000	Neuberger Berman Loan Advisers Clo 40 7.542% 16/4/2033	472,672	0.01
USD 6,500,000	Marble Point CLO XVII 6.108% 20/4/2033	6,393,795	0.12	USD 1,000,000	Neuberger Berman Loan Advisers Clo 42 6.642% 16/7/2035	945,321	0.02
USD 3,500,000	Marble Point CLO XVII 6.578% 20/4/2033	3,370,057	0.06	USD 4,500,000	Neuberger Berman Loan Advisers Clo 44 6.692% 16/10/2034	4,263,034	0.08
USD 1,516,000	Melco Resorts Finance 5.375% 4/12/2029	1,269,650	0.03	USD 3,000,000	Neuberger Berman Loan Advisers Clo 44 7.642% 16/10/2034	2,809,575	0.05
USD 1,105,000	Melco Resorts Finance 5.625% 17/7/2027*	980,856	0.02	USD 2,000,000	Neuberger Berman Loan Advisers CLO 47 6.432% 14/4/2035	1,988,452	0.04
USD 1,614,000	MGM China 5.25% 18/6/2025*	1,518,899	0.03	USD 2,000,000	Neuberger Berman Loan Advisers CLO 47 6.682% 14/4/2035	1,920,129	0.04
USD 10,000,000	Milos CLO 6.358% 20/10/2030	9,723,605	0.19	USD 2,550,000	OCP CLO 2014-5 7.722% 26/4/2031	2,296,261	0.04
USD 2,000,000	Milos CLO 6.708% 20/10/2030	1,919,315	0.04	USD 1,200,000	OCP CLO 2014-6 6.09% 17/10/2030	1,193,487	0.02
USD 1,000,000	Milos CLO 7.558% 20/10/2030	936,260	0.02	USD 2,000,000	OCP CLO 2014-6 6.55% 17/10/2030	1,982,521	0.04
USD 150,000	Modern Land China 7% 30/12/2023	12,574	0.00	USD 1,400,000	OCP CLO 2014-6 6.98% 17/10/2030	1,337,409	0.03
USD 176,736	Modern Land China 8% 30/12/2024	14,976	0.00	USD 1,000,000	OCP CLO 2016-11 6.092% 26/10/2030	995,424	0.02
USD 591,402	Modern Land China 9% 30/12/2025	52,301	0.00	USD 1,000,000	OCP CLO 2018-15 6.508% 20/7/2031	989,662	0.02
USD 288,757	Modern Land China 9% 30/12/2026	24,469	0.00	USD 1,305,000	OCP CLO 2020-19 7.958% 20/10/2034	1,238,143	0.02
USD 1,021,895	Modern Land China 9% 30/12/2027	85,852	0.00	USD 5,500,000	Octagon Investment Partners 26 6.392% 15/7/2030	5,394,182	0.10
USD 363,635	Neuberger Berman CLO XVIII 6.515% 21/10/2030	357,472	0.01	USD 1,250,000	Octagon Investment Partners 26 6.592% 15/7/2030	1,178,715	0.02
USD 500,000	Neuberger Berman CLO XVIII 6.965% 21/10/2030	487,671	0.01	USD 1,500,000	Octagon Investment Partners 26 7.642% 15/7/2030	1,354,611	0.03
USD 850,000	Neuberger Berman CLO XXII 6.442% 17/10/2030	838,787	0.02	USD 750,000	Octagon Investment Partners 27 6.892% 15/7/2030	716,070	0.01
USD 500,000	Neuberger Berman CLO XXII 6.992% 17/10/2030	491,859	0.01	USD 2,500,000	Octagon Investment Partners 28 7.066% 24/10/2030	2,444,472	0.05
USD 3,000,000	Neuberger Berman Loan Advisers CLO 26 6.545% 18/10/2030	2,878,083	0.05	USD 2,000,000	Octagon Investment Partners 33 6.658% 20/1/2031	1,952,017	0.04
USD 1,000,000	Neuberger Berman Loan Advisers CLO 27 7.392% 15/1/2030	944,855	0.02	USD 750,000	Octagon Investment Partners 33 7.558% 20/1/2031	684,650	0.01
USD 1,500,000	Neuberger Berman Loan Advisers CLO 28 6.408% 20/4/2030	1,473,512	0.03	USD 1,000,000	Octagon Investment Partners 34 6.208% 20/1/2030	983,466	0.02
USD 3,000,000	Neuberger Berman Loan Advisers CLO 28 7.658% 20/4/2030	2,818,248	0.05	USD 1,000,000	Octagon Investment Partners 37 6.568% 25/7/2030	968,099	0.02
USD 6,250,000	Neuberger Berman Loan Advisers CLO 31 6.358% 20/4/2031	6,137,742	0.12	USD 635,000	Octagon Investment Partners 39 7.008% 20/10/2030	627,476	0.01
USD 1,000,000	Neuberger Berman Loan Advisers CLO 31 6.758% 20/4/2031	983,033	0.02	USD 4,475,000	Octagon Loan Funding 6.615% 18/11/2031	4,399,683	0.08
USD 2,162,500	Neuberger Berman Loan Advisers CLO 37 6.608% 20/7/2031	2,125,302	0.04	USD 1,000,000	Octagon Loan Funding 7.115% 18/11/2031	974,612	0.02
USD 2,000,000	Neuberger Berman Loan Advisers CLO 39 8.408% 20/1/2032	1,927,432	0.04	USD 300,000	OHA Credit Partners XI 7.758% 20/1/2032	285,065	0.00

\*All or a portion of this security represents a security on loan.

The notes on pages 986 to 999 form an integral part of these financial statements.

# Global Multi-Asset Income Fund continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 1,000,000	OHA Credit Partners XIV 6.315% 21/1/2030	986,627	0.02	USD 2,400,000	Pikes Peak CLO 8 6.808% 20/7/2034	2,308,589	0.04
USD 1,000,000	OHA Credit Partners XIV 6.615% 21/1/2030	983,302	0.02	USD 3,400,000	Pikes Peak CLO 8 7.908% 20/7/2034	3,280,670	0.06
USD 1,000,000	OHA Loan Funding 2013-1 6.415% 23/7/2031	983,702	0.02	USD 4,000,000	Pikes Peak CLO 9 6.565% 27/10/2034	3,917,203	0.07
USD 1,500,000	OHA Loan Funding 2013-1 6.885% 23/7/2031	1,477,963	0.03	USD 200,000	Powerlong Real Estate 6.25% 10/8/2024	56,885	0.00
USD 750,000	OHA Loan Funding 2013-1 7.865% 23/7/2031	713,476	0.01	USD 705,000	Powerlong Real Estate 6.95% 23/7/2023	223,837	0.01
USD 500,000	OHA Loan Funding 2013-2 6.772% 23/5/2031	487,671	0.01	USD 200,256	Powerlong Real Estate 7.125% 15/1/2024	58,074	0.00
USD 1,000,000	OZLM XX 6.758% 20/4/2031	953,515	0.02	USD 2,000,000	PPM CLO 2018-1 8.042% 15/7/2031	1,812,198	0.03
USD 1,050,000	Palmer Square CLO 2014-1 7.442% 17/1/2031	993,081	0.02	USD 1,000,000	PPM CLO 3 6.342% 17/4/2034	964,933	0.02
USD 4,500,000	Palmer Square CLO 2018-1 6.245% 18/4/2031	4,421,508	0.08	USD 1,500,000	PPM CLO 3 7.892% 17/4/2034	1,413,346	0.03
USD 9,500,000	Palmer Square CLO 2018-2 5.892% 16/7/2031	9,426,409	0.18	USD 4,000,000	PPM CLO 4 6.445% 18/10/2034	3,880,938	0.07
USD 3,000,000	Palmer Square CLO 2018-2 6.442% 16/7/2031	2,954,275	0.06	USD 2,000,000	PPM CLO 4 6.895% 18/10/2034	1,890,892	0.04
USD 2,000,000	Palmer Square CLO 2018-2 6.73% 16/7/2031	1,966,277	0.04	USD 1,450,000	PPM CLO 5 6.795% 18/10/2034	1,367,834	0.03
USD 3,000,000	Palmer Square CLO 2020-3 6.814% 15/11/2031	2,958,966	0.06	USD 1,250,000	PPM CLO 5 7.845% 18/10/2034	1,180,623	0.02
USD 2,250,000	Palmer Square CLO 2020-3 7.814% 15/11/2031	2,144,258	0.04	USD 1,373,058	Prima Capital CRE Securitization 2015-IV 4% 24/8/2049	1,332,558	0.03
USD 2,100,000	Park Avenue Institutional Advisers CLO 2016-1 6.722% 23/8/2031	2,030,857	0.04	USD 8,000,000	Prima Capital CRE Securitization 2016-VI 4% 24/8/2040	7,208,756	0.14
USD 6,800,000	Peace Park CLO 6.808% 20/10/2034	6,434,670	0.12	USD 1,308,000	Redsun Properties 10.5% 3/10/2022***	222,360	0.01
USD 2,000,000	Peace Park CLO 7.758% 20/10/2034	1,895,857	0.04	USD 13,000,000	Regata XII Funding 5.892% 15/10/2032	12,837,692	0.25
USD 763,428	Pearl II 6% 29/12/2049	27,079	0.00	USD 1,000,000	Regata XII Funding 7.892% 15/10/2032	949,908	0.02
USD 608,000	Pearl III 9% 22/10/2025	215,840	0.00	USD 6,375,000	Regatta IX Funding 6.592% 17/4/2030	6,310,061	0.12
USD 7,330,000	Pikes Peak CLO 1 5.996% 24/7/2031	7,281,115	0.14	USD 995,000	Regatta VIII Funding 6.492% 17/10/2030	981,630	0.02
USD 5,000,000	Pikes Peak Clo 2 6.545% 18/10/2034	4,838,105	0.09	USD 1,000,000	Regatta X Funding 6.592% 17/1/2031	982,094	0.02
USD 5,000,000	Pikes Peak Clo 2 7.045% 18/10/2034	4,740,949	0.09	USD 750,000	Regatta X Funding 7.542% 17/1/2031	710,361	0.01
USD 500,000	Pikes Peak CLO 3 6.968% 25/10/2034	478,571	0.01	USD 1,600,000	Regatta XI Funding 6.442% 17/7/2031	1,571,954	0.03
USD 2,750,000	Pikes Peak CLO 5 6.508% 20/4/2033	2,707,761	0.05	USD 1,000,000	Regatta XIII Funding 7.892% 15/7/2031	947,386	0.02
USD 1,000,000	Pikes Peak CLO 6 6.615% 18/5/2034	979,271	0.02	USD 1,000,000	Regatta XV Funding 8.118% 25/10/2031	960,953	0.02
USD 1,000,000	Pikes Peak CLO 6 6.965% 18/5/2034	964,800	0.02	USD 3,300,000	Regatta XVI Funding 6.842% 15/1/2033	3,265,248	0.06
USD 1,500,000	Pikes Peak CLO 6 8.015% 18/5/2034	1,440,854	0.03	USD 2,250,000	Regatta XVI Funding 7.492% 15/1/2033	2,206,362	0.04
USD 1,500,000	Pikes Peak CLO 7 6.708% 25/2/2034	1,470,071	0.03	USD 2,250,000	Regatta XVI Funding 8.692% 15/1/2033	2,173,444	0.04
USD 1,000,000	Pikes Peak CLO 7 7.158% 25/2/2034	956,396	0.02	USD 1,000,000	Riserva Clo 8.045% 18/1/2034	940,767	0.02
USD 5,000,000	Pikes Peak CLO 8 6.558% 20/7/2034	4,908,211	0.09	USD 6,000,000	Rockford Tower CLO 2018-1 6.015% 20/5/2031	5,957,233	0.11
				USD 2,900,000	Rockford Tower CLO 2018-1 6.635% 20/5/2031	2,863,037	0.05
				USD 4,600,000	Rockford Tower CLO 2018-2 5.968% 20/10/2031	4,559,302	0.09

\*\*\*This security is in default, see Note 2(b)

The notes on pages 986 to 999 form an integral part of these financial statements.

# Global Multi-Asset Income Fund continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 400,000	Rockford Tower CLO 2018-2 7.008% 20/10/2031	386,118	0.01	USD 500,000	Voya CLO 2016-3 5.985% 18/10/2031	495,681	0.01
USD 1,500,000	Rockford Tower CLO 2018-2 7.908% 20/10/2031	1,418,269	0.03	USD 5,200,000	Webster Park CLO 6.158% 20/7/2030	5,095,021	0.10
USD 200,000	Ronshine China 8.1% 9/6/2023	19,500	0.00	USD 1,250,000	Webster Park CLO 7.708% 20/7/2030	1,121,838	0.02
USD 1,500,000	RR 3 6.592% 15/1/2030	1,453,425	0.03	USD 1,500,000	Whetstone Park CLO 7.708% 20/1/2035	1,411,270	0.03
USD 500,000	RR 5 7.892% 15/10/2031	469,542	0.01	USD 2,606,000	Wynn Macau 5.5% 15/1/2026*	2,379,838	0.04
USD 474,000	Sable International Finance 5.75% 7/9/2027	437,664	0.01	USD 1,900,000	York CLO 1 6.465% 22/10/2029	1,885,579	0.04
USD 500,000	Sands China 2.8% 8/3/2027	426,578	0.01	USD 1,171,000	Yuzhou 6.35% 13/1/2027	155,157	0.00
USD 500,000	Sands China 3.35% 8/3/2029	410,400	0.01	USD 1,040,000	Yuzhou 7.85% 12/8/2026	143,759	0.00
USD 200,000	Seazen 6% 12/8/2024	167,500	0.00	USD 453,000	Zhenro Properties 8% 6/3/2023	38,715	0.00
USD 1,676,000	Shimao 3.45% 11/1/2031	289,110	0.01			686,146,184	13.26
USD 260,000	Shui On Development 5.5% 29/6/2026	213,900	0.00	<b>Chile</b>			
USD 276,000	Shui On Development 5.75% 12/11/2023	270,480	0.01	USD 250,000	Celulosa Arauco y Constitucion 3.875% 2/11/2027	230,248	0.00
USD 1,059,000	Shui On Development 6.15% 24/8/2024	971,521	0.02	USD 1,515,000	Chile Government International Bond 3.1% 7/5/2041	1,105,454	0.02
USD 1,000,000	Sound Point CLO II 5.892% 26/1/2031	992,940	0.02	USD 1,499,000	Colbun 3.15% 19/1/2032	1,242,660	0.02
USD 6,126,000	Sound Point Clo XXI 6.002% 26/10/2031	6,075,279	0.12	USD 1,720,000	Empresa Nacional del Petroleo 4.375% 30/10/2024	1,675,740	0.03
USD 4,000,000	Southwick Park CLO 6.758% 20/7/2032	3,830,049	0.07	USD 494,826	GNL Quintero 4.634% 31/7/2029*	475,199	0.01
USD 108,498	Spirit Loyalty Cayman / Spirit IP Cayman 8% 20/9/2025	108,878	0.00	USD 865,000	Nacional del Cobre de Chile 3.625% 1/8/2027	810,204	0.02
USD 665,000	Spirit Loyalty Cayman / Spirit IP Cayman 8% 20/9/2025	668,491	0.02	USD 435,000	Nacional del Cobre de Chile 3.75% 15/1/2031	390,806	0.01
USD 1,000,000	Stewart Park CLO 7.392% 15/1/2030	893,691	0.02			5,930,311	0.11
USD 1,158,000	Sunac China 7% 9/7/2025	306,870	0.01	<b>China</b>			
USD 618,000	Sunac China 7.5% 1/2/2024	163,770	0.00	USD 1,300,000	Industrial & Commercial Bank of China 3.2% 24/3/2171*	1,208,597	0.02
USD 1,000,000	Symphony CLO XXVIII 7.965% 23/10/2034	937,591	0.02	USD 545,000	Kaisa 0% 4/7/2023	92,650	0.00
USD 2,000,000	Tallman Park CLO 6.758% 20/4/2034	1,898,436	0.04			1,301,247	0.02
USD 2,500,000	TICP CLO IX 5.948% 20/1/2031	2,488,620	0.05	<b>Colombia</b>			
USD 1,500,000	TICP CLO IX 6.408% 20/1/2031	1,476,039	0.03	USD 719,000	Colombia Government International Bond 3.25% 22/4/2032	508,513	0.01
USD 1,000,000	TICP CLO V 2016-1 7.942% 17/7/2031	964,282	0.02	USD 929,000	Colombia Government International Bond 3.875% 25/4/2027	825,577	0.02
USD 1,000,000	TICP CLO X 7.608% 20/4/2031	954,955	0.02	USD 410,000	Colombia Government International Bond 4.125% 15/5/2051	238,683	0.00
USD 1,555,000	TICP CLO XI 5.988% 20/10/2031	1,541,173	0.03	USD 1,125,000	Colombia Government International Bond 4.5% 28/1/2026	1,060,191	0.02
USD 2,800,000	TICP CLO XI 6.958% 20/10/2031	2,769,523	0.05	USD 1,654,000	Colombia Government International Bond 8% 20/4/2033	1,636,034	0.03
USD 2,381,000	Times China 6.75% 8/7/2025	386,912	0.01	USD 1,495,000	Ecopetrol 4.625% 2/11/2031	1,115,644	0.02
USD 928,000	Transocean 7.5% 15/1/2026	852,753	0.02	USD 1,710,000	Ecopetrol 5.375% 26/6/2026	1,627,920	0.03
USD 3,397,000	Transocean 8.75% 15/2/2030	3,452,949	0.07	USD 788,000	Ecopetrol 5.875% 28/5/2045	525,005	0.01
USD 753,000	Transocean 11.5% 30/1/2027*	772,774	0.02	USD 1,118,000	Ecopetrol 8.875% 13/1/2033	1,096,478	0.02
USD 668,000	Transocean Titan Financing 8.375% 1/2/2028	682,429	0.01	USD 905,000	Promigas / Gases del Pacifico 3.75% 16/10/2029	703,880	0.01
USD 1,000,000	TRESTLES CLO II 7.718% 25/7/2031	945,432	0.02				
USD 8,000,000	Upland CLO 6.458% 20/4/2031	7,876,886	0.15				
USD 1,500,000	Voya CLO 2015-3 6.508% 20/10/2031	1,459,642	0.03				

\* All or a portion of this security represents a security on loan.

The notes on pages 986 to 999 form an integral part of these financial statements.

# Global Multi-Asset Income Fund continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 414,000	Promigas / Gases del Pacifico 3.75% 16/10/2029	321,996	0.01	EUR 400,000	Air France-KLM 8.125% 31/5/2028	428,994	0.01
USD 1,326,000	SURA Asset Management 4.875% 17/4/2024	1,309,216	0.03	EUR 200,000	Altice France 2.125% 15/2/2025	195,722	0.00
		10,969,137	0.21	EUR 166,000	Altice France 2.5% 15/1/2025	163,373	0.00
	<b>Cote d'Ivoire (Ivory Coast)</b>			USD 402,000	Altice France 5.125% 15/1/2029	309,015	0.01
USD 1,779,000	Ivory Coast Government International Bond 6.375% 3/3/2028	1,703,393	0.03	USD 878,000	Altice France 5.125% 15/7/2029	675,156	0.01
	<b>Cyprus</b>			USD 2,531,000	Altice France 5.5% 15/10/2029	1,977,770	0.04
EUR 175,000	Bank of Cyprus 2.5% 24/6/2027	158,990	0.00	EUR 800,000	Altice France 5.875% 1/2/2027	757,571	0.02
	<b>Denmark</b>			USD 200,000	Altice France 8.125% 1/2/2027	185,680	0.00
USD 610,000	Danske Bank 6.466% 9/1/2026	615,001	0.01	EUR 300,000	Atos 0% 6/11/2024	282,034	0.01
USD 2,114,000	Danske Bank 7% 26/12/2171	2,031,554	0.04	EUR 400,000	Atos 1.75% 7/5/2025	387,590	0.01
EUR 400,000	Nykredit Realkredit 4.125% 15/4/2171	392,826	0.01	EUR 300,000	Atos 2.5% 7/11/2028	246,766	0.00
		3,039,381	0.06	EUR 400,000	Banijay 6.5% 1/3/2026	404,689	0.01
	<b>Dominican Republic</b>			USD 330,000	BNP Paribas 2.819% 19/11/2025	313,709	0.01
USD 414,000	Aeropuertos Dominicanos Siglo XXI 6.75% 30/3/2029	407,272	0.01	USD 350,000	BNP Paribas 3.375% 9/1/2025	336,550	0.01
USD 610,000	Dominican Republic International Bond 4.875% 23/9/2032	511,186	0.01	USD 200,000	BNP Paribas 4.245% 23/3/2171	162,960	0.00
USD 601,000	Dominican Republic International Bond 5.3% 21/1/2041	470,981	0.01	USD 9,050,000	BNP Paribas 4.625% 25/8/2171*	7,108,891	0.14
USD 1,110,000	Dominican Republic International Bond 5.5% 22/2/2029	1,030,907	0.02	EUR 2,000,000	BNP Paribas 6.875% 12/6/2029	2,114,167	0.04
USD 595,000	Dominican Republic International Bond 5.5% 22/2/2029	552,603	0.01	USD 1,825,000	BNP Paribas 7% 16/2/2172*	1,764,399	0.03
USD 852,000	Dominican Republic International Bond 5.95% 25/1/2027	836,664	0.02	EUR 200,000	BNP Paribas 7.375% 6/11/2030	214,017	0.00
USD 545,000	Dominican Republic International Bond 7.05% 3/2/2031	545,937	0.01	USD 2,400,000	BNP Paribas 7.75% 16/2/2172	2,451,000	0.05
		4,355,550	0.09	USD 745,000	BPCE 5.975% 18/1/2027	743,689	0.01
	<b>Egypt</b>			EUR 100,000	Burger King France 7.232% 1/11/2026	105,967	0.00
USD 1,071,000	Egypt Government International Bond 5.25% 6/10/2025	929,093	0.02	EUR 400,000	Casino Guichard Perrachon 3.992% 31/1/2172	91,879	0.00
EUR 261,000	Egypt Government International Bond 6.375% 11/4/2031	187,398	0.00	USD 3,424,000	Constellium 3.75% 15/4/2029	2,819,685	0.06
		1,116,491	0.02	USD 1,009,000	Constellium 5.625% 15/6/2028	938,059	0.02
	<b>Finland</b>			USD 1,238,000	Constellium 5.875% 15/2/2026	1,201,984	0.02
USD 304,000	Ahlstrom-Munksjo 3 Oy 4.875% 4/2/2028	259,603	0.00	USD 8,747,000	Credit Agricole 4.75% 23/3/2171	7,149,798	0.14
EUR 100,000	Citycon 4.496% 22/2/2172	66,880	0.00	EUR 400,000	Credit Agricole 7.25% 23/9/2028	430,652	0.01
EUR 275,000	Finnair 4.25% 19/5/2025	262,313	0.00	USD 1,500,000	Credit Agricole 7.875% 23/3/2171	1,501,238	0.03
USD 291,000	Nokia 6.625% 15/5/2039	284,031	0.01	EUR 200,000	Electricite de France 2.875% 15/3/2171	180,564	0.00
USD 800,000	Nordea Bank 1.5% 30/9/2026	695,291	0.02	EUR 1,400,000	Electricite de France 3.375% 15/9/2171	1,146,674	0.02
USD 482,000	Nordea Bank 6.625% 26/9/2171	469,227	0.01	GBP 200,000	Electricite de France 6% 29/7/2171	224,146	0.01
EUR 200,000	SBB Treasury 1.125% 26/11/2029	139,383	0.00	EUR 400,000	Electricite de France 7.5% 9/6/2028	426,546	0.01
		2,176,728	0.04	EUR 165,000	Elior 3.75% 15/7/2026	148,488	0.00
	<b>France</b>			EUR 200,000	Eutelsat 2% 2/10/2025	194,572	0.00
EUR 3,577	Accor 0.7% 7/12/2027	174,100	0.00	EUR 558,000	Faurecia 2.625% 15/6/2025	563,650	0.01
				EUR 411,000	Faurecia 2.75% 15/2/2027	384,926	0.01
				EUR 227,000	Faurecia 3.75% 15/6/2028	211,973	0.01
				EUR 100,000	Faurecia 7.25% 15/6/2026	109,362	0.00
				EUR 600,000	Goldstory 5.375% 1/3/2026*	597,575	0.01
				EUR 600,000	iliad 5.375% 14/6/2027*	624,086	0.01
				EUR 200,000	iliad 5.625% 15/2/2030	205,796	0.01
				EUR 200,000	Iliad 5.625% 15/10/2028	195,606	0.00
				USD 2,868,000	Iliad 6.5% 15/10/2026	2,683,812	0.06

\*All or a portion of this security represents a security on loan.

The notes on pages 986 to 999 form an integral part of these financial statements.

# Global Multi-Asset Income Fund continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 2,924,000	Iliad 7% 15/10/2028*	2,690,026	0.05	USD 255,000	Deutsche Bank 2.129% 24/11/2026	228,330	0.00
GBP 400,000	Korian 4.125% 15/6/2171	382,378	0.01	USD 1,700,000	Deutsche Bank 2.222% 18/9/2024	1,661,170	0.03
EUR 390,000	La Financiere Atalian 5.125% 15/5/2025	275,741	0.01	EUR 500,000	Deutsche Bank 4% 24/6/2032	479,438	0.01
GBP 100,000	La Financiere Atalian 6.625% 15/5/2025	81,050	0.00	EUR 800,000	Deutsche Bank 4.5% 30/4/2171	691,749	0.01
EUR 229,000	Loxam 3.75% 15/7/2026	224,545	0.00	USD 9,000,000	Deutsche Bank 6% 30/4/2171	8,162,906	0.16
EUR 402,000	Loxam 4.5% 15/2/2027	395,868	0.01	USD 375,000	Deutsche Bank 6.72% 18/1/2029	378,139	0.01
EUR 200,000	Loxam 5.75% 15/7/2027*	189,365	0.00	EUR 600,000	Deutsche Bank 6.75% 30/4/2171	581,804	0.01
EUR 100,000	Midco GB 7.75% 1/11/2027	96,313	0.00	USD 345,000	Deutsche Bank 7.079% 10/2/2034	334,406	0.01
EUR 400,000	Novafives 5% 15/6/2025*	349,861	0.01	EUR 2,400,000	Deutsche Bank 10% 12/1/2027*	2,717,183	0.05
EUR 214,000	Paprec 3.5% 1/7/2028	195,030	0.00	EUR 300,000	Deutsche Lufthansa 3.5% 14/7/2029	276,885	0.01
EUR 224,000	Picard Groupe 3.875% 1/7/2026	215,010	0.00	EUR 400,000	DIC Asset 2.25% 22/9/2026	303,573	0.01
EUR 425,000	Quatrim 5.875% 15/1/2024	424,060	0.01	EUR 215,000	Gruenthal 3.625% 15/11/2026*	209,291	0.00
EUR 1,800,000	RCI Banque 2.625% 18/2/2030*	1,766,282	0.04	EUR 385,000	Gruenthal 4.125% 15/5/2028	359,345	0.01
EUR 200,000	Renault 2.375% 25/5/2026	195,238	0.00	EUR 156,000	HT Troplast 9.25% 15/7/2025	161,162	0.00
USD 5,200,000	Societe Generale 5.375% 18/5/2171	4,278,194	0.08	EUR 453,000	IHO Verwaltungs 3.875% 15/5/2027	428,307	0.01
USD 730,000	Societe Generale 6.447% 12/1/2027	736,130	0.01	EUR 281,000	Nidda Healthcare 7.5% 21/8/2026*	292,974	0.01
USD 980,000	Societe Generale 7.375% 10/4/2023	968,431	0.02	EUR 229,000	PCF 4.75% 15/4/2026	209,322	0.01
EUR 600,000	Societe Generale 7.875% 18/1/2029	648,747	0.01	EUR 132,000	PCF 7.038% 15/4/2026*	131,972	0.00
USD 2,805,000	Societe Generale 7.875% 18/6/2171*	2,797,876	0.05	EUR 394,000	Renk 5.75% 15/7/2025	413,107	0.01
USD 300,000	Societe Generale 7.875% 18/6/2171	299,238	0.01	EUR 100,000	Techem Verwaltungsgesellschaft 674 2% 15/7/2025	98,357	0.00
USD 1,081,000	Societe Generale 8% 29/3/2171	1,076,194	0.02	EUR 460,700	Techem Verwaltungsgesellschaft 674 6% 30/7/2026	472,902	0.01
USD 1,300,000	Societe Generale 9.375% 22/11/2027	1,374,750	0.03	EUR 759,000	Tele Columbus 3.875% 2/5/2025*	656,006	0.01
EUR 350,000	Tereos Finance Groupe I 7.25% 15/4/2028	371,779	0.01	EUR 270,000	TK Elevator Holdco 6.625% 15/7/2028	247,495	0.01
USD 80,000	TotalEnergies Capital International 3.127% 29/5/2050	56,433	0.00	USD 2,055,000	TK Elevator Holdco 7.625% 15/7/2028*	1,887,383	0.04
EUR 300,000	Unibail-Rodamco-Westfield 2.125% 25/7/2023*	292,210	0.01	EUR 688,000	TK Elevator Midco 4.375% 15/7/2027	666,440	0.01
EUR 288,000	Vallourec 8.5% 30/6/2026	309,441	0.00	EUR 200,000	Vantage Towers 0% 31/3/2025	205,579	0.00
EUR 400,000	Verallia 1.875% 10/11/2031	335,214	0.01	EUR 100,000	Vantage Towers 0.375% 31/3/2027	100,196	0.00
		64,560,284	1.25	EUR 200,000	ZF Finance 2% 6/5/2027	183,214	0.00
	<b>Germany</b>			EUR 100,000	ZF Finance 2.75% 25/5/2027	94,343	0.00
USD 4,000,000	Allianz 3.2% 30/4/2171	3,017,377	0.06	EUR 400,000	ZF Finance 3% 21/9/2025	401,500	0.01
USD 10,400,000	Allianz 3.5% 30/4/2171	8,862,178	0.17	EUR 500,000	ZF Finance 5.75% 3/8/2026	535,668	0.01
EUR 1,000,000	Bayer 4.5% 25/3/2082	992,861	0.02			43,820,691	0.85
EUR 264,000	Cheplapharm Arzneimittel 4.375% 15/1/2028	249,156	0.00		<b>Guatemala</b>		
USD 765,000	Cheplapharm Arzneimittel 5.5% 15/1/2028	677,547	0.01	USD 1,064,000	Guatemala Government Bond 3.7% 7/10/2033	873,512	0.02
EUR 5,600,000	Commerzbank 6.125% 9/4/2171	5,633,594	0.11		Guatemala Government Bond 4.65% 7/10/2041	979,059	0.02
GBP 200,000	Commerzbank 8.625% 28/2/2033	249,583	0.01	USD 554,000	Guatemala Government Bond 5.25% 10/8/2029	532,351	0.01
EUR 300,000	DEMIRE Deutsche Mittelstand Real Estate 1.875% 15/10/2024	237,594	0.00				
USD 350,000	Deutsche Bank 1.447% 1/4/2025	330,655	0.01				

\*All or a portion of this security represents a security on loan.

The notes on pages 986 to 999 form an integral part of these financial statements.



# Global Multi-Asset Income Fund continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 250,000	Guatemala Government Bond 5.25% 10/8/2029	240,231	0.00	USD 530,000	Indonesia Government International Bond 4.75% 11/2/2029	527,550	0.01
USD 622,000	Guatemala Government Bond 5.375% 24/4/2032	594,057	0.01	USD 556,000	Indonesia Government International Bond 5.125% 15/1/2045	542,795	0.01
		3,219,210	0.06	USD 1,239,000	Pertamina Persero 3.1% 27/8/2030*	1,063,991	0.02
				USD 588,000	Perusahaan Penerbit SBSN Indonesia III 4.4% 6/6/2027	577,710	0.01
						4,701,907	0.09
	<b>Hong Kong</b>				<b>Ireland</b>		
USD 400,000	Bank of Communications Hong Kong 3.725% 3/9/2171	383,442	0.01	USD 200,000	AerCap Ireland Capital / AerCap Global Aviation Trust 2.45% 29/10/2026	176,243	0.00
USD 550,000	Bank of East Asia 5.875% 19/3/2171*	527,237	0.01	USD 325,000	AerCap Ireland Capital / AerCap Global Aviation Trust 3.15% 15/2/2024	317,032	0.01
USD 250,000	Chong Hing Bank 5.7% 15/1/2172	245,852	0.00	USD 345,000	AerCap Ireland Capital / AerCap Global Aviation Trust 4.45% 1/10/2025	332,094	0.01
USD 400,000	Lai Sun MTN 5% 28/7/2026	336,066	0.01	USD 1,055,000	AIB 4.263% 10/4/2025	1,030,586	0.02
USD 350,000	Nanyang Commercial Bank 6.5% 28/10/2171*	341,385	0.01	EUR 2,403,000	AIB 5.25% 9/4/2171	2,375,240	0.05
USD 2,190,000	Yango Justice International 7.5% 15/4/2024	71,175	0.00	EUR 3,882,000	AIB 6.25% 23/12/2171	3,914,579	0.07
USD 920,000	Yango Justice International 7.875% 4/9/2024	29,900	0.00	EUR 182,000	Anchorage Capital Europe CLO 2 8.738% 15/4/2034	177,210	0.00
USD 1,206,000	Yango Justice International 8.25% 25/11/2023	39,195	0.00	EUR 200,000	Anchorage Capital Europe CLO 2021-4 8.159% 25/4/2034	185,932	0.00
USD 200,000	Yango Justice International 10.25% 15/9/2022***	6,145	0.00	EUR 113,000	Aqueduct European CLO 2-2017 6.688% 15/10/2030	108,396	0.00
USD 1,067,000	Yanlord Land HK 6.8% 27/2/2024*	1,040,325	0.02	EUR 360,000	Avoca CLO XV 6.418% 15/4/2031	322,209	0.01
		3,020,722	0.06	EUR 1,200,000	Bank of Ireland 6% 1/3/2172	1,223,505	0.02
	<b>Hungary</b>			USD 500,000	Bank of Ireland 6.253% 16/9/2026	500,804	0.01
USD 1,622,000	Hungary Government International Bond 5.25% 16/6/2029	1,586,519	0.03	EUR 200,000	Bank of Ireland 7.5% 19/11/2171	209,485	0.00
USD 182,000	Hungary Government International Bond 5.375% 25/3/2024	181,683	0.00	EUR 250,000	Bilbao CLO I 7.072% 20/7/2031	230,466	0.01
USD 457,000	Hungary Government International Bond 6.75% 25/9/2052	471,281	0.01	EUR 300,000	BlueMountain 2021-1 CLO 7.698% 15/4/2034	275,516	0.01
		2,239,483	0.04	EUR 300,000	Capital Four CLO II 8.198% 15/1/2034	283,122	0.01
	<b>India</b>			EUR 200,000	CIFC European Funding CLO III 7.898% 15/1/2034	187,343	0.00
USD 650,000	Delhi International Airport 6.45% 4/6/2029*	603,191	0.01	EUR 200,000	CVC Cordatus Loan Fund XXII 5.196% 15/12/2034	189,008	0.00
USD 300,000	GMR Hyderabad International Airport 4.75% 2/2/2026	281,498	0.01	EUR 100,000	Harvest CLO XVI 7.858% 15/10/2031	95,321	0.00
USD 850,000	HDFC Bank 3.7% 25/2/2172	725,687	0.01	EUR 300,000	Henley CLO IV 7.699% 25/4/2034	273,783	0.01
USD 300,000	HPCL-Mittal Energy 5.25% 28/4/2027	282,750	0.01	EUR 141,928	Invesco Euro Clo III 10.358% 15/7/2032	131,445	0.00
USD 317,000	JSW Steel 5.95% 18/4/2024	313,944	0.01	USD 1,000,000	Jazz 4.375% 15/1/2029	885,958	0.02
USD 814,000	Muthoot Finance 4.4% 2/9/2023	801,790	0.02	USD 1,612,000	LCPR Senior Secured Financing 6.75% 15/10/2027	1,493,697	0.03
USD 800,000	ReNew Power Pvt 5.875% 5/3/2027	764,096	0.01	EUR 200,000	Marino Park CLO 7.958% 16/1/2034	190,219	0.00
USD 500,000	Shriram Transport Finance 4.15% 18/7/2025*	464,365	0.01	USD 411,000	Motion Bondco 6.625% 15/11/2027	379,369	0.01
		4,237,321	0.09				
	<b>Indonesia</b>						
USD 500,000	Bank Negara Indonesia Persero 4.3% 24/3/2171	428,750	0.01				
USD 499,000	Bank Tabungan Negara Persero 4.2% 23/1/2025*	474,050	0.01				
USD 1,128,000	Freeport Indonesia 4.763% 14/4/2027	1,087,061	0.02				

\*All or a portion of this security represents a security on loan.  
 \*\*\*This security is in default, see Note 2(b)

# Global Multi-Asset Income Fund continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
EUR 100,000	Neuberger Berman Loan Advisers Euro CLO 7.808% 17/4/2034	92,961	0.00	USD 365,000	Intesa Sanpaolo 4.95% 1/6/2042	243,865	0.00
EUR 148,000	OCP Euro CLO 2017-2 7.288% 15/1/2032	142,938	0.00	GBP 807,000	Intesa Sanpaolo 5.148% 10/6/2030*	820,635	0.02
EUR 100,000	OCP Euro CLO 2017-2 8.688% 15/1/2032	90,984	0.00	EUR 500,000	Intesa Sanpaolo 5.5% 1/3/2172	454,335	0.01
EUR 200,000	OCP Euro CLO 2019-3 8.362% 20/4/2033	190,386	0.01	USD 300,000	Intesa Sanpaolo 5.71% 15/1/2026	287,062	0.01
EUR 200,000	Sound Point Euro CLO V Funding 8.289% 25/7/2035	185,478	0.00	EUR 200,000	Intesa Sanpaolo 5.875% 20/6/2171	200,375	0.00
GBP 219,000	Virgin Media Vendor Financing Notes III 4.875% 15/7/2028	224,617	0.00	EUR 2,940,000	Intesa Sanpaolo 7.75% 11/7/2171*	3,105,792	0.06
USD 2,212,000	Virgin Media Vendor Financing Notes IV 5% 15/7/2028	1,923,707	0.04	EUR 276,000	Lottomatica 9.75% 30/9/2027*	315,183	0.01
		18,339,633	0.35	EUR 500,000	Nexi 0% 24/2/2028	390,835	0.01
				EUR 450,000	Poste Italiane 2.625% 24/6/2171	369,172	0.01
	<b>Isle of Man</b>			EUR 719,000	Rekeep 7.25% 1/2/2026*	662,083	0.01
USD 897,000	AngloGold Ashanti 3.75% 1/10/2030	766,294	0.01	EUR 157,000	TeamSystem 6.038% 15/2/2028	162,185	0.00
				EUR 760,000	Telecom Italia 1.625% 18/1/2029	614,133	0.01
	<b>Israel</b>			EUR 200,000	Telecom Italia 2.75% 15/4/2025	202,602	0.00
USD 1,227,000	Bank Leumi Le-Israel 3.275% 29/1/2031*	1,082,444	0.02	EUR 175,000	Telecom Italia 2.875% 28/1/2026	172,332	0.00
USD 564,000	Bank Leumi Le-Israel 7.129% 18/7/2033	566,546	0.01	EUR 125,000	Telecom Italia 3.625% 25/5/2026	126,322	0.00
USD 904,102	Leviathan Bond 5.75% 30/6/2023*	900,712	0.02	EUR 200,000	Telecom Italia 4% 11/4/2024	210,451	0.01
		2,549,702	0.05	USD 489,000	Telecom Italia 5.303% 30/5/2024	476,506	0.01
				EUR 275,000	Telecom Italia 6.875% 15/2/2028	296,308	0.01
	<b>Italy</b>			EUR 200,000	UniCredit 2.731% 15/1/2032	182,957	0.00
EUR 736,000	Azzurra Aeroporti 2.125% 30/5/2024*	758,911	0.01	EUR 500,000	UniCredit 5.375% 3/6/2171	497,282	0.01
EUR 277,000	Azzurra Aeroporti 2.625% 30/5/2027	257,793	0.00	EUR 1,625,000	UniCredit 6.625% 3/12/2171	1,722,039	0.03
EUR 1,758,000	Banco BPM 2.875% 29/6/2031	1,640,919	0.03	USD 765,000	UniCredit 7.296% 2/4/2034	725,779	0.01
EUR 300,000	Banco BPM 3.25% 14/1/2031*	291,987	0.01	EUR 1,963,000	UniCredit 7.5% 3/6/2171*	2,055,166	0.04
EUR 1,017,000	Banco BPM 3.375% 19/1/2032*	950,621	0.02			22,877,520	0.44
EUR 100,000	Banco BPM 5% 14/9/2030	104,806	0.00		<b>Jamaica</b>		
EUR 163,000	Brunello Bidco 3.5% 15/2/2028	154,165	0.00	USD 954,000	Digicel International Finance /Digicel international 8.75% 25/5/2024	832,489	0.02
EUR 325,000	Cedacri Mergeco 7.279% 15/5/2028*	336,839	0.01				
EUR 349,000	Centurion Bidco 5.875% 30/9/2026	335,162	0.01		<b>Japan</b>		
EUR 100,000	doValue 3.375% 31/7/2026	97,283	0.00	USD 1,000,000	Asahi Mutual Life Insurance 6.5% 5/3/2171	999,200	0.02
EUR 200,000	Enel 6.375% 16/4/2028	213,007	0.00	USD 935,000	Honda Motor 2.967% 10/3/2032	805,917	0.02
USD 1,319,000	F-Brasile / F-Brasile US 7.375% 15/8/2026*	1,079,615	0.02	USD 425,000	Mitsubishi UFJ Financial 1.412% 17/7/2025	385,977	0.01
EUR 306,000	Fiber Bidco 11% 25/10/2027	348,962	0.01	USD 350,000	Mitsubishi UFJ Financial 2.048% 17/7/2030	277,931	0.01
EUR 333,000	FIS Fabbrica Italiana Sintetici 5.625% 1/8/2027	310,410	0.01	USD 200,000	Mitsubishi UFJ Financial 2.309% 20/7/2032	155,498	0.00
EUR 100,000	Gamma Bidco 5.125% 15/7/2025	106,456	0.00	USD 200,000	Mitsubishi UFJ Financial 3.195% 18/7/2029	175,156	0.00
EUR 571,000	Gamma Bidco 6.25% 15/7/2025*	611,570	0.01	USD 1,290,000	Nissan Motor 4.345% 17/9/2027	1,174,183	0.02
EUR 330,000	IMA Industria Macchine Automatiche 3.75% 15/1/2028	305,344	0.01	USD 540,000	Nomura 2.608% 14/7/2031	422,026	0.01
EUR 307,000	Inter Media and Communication 6.75% 9/2/2027	308,667	0.01	USD 925,000	NTT Finance 1.162% 3/4/2026	815,435	0.02
USD 495,000	Intesa Sanpaolo 4.198% 1/6/2032	371,604	0.01	USD 200,000	NTT Finance 4.142% 26/7/2024	196,221	0.01
				EUR 598,000	SoftBank 2.125% 6/7/2024	599,599	0.01

\*All or a portion of this security represents a security on loan.

The notes on pages 986 to 999 form an integral part of these financial statements.

# Global Multi-Asset Income Fund continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
EUR 139,000	SoftBank 3.125% 19/9/2025	135,712	0.00	USD 515,000	Royal Caribbean Cruises 11.5% 1/6/2025	547,024	0.01
EUR 300,000	SoftBank 4.5% 20/4/2025	305,457	0.01	USD 667,000	Royal Caribbean Cruises 11.625% 15/8/2027	709,288	0.01
EUR 665,000	SoftBank 4.75% 30/7/2025*	677,283	0.01			5,877,178	0.12
USD 200,000	SoftBank 6% 19/1/2172	195,245	0.00				
USD 500,000	Sumitomo Mitsui Financial 2.348% 15/1/2025	471,491	0.01		<b>Luxembourg</b>		
USD 364,000	Sumitomo Mitsui Financial 2.632% 14/7/2026	332,310	0.01	EUR 200,000	ADLER 2.25% 14/1/2029	88,949	0.00
USD 275,000	Sumitomo Mitsui Financial 2.75% 15/1/2030	232,232	0.00	EUR 300,000	ADLER 2.75% 13/11/2026	144,982	0.00
USD 196,000	Sumitomo Mitsui Financial 3.544% 17/1/2028	180,516	0.00	EUR 500,000	ADLER 3.25% 5/8/2025	251,864	0.01
USD 730,000	Sumitomo Mitsui Financial 5.464% 13/1/2026	728,764	0.01	USD 656,000	Albion Financing 1 / Aggreko 6.125% 15/10/2026	584,519	0.01
USD 395,000	Takeda Pharmaceutical 5% 26/11/2028	389,315	0.01	EUR 180,000	Allied Universal Holdco /Allied Universal Finance /Atlas Luxco 4 3.625% 1/6/2028	155,956	0.00
		9,655,468	0.19	USD 3,142,000	Allied Universal Holdco /Allied Universal Finance /Atlas Luxco 4 4.625% 1/6/2028	2,615,791	0.05
	<b>Jersey</b>			USD 3,477,000	Allied Universal Holdco /Allied Universal Finance /Atlas Luxco 4 4.625% 1/6/2028	2,859,570	0.06
GBP 220,000	AA Bond 4.875% 31/7/2043	260,885	0.00	GBP 156,000	Allied Universal Holdco /Allied Universal Finance /Atlas Luxco 4 4.875% 1/6/2028	153,779	0.00
EUR 541,000	Adient Global 3.5% 15/8/2024	563,423	0.01	EUR 100,000	Altice Financing 2.25% 15/1/2025	99,428	0.00
USD 331,000	Aptiv 3.1% 1/12/2051	197,016	0.00	EUR 189,000	Altice Financing 3% 15/1/2028	160,171	0.00
USD 380,000	Aptiv / Aptiv 3.25% 1/3/2032	316,082	0.01	EUR 620,000	Altice Financing 4.25% 15/8/2029*	530,704	0.01
USD 4,000,000	Boyce Park Clo 6.403% 21/4/2035	3,897,055	0.08	USD 1,056,000	Altice Financing 5% 15/1/2028	878,750	0.02
USD 3,000,000	Boyce Park Clo 6.753% 21/4/2035	2,832,365	0.05	USD 3,788,000	Altice Financing 5.75% 15/8/2029	3,119,550	0.06
GBP 181,000	CPUK Finance 4.5% 28/8/2027	189,749	0.00	USD 4,735,000	Altice France 10.5% 15/5/2027	3,891,245	0.08
GBP 320,000	CPUK Finance 4.875% 28/2/2047	373,547	0.01	USD 3,138,129	ARD Finance 6.5% 30/6/2027*	2,569,626	0.05
GBP 658,000	Galaxy Bidco 6.5% 31/7/2026*	732,850	0.01	EUR 500,000	Aroundtown 3.375% 23/12/2171*	292,864	0.01
USD 726,831	Galaxy Pipeline Assets Bidco 2.94% 30/9/2040	575,735	0.01	GBP 120,000	Aroundtown 4.75% 25/6/2171	75,929	0.00
GBP 378,000	HSBC Bank Capital Funding Sterling 1 5.844% 10/5/2031	469,180	0.01	USD 2,277,000	Camelot Finance 4.5% 1/11/2026	2,090,263	0.04
		10,407,887	0.19	EUR 226,000	Cidron Aida Finco 5% 1/4/2028	212,141	0.01
	<b>Kazakhstan</b>			GBP 366,000	Cidron Aida Finco 6.25% 1/4/2028*	381,907	0.01
USD 339,000	KazMunayGas National 3.5% 14/4/2033	256,030	0.00	EUR 100,000	Cirsa Finance International 4.5% 15/3/2027	93,660	0.00
	<b>Kuwait</b>			EUR 376,000	Cirsa Finance International 4.75% 22/5/2025*	391,698	0.01
USD 600,000	Burgan Bank SAK 5.749% 31/12/2171	557,874	0.01	EUR 381,701	Codere Finance 2 Luxembourg 11% 30/9/2026	363,893	0.01
	<b>Liberia</b>			EUR 117,538	Codere Finance 2 Luxembourg 12.75% 30/11/2027	62,725	0.00
USD 620,000	Royal Caribbean Cruises 5.375% 15/7/2027	546,530	0.01	EUR 436,000	Cullinan Holdco 4.625% 15/10/2026	412,222	0.01
USD 334,000	Royal Caribbean Cruises 5.5% 31/8/2026	302,651	0.01	EUR 137,000	Dana Financing Luxembourg 3% 15/7/2029	116,135	0.00
USD 487,000	Royal Caribbean Cruises 5.5% 1/4/2028	424,679	0.01	USD 863,000	EIG Pearl 3.545% 31/8/2036	724,920	0.01
USD 768,000	Royal Caribbean Cruises 7.25% 15/1/2030	768,990	0.02	USD 1,281,000	EIG Pearl 4.387% 30/11/2046	979,485	0.02
USD 731,000	Royal Caribbean Cruises 8.25% 15/1/2029	757,372	0.01	EUR 600,000	European TopSoho 4% 18/10/2021***	588,803	0.01
USD 1,715,000	Royal Caribbean Cruises 9.25% 15/1/2029	1,820,644	0.04	USD 2,315,000	EverArc Escrow 5% 30/10/2029	1,848,342	0.04

\*All or a portion of this security represents a security on loan.

\*\*\*This security is in default, see Note 2(b)

The notes on pages 986 to 999 form an integral part of these financial statements.

# Global Multi-Asset Income Fund continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
EUR 675,000	Garfunkelux Holdco 3 6.75% 1/11/2025	585,720	0.01	USD 1,308,000	Greenko Solar Mauritius 5.95% 29/7/2026	1,212,634	0.02
GBP 334,000	Garfunkelux Holdco 3 7.75% 1/11/2025	326,556	0.01	USD 700,000	Greenko Wind Projects Mauritius 5.5% 6/4/2025	661,911	0.01
USD 2,626,000	Herens Holdco 4.75% 15/5/2028	2,156,028	0.04	USD 599,652	India Cleantech Energy 4.7% 10/8/2026	532,971	0.01
EUR 594,000	Herens Midco 5.25% 15/5/2029	431,294	0.01	USD 463,000	India Green Energy 5.375% 29/4/2024*	450,268	0.01
USD 758,000	ION Trading Technologies 5.75% 15/5/2028	615,871	0.01	USD 700,000	India Green Power 4% 22/2/2027	596,750	0.01
USD 570,000	Kenbourne Invest 4.7% 22/1/2028*	399,219	0.01	USD 1,058,000	Network i2i 5.65% 15/4/2171	1,009,475	0.02
EUR 100,000	Kleopatra 2 6.5% 1/9/2026	60,707	0.00	USD 682,000	UPL 5.25% 27/11/2171*	501,964	0.01
EUR 676,000	Kleopatra Finco 4.25% 1/3/2026*	608,559	0.01			7,958,313	0.15
EUR 99,232	Lincoln Financing 3.625% 1/4/2024	105,501	0.00		<b>Mexico</b>		
USD 1,375,000	Millicom International Cellular 4.5% 27/4/2031	1,117,645	0.02	USD 200,000	Alpek 3.25% 25/2/2031	161,997	0.00
USD 617,400	Millicom International Cellular 5.125% 15/1/2028	547,052	0.01	USD 350,000	America Movil 3.625% 22/4/2029	318,062	0.01
EUR 100,000	Monitchem HoldCo 2 9.5% 15/9/2026	105,764	0.00	USD 250,000	America Movil 4.375% 22/4/2049	213,611	0.00
EUR 617,000	Monitchem HoldCo 3 5.25% 15/3/2025*	648,529	0.01	USD 622,000	Banco Mercantil del Norte 5.875% 24/1/2172	557,272	0.01
USD 844,000	Nexa Resources 5.375% 4/5/2027*	798,860	0.02	USD 601,000	BBVA Bancomer 5.125% 18/1/2033	542,082	0.01
USD 354,000	Puma International Financing 5% 24/1/2026	323,439	0.01	USD 606,000	Cemex 5.125% 8/9/2171	549,131	0.01
USD 299,000	Puma International Financing 5.125% 6/10/2024	287,040	0.00	USD 210,000	Coca-Cola Femsa 1.85% 1/9/2032	159,242	0.01
EUR 599,000	Rossini 6.75% 30/10/2025	641,142	0.01	USD 594,000	Comision Federal de Electricidad 4.688% 15/5/2029	532,711	0.01
EUR 575,000	SES 2.875% 27/8/2171	518,907	0.01	USD 588,000	Comision Federal de Electricidad 4.875% 15/1/2024	582,288	0.01
EUR 300,000	SES 5.625% 29/1/2172	316,543	0.01	USD 150,000	Fomento Economico Mexicano 3.5% 16/1/2050	113,323	0.00
EUR 150,000	Stena International 7.25% 15/2/2028	161,107	0.00	USD 605,000	Kimberly-Clark de Mexico 2.431% 1/7/2031	496,100	0.01
EUR 808,000	Summer BC Holdco B 5.75% 31/10/2026	763,307	0.01	USD 1,150,000	Mexico City Airport Trust 4.25% 31/10/2026	1,076,987	0.02
USD 1,138,000	Telecom Italia Capital 6% 30/9/2034	945,555	0.02	USD 520,000	Mexico Government International Bond 3.75% 11/1/2028	486,460	0.01
USD 2,026,000	Telecom Italia Capital 6.375% 15/11/2033*	1,753,940	0.03	USD 1,009,000	Mexico Government International Bond 4.35% 15/1/2047	777,548	0.01
USD 138,000	Telecom Italia Capital 7.2% 18/7/2036	120,770	0.00	USD 1,413,000	Mexico Government International Bond 4.5% 22/4/2029*	1,343,056	0.03
USD 424,000	Telecom Italia Capital 7.721% 4/6/2038	382,937	0.01	USD 914,000	Mexico Government International Bond 4.75% 8/3/2044	757,916	0.01
EUR 142,000	Telecom Italia Finance 7.75% 24/1/2033	161,077	0.00	USD 225,000	Mexico Government International Bond 4.875% 19/5/2033	208,688	0.00
USD 1,600,000	Telenet Finance Luxembourg Notes 5.5% 1/3/2028*	1,507,600	0.03	USD 280,000	Mexico Government International Bond 6.35% 9/2/2035	287,140	0.01
		43,130,540	0.83	USD 1,033,000	Petroleos Mexicanos 5.95% 28/1/2031	791,877	0.02
	<b>Marshall Islands</b>			USD 1,981,000	Petroleos Mexicanos 6.7% 16/2/2032	1,584,800	0.03
USD 475,000	Danaos 8.5% 1/3/2028	464,601	0.01	USD 1,719,000	Petroleos Mexicanos 6.75% 21/9/2047	1,113,396	0.02
	<b>Mauritius</b>						
USD 2,200,000	CA Magnum 5.375% 31/10/2026*	2,040,390	0.04				
USD 700,000	CA Magnum 5.375% 31/10/2026	649,215	0.01				
USD 317,000	Greenko Solar Mauritius 5.55% 29/1/2025	302,735	0.01				

\*All or a portion of this security represents a security on loan.

The notes on pages 986 to 999 form an integral part of these financial statements.

# Global Multi-Asset Income Fund continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 245,000	Petroleos Mexicanos 6.875% 4/8/2026	233,730	0.00	USD 110,000	LyondellBasell Industries 4.625% 26/2/2055	86,913	0.00
USD 558,000	Petroleos Mexicanos 8.75% 2/6/2029*	527,924	0.01	USD 955,000	Mong Duong Finance 5.125% 7/5/2029	821,135	0.02
USD 530,000	Trust Fibra Uno 5.25% 30/1/2026	507,355	0.01	EUR 300,000	Naturgy Finance 2.374% 23/2/2172	278,345	0.01
		13,922,696	0.26	EUR 100,000	Naturgy Finance 3.375% 24/4/2171	103,047	0.00
	<b>Mongolia</b>			USD 491,000	NXP / NXP Funding / NXP USA 2.5% 11/5/2031	386,215	0.01
USD 235,000	Mongolia Government International Bond 5.125% 7/4/2026	215,613	0.00	USD 282,000	NXP / NXP Funding / NXP USA 2.65% 15/2/2032	220,714	0.00
USD 400,000	Mongolia Government International Bond 8.65% 19/1/2028	408,000	0.01	USD 182,000	NXP / NXP Funding / NXP USA 3.25% 11/5/2041	126,353	0.00
		623,613	0.01	USD 402,000	NXP / NXP Funding / NXP USA 4.3% 18/6/2029	372,101	0.01
	<b>Morocco</b>			EUR 303,000	Promontoria 264 6.375% 1/3/2027	311,755	0.01
USD 628,000	Morocco Government International Bond 2.375% 15/12/2027	536,155	0.01	EUR 225,000	Repsol International Finance 3.75% 11/6/2171*	222,879	0.01
USD 1,364,000	Morocco Government International Bond 3% 15/12/2032	1,040,050	0.02	EUR 590,000	Repsol International Finance 4.247% 11/12/2171*	562,631	0.01
		1,576,205	0.03	EUR 300,000	Saipem Finance International 2.625% 7/1/2025	306,566	0.01
	<b>Netherlands</b>			EUR 200,000	Saipem Finance International 3.375% 15/7/2026	200,272	0.00
EUR 300,000	Abertis Infraestructuras Finance 3.248% 24/2/2172	287,280	0.01	USD 811,000	Sensata Technologies 4% 15/4/2029	712,768	0.01
EUR 1,500,000	ABN AMRO Bank 4.375% 22/9/2171	1,474,295	0.03	USD 281,000	Sensata Technologies 5% 1/10/2025	273,661	0.01
EUR 400,000	ATF Netherlands 7.078% 20/1/2172	257,948	0.00	USD 901,000	Sensata Technologies 5.875% 1/9/2030	857,184	0.02
EUR 100,000	Axalta Coating Systems Dutch B 3.75% 15/1/2025	104,812	0.00	USD 75,000	Shell International Finance 3% 26/11/2051	51,428	0.00
USD 920,000	Braskem Netherlands Finance 7.25% 13/2/2033	898,150	0.02	USD 565,000	Siemens Financieringsmaatschappij 2.875% 11/3/2041	419,466	0.01
USD 1,720,000	Clear Channel International 6.625% 1/8/2025	1,685,437	0.03	EUR 220,318	Summer BidCo 9% 15/11/2025	184,729	0.00
USD 490,000	Cooperatieve Rabobank 1.339% 24/6/2026	441,909	0.01	EUR 444,970	Summer BidCo 9% 15/11/2025	368,852	0.01
USD 555,000	Cooperatieve Rabobank 1.98% 15/12/2027	483,196	0.01	EUR 300,000	Telefonica Europe 3.875% 22/9/2171*	296,040	0.01
USD 108,000	Deutsche Telekom International Finance 8.75% 15/6/2030	127,561	0.00	EUR 1,200,000	Telefonica Europe 6.135% 2/3/2030	1,227,386	0.02
USD 2,215,000	Diamond BC 4.625% 1/10/2029	1,816,865	0.03	EUR 400,000	Telefonica Europe 7.125% 23/8/2028	437,459	0.01
USD 1,533,000	Elastic 4.125% 15/7/2029	1,258,689	0.02	EUR 100,000	Teva Pharmaceutical Finance Netherlands II 1.25% 31/3/2023	106,260	0.00
USD 775,000	Enel Finance International 1.375% 12/7/2026	671,997	0.01	EUR 100,000	Teva Pharmaceutical Finance Netherlands II 1.625% 15/10/2028	81,292	0.00
EUR 100,000	Energizer Gamma Acquisition 3.5% 30/6/2029	84,900	0.00	EUR 276,000	Teva Pharmaceutical Finance Netherlands II 3.75% 9/5/2027	262,365	0.01
USD 296,000	Equate Petrochemical 2.625% 28/4/2028*	259,663	0.01	EUR 100,000	Teva Pharmaceutical Finance Netherlands II 4.375% 9/5/2030	89,628	0.00
USD 435,000	Equate Petrochemical 4.25% 3/11/2026	419,264	0.01	EUR 256,000	Teva Pharmaceutical Finance Netherlands II 4.5% 1/3/2025	269,588	0.01
USD 6,930,000	ING Groep 3.875% 16/11/2171	5,376,047	0.10	EUR 700,000	Teva Pharmaceutical Finance Netherlands II 6% 31/1/2025*	757,194	0.02
USD 200,000	ING Groep 4.1% 2/10/2023	198,334	0.00				
USD 280,000	ING Groep 5.75% 16/11/2026	259,268	0.01				
USD 600,000	ING Groep 6.5% 16/10/2171*	574,240	0.01				
USD 2,461,000	ING Groep 6.75% 16/4/2171	2,416,631	0.05				
EUR 600,000	LeasePlan 7.375% 29/5/2024	635,351	0.01				

\*All or a portion of this security represents a security on loan.

# Global Multi-Asset Income Fund continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 200,000	Teva Pharmaceutical Finance Netherlands III 3.15% 1/10/2026	175,293	0.00	USD 661,000	AES Panama Generation 4.375% 31/5/2030	579,201	0.01
USD 468,000	Teva Pharmaceutical Finance Netherlands III 4.75% 9/5/2027	424,715	0.01	USD 712,000	Banco Latinoamericano de Comercio Exterior 2.375% 14/9/2025	656,019	0.01
USD 680,000	Teva Pharmaceutical Finance Netherlands III 6% 15/4/2024	677,459	0.01	USD 989,000	Banco Nacional de Panama 2.5% 11/8/2030	791,781	0.02
USD 200,000	Teva Pharmaceutical Finance Netherlands III 6.75% 1/3/2028	194,058	0.00	USD 1,954,000	Carnival 4% 1/8/2028	1,661,818	0.03
USD 400,000	Teva Pharmaceutical Finance Netherlands III 7.125% 31/1/2025	405,200	0.01	USD 3,769,000	Carnival 5.75% 1/3/2027	3,089,412	0.06
EUR 172,000	Trivium Packaging Finance 3.75% 15/8/2026	167,284	0.00	USD 1,882,000	Carnival 6% 1/5/2029	1,457,985	0.02
USD 1,824,000	Trivium Packaging Finance 5.5% 15/8/2026	1,720,935	0.03	USD 357,000	Carnival 7.625% 1/3/2026	322,086	0.01
EUR 242,000	Trivium Packaging Finance 6.404% 15/8/2026	253,679	0.00	EUR 255,000	Carnival 7.625% 1/3/2026	241,497	0.00
USD 4,158,000	Trivium Packaging Finance 8.5% 15/8/2027	3,956,514	0.08	USD 578,000	Carnival 9.875% 1/8/2027	589,028	0.01
EUR 157,000	United 4.875% 1/7/2024	161,749	0.00	EUR 838,000	Carnival 10.125% 1/2/2026*	933,360	0.02
USD 1,836,000	UPC Broadband Finco 4.875% 15/7/2031	1,539,302	0.03	USD 679,000	Carnival 10.5% 1/2/2026	703,417	0.01
EUR 525,000	VZ Secured Financing 3.5% 15/1/2032	437,539	0.01	USD 1,443,000	Panama Government International Bond 2.252% 29/9/2032	1,074,101	0.02
EUR 400,000	ZF Europe Finance 2% 23/2/2026	388,305	0.01	USD 605,000	Panama Government International Bond 3.16% 23/1/2030	520,026	0.01
EUR 200,000	ZF Europe Finance 2.5% 23/10/2027	185,808	0.00	USD 501,000	Panama Government International Bond 3.298% 19/1/2033	407,748	0.01
USD 1,214,000	Ziggo 4.875% 15/1/2030	1,030,383	0.02	USD 915,000	Panama Government International Bond 3.875% 17/3/2028	858,107	0.02
USD 1,370,000	Ziggo Bond 5.125% 28/2/2030	1,096,363	0.02	USD 1,337,000	Panama Government International Bond 4.5% 15/5/2047	1,031,793	0.02
USD 466,000	Ziggo Bond 6% 15/1/2027	431,504	0.01			16,436,475	0.31
		43,372,153	0.84		<b>Paraguay</b>		
	<b>Nigeria</b>			USD 397,000	Paraguay Government International Bond 5% 15/4/2026	387,342	0.01
USD 869,000	Nigeria Government International Bond 7.625% 28/11/2047	590,920	0.01	USD 997,000	Paraguay Government International Bond 5.4% 30/3/2050*	834,955	0.02
USD 583,000	Nigeria Government International Bond 8.375% 24/3/2029	497,736	0.01	USD 1,415,000	Paraguay Government International Bond 5.4% 30/3/2050	1,185,016	0.02
		1,088,656	0.02	USD 945,000	Paraguay Government International Bond 5.6% 13/3/2048*	811,956	0.01
	<b>Oman</b>					3,219,269	0.06
USD 1,577,000	Oman Government International Bond 6.5% 8/3/2047	1,476,466	0.03		<b>Peru</b>		
USD 1,136,000	OQ SAOC 5.125% 6/5/2028	1,099,813	0.02	USD 1,122,000	Kallpa Generacion 4.875% 24/5/2026	1,074,332	0.02
		2,576,279	0.05	USD 1,144,000	Peruvian Government International Bond 2.392% 23/1/2026	1,065,688	0.02
	<b>Pakistan</b>			USD 614,000	Peruvian Government International Bond 2.783% 23/1/2031	506,203	0.01
USD 2,400,000	Pakistan Government International Bond 6% 8/4/2026	1,092,000	0.02				
USD 685,000	Pakistan Government International Bond 7.375% 8/4/2031	301,400	0.01				
		1,393,400	0.03				
	<b>Panama</b>						
USD 1,269,000	Aeropuerto Internacional de Tocumen 4% 11/8/2041	1,027,021	0.02				
USD 626,000	Aeropuerto Internacional de Tocumen 5.125% 11/8/2061	492,075	0.01				

\*All or a portion of this security represents a security on loan.

The notes on pages 986 to 999 form an integral part of these financial statements.

# Global Multi-Asset Income Fund continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 395,000	Peruvian Government International Bond 3% 15/1/2034	311,104	0.01		<b>Saudi Arabia</b>		
USD 1,280,000	SAN Miguel Industrias Pet / NG PET R&P Latin America 3.5% 2/8/2028	1,062,515	0.02	USD 200,000	Saudi Arabian Oil 1.25% 24/11/2023	194,000	0.00
		4,019,842	0.08	USD 2,134,000	Saudi Government International Bond 3.25% 17/11/2051	1,475,953	0.03
				USD 614,000	Saudi Government International Bond 4.375% 16/4/2029	599,418	0.01
	<b>Philippines</b>			USD 905,000	Saudi Government International Bond 4.75% 18/1/2028	897,081	0.02
USD 580,000	Globe Telecom 4.2% 2/5/2171	537,222	0.01	USD 1,200,000	Saudi Government International Bond 5% 18/1/2053	1,099,500	0.02
USD 812,000	Philippine Government International Bond 2.95% 5/5/2045	579,565	0.01			4,265,952	0.08
USD 522,000	Philippine Government International Bond 3.7% 1/3/2041	422,168	0.01		<b>Singapore</b>		
		1,538,955	0.03	USD 781,000	ABJA Investment 5.95% 31/7/2024	779,169	0.01
	<b>Poland</b>			USD 372,000	Continuum Energy Levanter 4.5% 9/2/2027	328,290	0.01
USD 305,000	Canpack / Canpack US 3.125% 1/11/2025	270,146	0.01	USD 668,670	Continuum Energy Levanter 4.5% 9/2/2027	590,101	0.01
EUR 725,000	Republic of Poland Government International Bond 4.25% 14/2/2043	743,308	0.02	USD 1,624,000	Global Prime Capital 5.95% 23/1/2025*	1,567,521	0.03
USD 690,000	Republic of Poland Government International Bond 5.75% 16/11/2032*	723,680	0.01	USD 131,012	JGC Ventures 0% 30/6/2025	28,756	0.00
		1,737,134	0.04	USD 2,103,197	JGC Ventures 3% 30/6/2025	721,887	0.02
				USD 1,200,000	Medco Oak Tree 7.375% 14/5/2026	1,173,000	0.02
	<b>Portugal</b>			USD 1,673,529	Modernland Overseas 3% 30/4/2027	457,263	0.01
EUR 200,000	Banco Espirito Santo 2.625% 8/5/2017***	30,848	0.00	USD 43,927	Modernland Overseas 3% 30/4/2027	10,839	0.00
EUR 2,000,000	Banco Espirito Santo 4% 21/1/2019***	308,474	0.01	USD 724,000	Theta Capital 8.125% 22/1/2025	607,112	0.01
EUR 200,000	Banco Espirito Santo 4.75% 15/1/2018***	30,847	0.00	USD 872,000	TML 4.35% 9/6/2026	802,517	0.01
EUR 200,000	EDP - Energias de Portugal 1.7% 20/7/2080	192,424	0.00			7,066,455	0.13
EUR 400,000	EDP - Energias de Portugal 1.875% 2/8/2081	367,829	0.01		<b>South Africa</b>		
EUR 100,000	EDP - Energias de Portugal 5.943% 23/4/2083	104,988	0.00	USD 900,000	Republic of South Africa Government International Bond 4.85% 30/9/2029	795,375	0.01
		1,035,410	0.02	USD 1,926,000	Republic of South Africa Government International Bond 5% 12/10/2046	1,319,310	0.03
	<b>Romania</b>			USD 615,000	Republic of South Africa Government International Bond 5.875% 20/4/2032	549,656	0.01
EUR 400,000	RCS & RDS 2.5% 5/2/2025	399,912	0.01			2,664,341	0.05
EUR 1,445,000	Romanian Government International Bond 2.124% 16/7/2031*	1,105,873	0.02		<b>South Korea</b>		
EUR 974,000	Romanian Government International Bond 2.5% 8/2/2030	821,716	0.02	USD 373,000	POSCO 5.625% 17/1/2026	373,936	0.01
EUR 926,000	Romanian Government International Bond 2.875% 11/3/2029	836,745	0.02	USD 404,000	POSCO 5.75% 17/1/2028	408,513	0.01
USD 1,102,000	Romanian Government International Bond 5.25% 25/11/2027	1,069,629	0.02	USD 200,000	POSCO 5.875% 17/1/2033	206,915	0.00
USD 194,000	Romanian Government International Bond 7.625% 17/1/2053	210,490	0.00	USD 850,000	Shinhan Financial 2.875% 12/11/2171	741,580	0.01
		4,444,365	0.09	USD 235,000	Woori Bank 4.25% 4/4/2171	224,937	0.01
						1,955,881	0.04
					<b>Spain</b>		
				EUR 200,000	Banco Bilbao Vizcaya Argentaria 5.875% 24/12/2171	210,048	0.00
				EUR 3,400,000	Banco Bilbao Vizcaya Argentaria 6% 29/6/2171*	3,553,306	0.07

\*All or a portion of this security represents a security on loan.  
 \*\*\*This security is in default, see Note 2(b)

# Global Multi-Asset Income Fund continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
EUR 1,600,000	Banco Bilbao Vizcaya Argentaria 6% 15/10/2171	1,642,564	0.03	USD 1,156,000	Sri Lanka Government International Bond 7.55% 28/3/2030	424,677	0.01
EUR 300,000	Banco de Sabadell 2% 17/1/2030	291,101	0.01	USD 1,246,000	Sri Lanka Government International Bond 7.85% 14/3/2029	457,905	0.01
EUR 2,000,000	Banco de Sabadell 2.5% 15/4/2031	1,895,690	0.04			1,897,698	0.04
EUR 100,000	Banco de Sabadell 5.25% 7/2/2029	103,759	0.00		<b>Sweden</b>		
USD 200,000	Banco Santander 1.849% 25/3/2026	177,197	0.00	EUR 164,000	Dometic 3% 8/5/2026	154,517	0.00
USD 200,000	Banco Santander 2.746% 28/5/2025	187,400	0.00	EUR 168,000	Fastighets Balder 2.873% 2/6/2081	139,299	0.00
EUR 2,000,000	Banco Santander 4.375% 14/4/2171	1,855,761	0.04	EUR 600,000	Heimstaden Bostad 2.625% 1/5/2171	410,313	0.01
USD 200,000	Banco Santander 4.379% 12/4/2028	187,750	0.00	EUR 260,000	Heimstaden Bostad 3.375% 15/1/2026*	182,587	0.00
EUR 1,800,000	Bankinter 7.375% 15/8/2028	1,906,148	0.04	EUR 54,196	Intrum 3.125% 15/7/2024	56,193	0.00
EUR 1,000,000	CaixaBank 5.25% 23/6/2171	942,879	0.02	EUR 400,000	Intrum 4.875% 15/8/2025*	399,989	0.01
EUR 1,000,000	CaixaBank 5.875% 9/1/2172	974,673	0.02	EUR 200,000	Intrum 9.25% 15/3/2028*	216,059	0.01
EUR 1,200,000	CaixaBank 6.375% 19/12/2171	1,271,914	0.02	USD 400,000	Skandinaviska Enskilda Banken 6.875% 30/12/2171*	392,267	0.01
EUR 3,000,000	CaixaBank 6.75% 13/9/2171	3,157,879	0.06	EUR 211,000	Verisure 3.25% 15/2/2027	194,152	0.00
EUR 100,000	Cellnex Finance 1% 15/9/2027	88,918	0.00	EUR 149,000	Verisure 7.288% 15/4/2025	158,602	0.00
EUR 500,000	Cellnex Finance 1.5% 8/6/2028	444,073	0.01	EUR 344,000	Verisure 9.25% 15/10/2027	387,525	0.01
EUR 700,000	Cellnex Telecom 0.75% 20/11/2031	603,158	0.01	EUR 256,000	Volvo Car 2.5% 7/10/2027	242,160	0.01
EUR 100,000	Cellnex Telecom 1% 20/4/2027	91,259	0.00			2,933,663	0.06
EUR 200,000	Cellnex Telecom 1.75% 23/10/2030	165,718	0.01		<b>Switzerland</b>		
EUR 328,000	Food Service Project 5.5% 21/1/2027	326,177	0.01	USD 250,000	Credit Suisse 3.625% 9/9/2024	236,343	0.01
EUR 110,000	Grupo Antolin-Irausa 3.375% 30/4/2026	99,467	0.00	USD 510,000	Credit Suisse 5.25% 11/2/2172	352,703	0.01
EUR 392,000	Grupo Antolin-Irausa 3.5% 30/4/2028*	308,989	0.00	USD 4,950,000	Credit Suisse 6.25% 18/12/2171	4,088,487	0.08
EUR 500,000	International Consolidated Airlines 1.125% 18/5/2028	437,347	0.01	USD 470,000	Credit Suisse 6.25% 18/12/2171	388,200	0.01
EUR 300,000	International Consolidated Airlines 3.75% 25/3/2029	260,955	0.01	USD 600,000	Credit Suisse 7.5% 11/6/2171	548,377	0.01
EUR 789,000	Lorca Telecom Bondco 4% 18/9/2027	759,777	0.02	USD 761,000	Credit Suisse 7.5% 11/6/2171	695,524	0.01
USD 200,000	Telefonica Emisiones 4.103% 8/3/2027	189,235	0.00	USD 2,925,000	Credit Suisse 7.5% 17/1/2172	2,563,624	0.05
USD 195,000	Telefonica Emisiones 4.895% 6/3/2048	155,010	0.00	GBP 975,000	Credit Suisse 7.75% 10/3/2026	1,199,347	0.02
USD 240,000	Telefonica Emisiones 5.213% 8/3/2047	199,897	0.01	USD 220,000	UBS 1.008% 30/7/2024	215,849	0.00
		22,488,049	0.44	USD 200,000	UBS 1.364% 30/1/2027	176,333	0.00
	<b>Sri Lanka</b>			USD 2,540,000	UBS 4.375% 10/8/2171	2,003,367	0.04
USD 1,751,000	Sri Lanka Government International Bond 6.35% 28/6/2024	639,321	0.01	USD 750,000	UBS 4.875% 12/8/2171	658,042	0.01
USD 1,026,000	Sri Lanka Government International Bond 6.85% 14/3/2024	375,795	0.01	USD 400,000	UBS 5.125% 29/7/2171*	369,782	0.01
				USD 4,388,000	UBS 7% 31/7/2171*	4,383,035	0.08
				USD 870,000	UBS 7% 19/2/2172	867,380	0.02
						18,746,393	0.36
					<b>Thailand</b>		
				USD 1,702,000	Bangkok Bank Hong Kong 3.733% 25/9/2034	1,444,628	0.03
				USD 1,602,000	Kasikornbank Hong Kong 5.275% 14/4/2171*	1,521,900	0.03
				USD 335,000	TMBThanachart Bank 4.9% 2/6/2171	317,413	0.01
						3,283,941	0.07
					<b>Ukraine</b>		
				USD 705,000	Ukraine Government International Bond 7.253% 15/3/2035	123,431	0.00

\*All or a portion of this security represents a security on loan.

The notes on pages 986 to 999 form an integral part of these financial statements.



# Global Multi-Asset Income Fund continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 333,000	Ukraine Government International Bond 7.75% 1/9/2029	64,212	0.00	GBP 378,000	Gatwick Airport Finance 4.375% 7/4/2026	422,086	0.01
USD 749,000	Ukraine Government International Bond 8.994% 1/2/2026	145,085	0.01	GBP 100,000	Greene King Finance 5.512% 15/12/2034	92,788	0.00
		332,728	0.01	GBP 100,000	Greene King Finance 5.792% 15/3/2036	93,865	0.00
	<b>United Kingdom</b>			USD 293,000	Harbour Energy 5.5% 15/10/2026	271,365	0.01
USD 570,000	Antofagasta 2.375% 14/10/2030	452,026	0.01	GBP 500,000	Heathrow Finance 4.125% 1/9/2029	514,581	0.01
USD 75,000	Aon Global 3.875% 15/12/2025	72,230	0.00	GBP 100,000	Heathrow Finance 4.75% 1/3/2024	119,659	0.00
USD 175,000	Aon Global 4.6% 14/6/2044	152,343	0.00	USD 400,000	HSBC 2.633% 7/11/2025	378,813	0.01
USD 320,213	Ardonagh Midco 2 11.5% 15/1/2027*	300,796	0.01	USD 513,000	HSBC 3.803% 11/3/2025	502,374	0.01
USD 10,000	AstraZeneca 6.45% 15/9/2037	11,231	0.00	USD 335,000	HSBC 4% 9/9/2171	291,003	0.01
USD 833,423	Avianca Midco 2 9% 1/12/2028	692,262	0.01	USD 760,000	HSBC 4.18% 9/12/2025	739,331	0.01
GBP 1,625,000	Aviva 6.875% 15/12/2171	1,812,778	0.03	USD 300,000	HSBC 4.25% 14/3/2024	295,347	0.01
USD 400,000	Barclays 3.65% 16/3/2025	384,265	0.01	USD 340,000	HSBC 4.583% 19/6/2029	318,873	0.01
USD 855,000	Barclays 3.932% 7/5/2025	832,259	0.02	USD 3,925,000	HSBC 4.6% 17/6/2171*	3,172,705	0.06
USD 1,540,000	Barclays 4.375% 15/12/2171*	1,207,044	0.02	USD 350,000	HSBC 5.25% 14/3/2044	314,786	0.01
USD 395,000	Barclays 4.836% 9/5/2028	368,596	0.01	USD 632,000	HSBC 6% 22/11/2171	586,180	0.01
USD 525,000	Barclays 5.088% 20/6/2030	485,370	0.01	USD 400,000	HSBC 6.375% 17/3/2171	391,128	0.01
USD 1,039,000	Barclays 5.2% 12/5/2026	1,011,366	0.02	USD 1,612,000	HSBC 6.375% 30/9/2171*	1,577,946	0.03
USD 8,200,000	Barclays 6.125% 15/12/2171	7,720,740	0.15	USD 1,178,000	HSBC 7.39% 3/11/2028	1,244,925	0.02
GBP 2,179,000	Barclays 6.375% 15/3/2171	2,469,851	0.05	USD 610,000	HSBC 8.113% 3/11/2033	669,856	0.01
GBP 1,000,000	Barclays 7.125% 15/9/2171	1,166,309	0.02	USD 2,540,000	HSBC Bank 5.401% 19/12/2171	1,999,234	0.04
USD 1,500,000	Barclays 8% 15/9/2171	1,486,487	0.03	EUR 308,000	INEOS Finance 6.625% 15/5/2028*	323,695	0.01
USD 7,725,000	Barclays 8% 15/12/2171*	7,548,869	0.15	EUR 100,000	INEOS Quattro Finance 1 3.75% 15/7/2026	92,109	0.00
GBP 1,150,000	Barclays 8.875% 15/12/2171	1,408,298	0.03	EUR 326,000	INEOS Quattro Finance 2 2.5% 15/1/2026	307,014	0.01
USD 641,000	Barclays Bank 0% 4/2/2025	846,855	0.02	EUR 300,000	International Consolidated Airlines 1.5% 4/7/2027*	261,525	0.01
USD 620,000	BAT International Finance 3.95% 15/6/2025	600,080	0.01	EUR 100,000	Jaguar Land Rover Automotive 6.875% 15/11/2026	101,172	0.00
EUR 700,000	BCP V Modular Services Finance II 4.75% 30/11/2028	641,296	0.01	GBP 200,000	Jerrold Finco 5.25% 15/1/2027	208,424	0.00
GBP 300,000	BCP V Modular Services Finance II 6.125% 30/11/2028	313,497	0.01	GBP 250,000	Just 5% 30/3/2171*	217,484	0.00
GBP 500,000	Bellis Acquisition 3.25% 16/2/2026	503,878	0.01	GBP 875,000	Legal & General 5.625% 24/9/2171	906,768	0.02
GBP 855,000	Bellis Acquisition 4.5% 16/2/2026	890,100	0.02	USD 290,000	Liquid Telecommunications Financing 5.5% 4/9/2026	205,288	0.00
USD 4,075,000	BP Capital Markets 4.875% 22/12/2171	3,727,881	0.07	USD 700,000	Lloyds Banking 3.87% 9/7/2025	681,428	0.01
USD 400,000	British Telecommunications 4.875% 23/11/2081	325,478	0.01	USD 450,000	Lloyds Banking 4.45% 8/5/2025	438,778	0.01
GBP 650,000	BUPA Finance 4% 24/3/2171	554,534	0.01	USD 1,050,000	Lloyds Banking 4.582% 10/12/2025	1,009,737	0.02
GBP 455,000	Constellation Automotive Financing 4.875% 15/7/2027*	399,676	0.01	USD 390,000	Lloyds Banking 4.716% 11/8/2026	380,343	0.01
EUR 426,000	EC Finance 3% 15/10/2026	414,325	0.01	USD 3,595,000	Lloyds Banking 6.75% 27/9/2171	3,478,695	0.07
EUR 200,000	eG Global Finance 3.625% 7/2/2024*	200,038	0.00	USD 2,120,000	Lloyds Banking 7.5% 27/12/2171	2,083,435	0.04
USD 840,000	eG Global Finance 6.75% 7/2/2025	750,708	0.01	USD 1,543,000	Merlin Entertainments 5.75% 15/6/2026	1,465,731	0.03
USD 777,000	eG Global Finance 8.5% 30/10/2025	689,343	0.01	GBP 100,000	National Express 4.25% 26/2/2172	108,850	0.00
USD 200,000	EnQuest 11.625% 1/11/2027*	195,442	0.01				
USD 656,000	Fresnillo 4.25% 2/10/2050	508,252	0.01				

\* All or a portion of this security represents a security on loan.

# Global Multi-Asset Income Fund continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
GBP 1,201,000	Nationwide Building Society 5.75% 20/12/2171	1,320,626	0.03	GBP 108,000	Virgin Media Secured Finance 4.25% 15/1/2030	105,057	0.00
GBP 1,559,000	Nationwide Building Society 5.875% 20/12/2171*	1,798,783	0.03	GBP 361,000	Virgin Media Secured Finance 5% 15/4/2027*	408,940	0.01
USD 225,000	NatWest 2.359% 22/5/2024	223,076	0.00	GBP 200,000	Virgin Media Secured Finance 5.25% 15/5/2029	210,228	0.00
USD 435,000	NatWest 3.032% 28/11/2035	335,072	0.01	GBP 400,000	Vmed O2 UK Financing I 4% 31/1/2029	398,785	0.01
USD 300,000	NatWest 4.269% 22/3/2025	294,698	0.01	USD 214,000	Vmed O2 UK Financing I 4.25% 31/1/2031	171,948	0.00
GBP 900,000	NatWest 5.125% 31/12/2171	954,329	0.02	GBP 468,000	Vmed O2 UK Financing I 4.5% 15/7/2031	446,761	0.01
USD 700,000	NatWest 7.472% 10/11/2026	727,489	0.01	USD 1,080,000	Vmed O2 UK Financing I 4.75% 15/7/2031	895,428	0.02
USD 600,000	Neptune Energy Bondco 6.625% 15/5/2025	584,137	0.01	EUR 500,000	Vodafone 2.625% 27/8/2080	476,088	0.01
USD 200,000	Neptune Energy Bondco 6.625% 15/5/2025	194,712	0.00	EUR 100,000	Vodafone 3% 27/8/2080	85,676	0.00
GBP 358,000	Ocado 3.875% 8/10/2026*	338,430	0.01	USD 3,024,000	Vodafone 3.25% 4/6/2081	2,618,679	0.05
USD 244,000	Odeon Finco 12.75% 1/11/2027	227,093	0.00	EUR 200,000	Vodafone 4.2% 3/10/2078	194,658	0.00
GBP 218,000	Pinewood Finance 3.25% 30/9/2025	244,391	0.01	GBP 842,000	Vodafone 4.875% 3/10/2078	981,271	0.02
GBP 237,000	Premier Foods Finance 3.5% 15/10/2026	258,210	0.00	USD 6,762,000	Vodafone 7% 4/4/2079	6,638,448	0.13
USD 382,000	Rolls-Royce 3.625% 14/10/2025*	356,215	0.01			107,809,163	2.09
USD 3,706,000	Rolls-Royce 5.75% 15/10/2027	3,562,904	0.07		<b>United States</b>		
USD 630,000	Santander UK 1.673% 14/6/2027	549,749	0.01	USD 2,010,000	245 Park Avenue Trust 2017-245P 3.657% 5/6/2037	1,497,313	0.03
USD 200,000	Santander UK 2.469% 11/1/2028	175,131	0.00	USD 10,110,000	280 Park Avenue 2017-280P Mortgage Trust 6.7% 15/9/2034	9,251,103	0.18
GBP 3,672,000	Santander UK 6.75% 24/6/2171*	4,320,218	0.08	USD 640,000	7-Eleven 0.95% 10/2/2026	564,168	0.01
USD 325,000	Santander UK 6.833% 21/11/2026	330,334	0.01	USD 335,000	Abbott Laboratories 4.75% 30/11/2036	331,527	0.00
EUR 300,000	Sherwood Financing 4.5% 15/11/2026*	279,309	0.01	USD 90,000	Abbott Laboratories 4.9% 30/11/2046	87,883	0.00
GBP 200,000	Sherwood Financing 6% 15/11/2026	200,365	0.00	USD 412,000	AbbVie 3.6% 14/5/2025	396,397	0.01
USD 720,000	Standard Chartered 1.822% 23/11/2025	670,196	0.01	USD 646,000	AbbVie 3.8% 15/3/2025	626,250	0.01
USD 775,000	Standard Chartered 3.885% 15/3/2024	774,313	0.01	USD 100,000	AbbVie 4.05% 21/11/2039	83,884	0.00
USD 4,450,000	Standard Chartered 4.3% 19/2/2172*	3,626,933	0.07	USD 101,000	AbbVie 4.3% 14/5/2036	90,290	0.00
USD 600,000	Standard Chartered 6% 26/1/2172*	579,750	0.01	USD 527,000	AbbVie 4.4% 6/11/2042	453,951	0.01
GBP 272,000	Stonegate Pub Financing 2019 8% 13/7/2025*	310,420	0.01	USD 65,000	AbbVie 4.45% 14/5/2046	55,284	0.00
GBP 492,000	Stonegate Pub Financing 2019 8.25% 31/7/2025	569,873	0.01	USD 105,000	AbbVie 4.55% 15/3/2035	97,238	0.00
EUR 118,000	Synthomer 3.875% 1/7/2025	116,654	0.00	USD 426,000	AbbVie 4.7% 14/5/2045	374,712	0.00
GBP 661,000	Thames Water Kemble Finance 4.625% 19/5/2026	717,102	0.01	USD 500,000	AbbVie 4.875% 14/11/2048	453,143	0.01
GBP 219,945	Unique Pub Finance 5.659% 30/6/2027	265,911	0.01	USD 288,000	Acadia Healthcare 5.5% 1/7/2028	269,642	0.01
GBP 184,000	Unique Pub Finance 6.464% 30/3/2032	223,876	0.00	USD 143,550	Accredited Mortgage Loan Trust 2004-4 4.516% 25/1/2035	138,077	0.00
USD 334,000	Vedanta Resources Finance II 8.95% 11/3/2025	226,709	0.00	USD 1,046,000	ACI Worldwide 5.75% 15/8/2026	1,010,640	0.02
USD 1,185,000	Vedanta Resources Finance II 8.95% 11/3/2025	804,342	0.02	USD 751,000	Acrisure / Acrisure Finance 6% 1/8/2029	613,402	0.01
USD 730,000	Vedanta Resources Finance II 13.875% 21/1/2024	604,022	0.01	USD 1,798,000	Acuris Finance US / Acuris Finance 5% 1/5/2028	1,435,146	0.03
				USD 87,000	AdaptHealth 5.125% 1/3/2030	75,901	0.00
				USD 183,000	AdaptHealth 6.125% 1/8/2028	171,616	0.00
				USD 211,597	Adjustable Rate Mortgage Trust 2005-8 3.587% 25/11/2035	177,725	0.00
				USD 110,739	Adjustable Rate Mortgage Trust 2005-8 5.177% 25/11/2035	107,345	0.00

\*All or a portion of this security represents a security on loan.

The notes on pages 986 to 999 form an integral part of these financial statements.

# Global Multi-Asset Income Fund continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 34,000	ADT Security 4.125% 15/6/2023	33,822	0.00	USD 8,138,000	Alliant Intermediate / Alliant Co-Issuer 6.75% 15/10/2027	7,398,504	0.14
USD 606,000	ADT Security 4.875% 15/7/2032	518,724	0.01	USD 2,107,000	Alliant Intermediate / Alliant Co-Issuer 6.75% 15/4/2028	2,061,689	0.04
USD 1,511,000	Advanced Drainage Systems 5% 30/9/2027	1,404,184	0.03	USD 3,943,000	Allied Universal Holdco / Allied Universal Finance 6% 1/6/2029	2,944,460	0.06
USD 398,000	Advanced Drainage Systems 6.375% 15/6/2030	380,818	0.01	USD 4,246,000	Allied Universal Holdco / Allied Universal Finance 6.625% 15/7/2026	4,027,777	0.08
USD 40,000	AEP Transmission 3.15% 15/9/2049	27,818	0.00	USD 2,136,000	Allied Universal Holdco / Allied Universal Finance 9.75% 15/7/2027	1,962,258	0.04
USD 570,000	AES 1.375% 15/1/2026	503,427	0.01	USD 480,000	AES 2.45% 15/1/2031	379,859	0.01
USD 2,480,000	Aethon United BR / Aethon United Finance 8.25% 15/2/2026	2,377,780	0.05	USD 13,618,000	Ally Financial 4.7% 15/8/2171	10,715,664	0.21
USD 58,000	Aetna 3.875% 15/8/2047	43,321	0.00	USD 825,000	Ally Financial 5.75% 20/11/2025	805,905	0.02
USD 239,000	Aetna 4.75% 15/3/2044	208,413	0.00	USD 243,000	Alphabet 1.9% 15/8/2040	160,276	0.00
USD 395,000	Ahead DB 6.625% 1/5/2028	333,453	0.01	USD 273,000	Alphabet 2.05% 15/8/2050	162,834	0.00
USD 1,070,000	AHP Health Partners 5.75% 15/7/2029	896,040	0.02	USD 312,858	Alternative Loan Trust 2005-16 4.438% 25/6/2035	272,203	0.01
USD 5,000,000	AIG CLO 2021-3 6.568% 25/1/2035	4,822,715	0.09	USD 564,801	Alternative Loan Trust 2005-61 5.137% 25/12/2035	488,836	0.01
USD 5,000,000	AIG CLO 2021-3 6.868% 25/1/2035	4,731,378	0.09	USD 1,817,210	Alternative Loan Trust 2005-76 3.793% 25/2/2036	1,627,392	0.03
USD 1,043,000	Air Lease 1.875% 15/8/2026	909,895	0.02	USD 1,415,480	Alternative Loan Trust 2006-36T2 6% 25/12/2036	652,994	0.01
USD 900,000	Air Lease 2.875% 15/1/2026	829,864	0.02	USD 392,464	Alternative Loan Trust 2006-J7 6.066% 20/11/2046	283,878	0.01
USD 373,000	Air Lease 3.375% 1/7/2025	351,623	0.01	USD 247,535	Alternative Loan Trust 2006-OA11 4.997% 25/9/2046	230,437	0.00
USD 205,000	Air Lease 3.75% 1/6/2026	192,507	0.00	USD 366,971	Alternative Loan Trust 2006-OA14 3.643% 25/11/2046	306,999	0.01
USD 62,000	Air Products and Chemicals 1.5% 15/10/2025	56,559	0.00	USD 1,164,408	Alternative Loan Trust 2006-OA14 4.523% 25/11/2046	899,674	0.02
USD 435,000	Alabama Power 3.94% 1/9/2032	394,752	0.01	USD 213,028	Alternative Loan Trust 2006-OA14 4.997% 25/11/2046	189,653	0.00
USD 1,002,000	Albertsons / Safeway / New Albertsons / Albertsons 3.25% 15/3/2026	920,247	0.02	USD 1,029,376	Alternative Loan Trust 2006-OA16 4.997% 25/10/2046	912,057	0.02
USD 143,000	Albertsons / Safeway / New Albertsons / Albertsons 4.625% 15/1/2027	134,565	0.00	USD 1,248,564	Alternative Loan Trust 2006-OA2 5.011% 20/5/2046	1,039,977	0.02
USD 1,783,000	Albertsons / Safeway / New Albertsons / Albertsons 4.875% 15/2/2030	1,600,988	0.04	USD 1,835,595	Alternative Loan Trust 2006-OA3 5.037% 25/5/2036	1,553,617	0.03
USD 760,000	Albertsons / Safeway / New Albertsons / Albertsons 5.875% 15/2/2028	736,406	0.01	USD 1,662,963	Alternative Loan Trust 2006-OA8 4.997% 25/7/2046	1,406,903	0.03
USD 584,000	Albertsons / Safeway / New Albertsons / Albertsons 6.5% 15/2/2028	580,251	0.01	USD 1,305,871	Alternative Loan Trust 2006-OA9 4.791% 20/7/2046	1,020,126	0.02
USD 86,000	Alexandria Real Estate Equities 1.875% 1/2/2033	63,487	0.00	USD 437,718	Alternative Loan Trust 2007-25 6.5% 25/11/2037	220,630	0.00
USD 1,107,000	Alexandria Real Estate Equities 3.95% 15/1/2028	1,039,806	0.02	USD 511,751	Alternative Loan Trust 2007-25 6.5% 25/11/2037	257,946	0.01
USD 373,000	Alexandria Real Estate Equities 4.9% 15/12/2030	360,762	0.01	USD 1,586,215	Alternative Loan Trust 2007-9T1 6% 25/5/2037	829,797	0.02
USD 451,000	Allegiant Travel 7.25% 15/8/2027	442,447	0.01	USD 2,619,867	Alternative Loan Trust 2007-AL1 4.867% 25/6/2037	2,172,905	0.04
USD 3,139,000	Alliant Intermediate / Alliant Co-Issuer 4.25% 15/10/2027	2,773,571	0.06	USD 1,954,381	Alternative Loan Trust 2007-OA3 4.897% 25/4/2047	1,969,987	0.04
USD 5,076,000	Alliant Intermediate / Alliant Co-Issuer 5.875% 1/11/2029	4,248,997	0.08	USD 1,537,886	Alternative Loan Trust 2007-OA4 4.957% 25/5/2047	1,305,833	0.03
				USD 153,386	Alternative Loan Trust 2007-OA7 4.977% 25/5/2047	130,093	0.00

The notes on pages 986 to 999 form an integral part of these financial statements.

# Global Multi-Asset Income Fund continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 1,018,736	Alternative Loan Trust 2007-OA8 4.977% 25/6/2047	756,863	0.01	USD 407,000	Amgen 3% 15/1/2052	257,609	0.01
USD 986,363	Alternative Loan Trust Resecuritization 2006-22R 6% 25/5/2036	604,170	0.01	USD 25,000	Amgen 3.375% 21/2/2050	17,321	0.00
USD 125,000	Altria 2.45% 4/2/2032	94,099	0.00	USD 110,000	Amgen 4.2% 22/2/2052	87,645	0.00
USD 355,000	Altria 3.7% 4/2/2051	223,118	0.01	USD 203,000	Amgen 4.4% 22/2/2062	160,981	0.00
USD 93,000	Altria 4.8% 14/2/2029	88,995	0.00	USD 270,000	Amgen 4.875% 1/3/2053	238,022	0.01
USD 98,000	Altria 5.95% 14/2/2049	87,054	0.00	USD 365,000	Amgen 5.15% 2/3/2028	362,956	0.01
USD 80,000	Altria 6.2% 14/2/2059	73,978	0.00	USD 445,000	Amgen 5.25% 2/3/2033	439,283	0.01
USD 300,000	Amazon.com 1% 12/5/2026	265,429	0.01	USD 195,000	Amgen 5.65% 2/3/2053	191,432	0.00
USD 210,000	Amazon.com 1.2% 3/6/2027	181,067	0.00	USD 95,000	Amgen 5.75% 2/3/2063	92,574	0.00
USD 311,000	Amazon.com 2.7% 3/6/2060	188,756	0.00	USD 251,000	AMN Healthcare 4% 15/4/2029	212,321	0.00
USD 239,000	Amazon.com 3.15% 22/8/2027	222,849	0.00	USD 621,000	Amsted Industries 5.625% 1/7/2027	595,391	0.01
USD 287,000	Amazon.com 3.25% 12/5/2061	196,442	0.00	USD 2,040,000	AmWINS 4.875% 30/6/2029	1,735,816	0.03
USD 287,000	Amazon.com 3.875% 22/8/2037	252,360	0.01	USD 115,000	Analog Devices 1.7% 1/10/2028	96,734	0.00
USD 71,000	Amazon.com 3.95% 13/4/2052	59,073	0.00	USD 110,000	Analog Devices 2.8% 1/10/2041	79,176	0.00
USD 239,000	Amazon.com 4.05% 22/8/2047	204,817	0.00	USD 657,000	ANGI 3.875% 15/8/2028	494,371	0.01
USD 155,000	Amazon.com 4.1% 13/4/2062	126,800	0.00	USD 1,440,000	Anheuser-Busch / Anheuser-Busch InBev Worldwide 4.9% 1/2/2046	1,311,811	0.03
USD 343,000	AMC Networks 4.25% 15/2/2029	254,149	0.01	USD 100,000	Anheuser-Busch InBev Worldwide 4.439% 6/10/2048	85,568	0.00
USD 205,000	AMC Networks 4.75% 1/8/2025	192,608	0.00	USD 140,000	Anheuser-Busch InBev Worldwide 4.75% 23/1/2029	137,421	0.00
USD 5,955,000	American Airlines 11.75% 15/7/2025	6,520,213	0.13	USD 40,000	Anheuser-Busch InBev Worldwide 4.95% 15/1/2042	37,134	0.00
USD 564,102	American Airlines Aadvantage Loyalty IP 5.5% 20/4/2026	549,737	0.01	USD 140,000	Anheuser-Busch InBev Worldwide 5.55% 23/1/2049	139,813	0.00
USD 3,285,844	American Airlines Aadvantage Loyalty IP 5.75% 20/4/2029	3,124,811	0.06	USD 473,000	Anheuser-Busch InBev Worldwide 5.8% 23/1/2059	483,570	0.01
USD 156,000	American Builders & Contractors Supply 3.875% 15/11/2029	129,090	0.00	USD 868,000	Antero Midstream Partners / Antero Midstream Finance 5.75% 1/3/2027	821,280	0.02
USD 450,000	American Express 3.125% 20/5/2026	422,335	0.01	USD 140,000	Antero Midstream Partners / Antero Midstream Finance 5.75% 15/1/2028	131,037	0.00
USD 11,811,000	American Express 3.55% 15/9/2171	10,051,938	0.19	USD 272,000	Aon 3.75% 2/5/2029	248,440	0.01
USD 850,000	American Express 3.95% 1/8/2025	824,600	0.02	USD 155,000	Aon / Aon Global 2.05% 23/8/2031	121,135	0.00
USD 60,000	American Honda Finance 2% 24/3/2028	51,759	0.00	USD 345,000	Aon / Aon Global 2.6% 2/12/2031	280,452	0.01
USD 125,000	American International 4.375% 30/6/2050	104,335	0.00	USD 255,000	Aon / Aon Global 5.35% 28/2/2033	254,024	0.01
USD 125,000	American International 4.8% 10/7/2045	110,495	0.00	USD 823,000	Apache 4.25% 15/1/2030	729,024	0.01
USD 423,000	American Tower 2.1% 15/6/2030	333,638	0.01	USD 142,000	Apache 5.35% 1/7/2049	112,952	0.00
USD 445,000	American Tower 2.7% 15/4/2031	359,041	0.01	USD 795,000	APi DE 4.125% 15/7/2029	684,379	0.01
USD 175,000	American Tower 2.9% 15/1/2030	147,611	0.00	USD 363,000	APi DE 4.75% 15/10/2029	324,476	0.01
USD 665,000	American Tower 3.375% 15/10/2026	618,437	0.01	USD 378,000	Apple 2.2% 11/9/2029	324,667	0.01
USD 150,000	American Tower 3.55% 15/7/2027	138,527	0.00	USD 172,000	Apple 2.65% 11/5/2050	114,293	0.00
USD 282,000	American Tower 3.95% 15/3/2029	256,725	0.01	USD 426,000	Apple 2.65% 8/2/2051	281,204	0.01
USD 147,000	American Tower 4.05% 15/3/2032	130,357	0.00	USD 172,000	Apple 2.7% 5/8/2051	114,033	0.00
USD 48,000	Amgen 2% 15/1/2032	36,920	0.00	USD 479,000	Apple 3.45% 9/2/2045	385,948	0.01
				USD 111,000	Apple 3.85% 4/8/2046	93,099	0.00
				USD 350,000	Apple 3.95% 8/8/2052	296,187	0.01
				USD 311,000	Apple 4.5% 23/2/2036	302,347	0.01
				USD 522,000	Applied Materials 3.3% 1/4/2027	493,037	0.01
				USD 1,333,000	APX 5.75% 15/7/2029	1,118,887	0.02

The notes on pages 986 to 999 form an integral part of these financial statements.

# Global Multi-Asset Income Fund continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 727,000	APX 6.75% 15/2/2027	698,861	0.01	USD 251,000	Ashton Woods USA / Ashton Woods Finance 6.625% 15/1/2028	227,701	0.00
USD 891,000	Aramark Services 5% 1/4/2025	865,171	0.02	USD 72,000	Astrazeneca Finance 2.25% 28/5/2031	59,668	0.00
USD 595,000	Aramark Services 5% 1/2/2028	549,173	0.01	USD 680,000	AT&T 3.5% 1/6/2041	508,206	0.01
USD 1,443,000	Aramark Services 6.375% 1/5/2025	1,436,723	0.03	USD 109,000	AT&T 3.55% 15/9/2055	73,194	0.00
USD 307,000	Arches Buyer 4.25% 1/6/2028	251,447	0.01	USD 300,000	AT&T 3.65% 1/6/2051	212,301	0.00
USD 4,353,000	Archrock Partners / Archrock Partners Finance 6.25% 1/4/2028	4,107,556	0.08	USD 125,000	AT&T 3.65% 15/9/2059	83,653	0.00
USD 788,000	Archrock Partners / Archrock Partners Finance 6.875% 1/4/2027	764,134	0.02	USD 264,000	AT&T 3.8% 1/12/2057	183,635	0.00
USD 938,000	Arconic 6% 15/5/2025	921,705	0.02	USD 600,000	AT&T 4.35% 1/3/2029	568,004	0.01
USD 1,406,000	Arconic 6.125% 15/2/2028	1,325,393	0.03	USD 561,000	AT&T 4.5% 15/5/2035	503,233	0.01
USD 1,418,000	Arcosa 4.375% 15/4/2029	1,240,115	0.02	USD 100,000	AT&T 4.65% 1/6/2044	84,562	0.00
EUR 296,000	Ardagh Metal Packaging Finance USA / Ardagh Metal Packaging Finance 2% 1/9/2028	257,414	0.01	USD 739,000	AthenaHealth 6.5% 15/2/2030	585,463	0.01
USD 5,848,000	Ardagh Metal Packaging Finance USA / Ardagh Metal Packaging Finance 4% 1/9/2029	4,708,313	0.09	USD 381,000	ATI 4.875% 1/10/2029	341,667	0.01
USD 2,123,000	Ardagh Metal Packaging Finance USA / Ardagh Metal Packaging Finance 6% 15/6/2027	2,047,060	0.04	USD 1,525,000	ATI 5.125% 1/10/2031	1,345,213	0.03
EUR 224,000	Ardagh Packaging Finance / Ardagh USA 2.125% 15/8/2026	206,175	0.00	USD 435,000	ATI 5.875% 1/12/2027	414,770	0.01
EUR 100,000	Ardagh Packaging Finance / Ardagh USA 2.125% 15/8/2026	92,063	0.00	USD 255,000	Atmos Energy 0.625% 9/3/2023	254,758	0.01
GBP 220,000	Ardagh Packaging Finance / Ardagh USA 4.75% 15/7/2027	209,016	0.01	USD 150,000	Atmos Energy 2.85% 15/2/2052	97,066	0.00
USD 2,500,000	Ares XXXVR CLO 6.192% 15/7/2030	2,457,106	0.05	USD 5,660,000	Atrium Hotel Portfolio Trust 2017-ATRM 6.788% 15/12/2036	5,204,436	0.10
USD 1,000,000	Ares XXXVR CLO 6.692% 15/7/2030	982,424	0.02	USD 589,000	Autodesk 2.4% 15/12/2031	469,415	0.01
USD 320,000	Aretec Escrow Issuer 7.5% 1/4/2029	281,580	0.01	USD 190,000	AvalonBay Communities 5% 15/2/2033	188,234	0.00
USD 659,000	Arko 5.125% 15/11/2029	518,037	0.01	USD 976,000	Avantor Funding 3.875% 1/11/2029	844,586	0.02
USD 442,000	Asbury Automotive 4.5% 1/3/2028	396,677	0.01	USD 2,089,000	Avantor Funding 4.625% 15/7/2028	1,924,073	0.04
USD 430,000	Asbury Automotive 4.75% 1/3/2030	370,457	0.01	USD 574,000	Aviation Capital 1.95% 20/9/2026	493,066	0.01
USD 461,000	Asbury Automotive 5% 15/2/2032	392,695	0.01	USD 438,000	Avient 7.125% 1/8/2030	439,123	0.01
USD 3,422,000	Ascent Resources Utica / ARU Finance 5.875% 30/6/2029	2,963,572	0.06	USD 593,000	Axalta Coating Systems 3.375% 15/2/2029	493,133	0.01
USD 1,734,000	Ascent Resources Utica / ARU Finance 9% 1/11/2027	2,118,319	0.04	USD 1,438,000	Axalta Coating Systems / Axalta Coating Systems Dutch B 4.75% 15/6/2027	1,327,925	0.03
USD 3,082,000	Ashford Hospitality Trust 2018-ASHF 6.688% 15/4/2035	2,892,524	0.06	USD 263,000	Baltimore Gas and Electric 3.2% 15/9/2049	184,997	0.00
USD 102,000	Ashland 3.375% 1/9/2031	81,446	0.00	USD 1,620,000	BAMLL Commercial Mortgage Trust 2017-SCH 6.088% 15/11/2032	1,464,381	0.03
USD 324,000	Ashton Woods USA / Ashton Woods Finance 4.625% 1/8/2029	265,178	0.01	USD 1,980,000	BAMLL Commercial Mortgage Trust 2017-SCH 6.588% 15/11/2032	1,809,521	0.03
USD 565,000	Ashton Woods USA / Ashton Woods Finance 4.625% 1/4/2030	455,258	0.01	USD 6,519,926	BAMLL Commercial Mortgage Trust 2018-DSNY 6.288% 15/9/2034	6,331,915	0.12
				USD 539,841	Banc of America Funding 2007-7 Trust 4.612% 25/9/2037	418,965	0.01
				USD 588,694	Banc of America Mortgage 2007-4 Trust 6.25% 28/12/2037	475,454	0.01
				USD 809,000	Bank of America 0.981% 25/9/2025	750,944	0.02
				USD 1,064,000	Bank of America 1.319% 19/6/2026	965,272	0.02
				USD 171,000	Bank of America 1.658% 11/3/2027	152,025	0.00

The notes on pages 986 to 999 form an integral part of these financial statements.

# Global Multi-Asset Income Fund continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 1,735,000	Bank of America 1.843% 4/2/2025	1,672,804	0.03	USD 3,254,823	Bayview Commercial Asset Trust 2007-2 4.887% 25/7/2037	2,916,213	0.06
USD 200,000	Bank of America 1.922% 24/10/2031	154,340	0.00	USD 864,767	Bayview Commercial Asset Trust 2007-3 4.907% 25/7/2037	778,665	0.02
USD 622,000	Bank of America 2.651% 11/3/2032	503,408	0.01	USD 4,837,565	Bayview Commercial Asset Trust 2007-4 5.067% 25/9/2037	4,455,633	0.09
USD 491,000	Bank of America 2.687% 22/4/2032	397,339	0.01	USD 6,022,590	Bayview Financial Revolving Asset Trust 2005-A 5.635% 28/2/2040	5,284,458	0.10
USD 5,000	Bank of America 2.831% 24/10/2051	3,155	0.00	USD 1,070,000	BBCMS 2017-DELC Mortgage Trust 7.213% 15/8/2036	1,059,307	0.02
USD 225,000	Bank of America 2.884% 22/10/2030	189,781	0.00	USD 710,000	BBCMS 2017-DELC Mortgage Trust 8.213% 15/8/2036	695,134	0.01
USD 140,000	Bank of America 2.972% 4/2/2033	113,986	0.00	USD 980,000	BBCMS 2018-CHRS Mortgage Trust 4.267% 5/8/2038	644,549	0.01
USD 1,503,000	Bank of America 3.419% 20/12/2028	1,364,226	0.03	USD 35,000,000	BBCMS Trust 2015-SRCH 0.195% 10/8/2035	300,384	0.01
USD 600,000	Bank of America 3.974% 7/2/2030	547,553	0.01	USD 48,337,674	BBCMS Trust 2015-SRCH 0.907% 10/8/2035	1,478,166	0.03
USD 292,000	Bank of America 4.083% 20/3/2051	233,495	0.01	USD 668,000	BB-UBS Trust 2012-SHOW 4.026% 5/11/2036	596,420	0.01
USD 235,000	Bank of America 4.271% 23/7/2029	220,336	0.00	USD 815,000	BCPE Empire 7.625% 1/5/2027	747,023	0.01
USD 2,743,000	Bank of America 4.375% 27/4/2171	2,382,738	0.05	USD 1,940,000	BDS 2022-FL12 6.7% 19/8/2038	1,926,939	0.04
USD 187,000	Bank of America 4.443% 20/1/2048	160,086	0.00	USD 405,000	Beacon Roofing Supply 4.125% 15/5/2029	346,897	0.01
USD 168,000	Bank of America 4.75% 21/4/2045	150,557	0.00	USD 666,391	Bear Stearns ALT-A Trust 2006-2 5.057% 25/4/2036	853,349	0.02
USD 1,400,000	Bank of America 4.948% 22/7/2028	1,367,792	0.03	USD 637,232	Bear Stearns Asset Backed I Trust 2005-AC9 6.25% 25/12/2035	426,958	0.01
USD 321,000	Bank of America 5% 21/1/2044	301,373	0.01	USD 1,075,613	Bear Stearns Asset Backed I Trust 2006-AC1 6.25% 25/2/2036	710,854	0.01
USD 1,489,000	Bank of America 6.204% 10/11/2028	1,528,795	0.03	USD 700,130	Bear Stearns Asset Backed I Trust 2006-HE7 4.957% 25/9/2036	671,797	0.01
USD 8,391,000	Bank of New York Mellon 3.7% 20/3/2171	7,674,462	0.15	USD 639,340	Bear Stearns Asset Backed I Trust 2007-FS1 4.957% 25/5/2035	629,719	0.01
USD 300,000	Bank of New York Mellon/The 5.224% 21/11/2025	298,946	0.01	USD 409,749	Bear Stearns Asset Backed I Trust 2007-HE2 4.646% 25/3/2037	377,275	0.01
USD 400,000	BAT Capital 3.462% 6/9/2029	342,429	0.01	USD 811,068	Bear Stearns Asset Backed I Trust 2007-HE3 4.521% 25/4/2037	1,140,550	0.02
USD 320,000	BAT Capital 3.557% 15/8/2027	291,144	0.01	USD 336,432	Bear Stearns Asset Backed Trust 2004-HE3 4.789% 25/4/2034	321,908	0.01
USD 156,000	BAT Capital 4.39% 15/8/2037	120,229	0.00	USD 913,422	Bear Stearns Mortgage Funding Trust 2007-AR3 4.757% 25/3/2037	773,699	0.01
USD 300,000	BAT Capital 4.54% 15/8/2047	214,635	0.00	USD 596,000	Becton Dickinson 3.7% 6/6/2027	561,803	0.01
USD 210,000	BAT Capital 4.758% 6/9/2049	155,661	0.00	USD 39,000	Becton Dickinson 3.734% 15/12/2024	37,905	0.00
USD 72,000	Baxalta 5.25% 23/6/2045	68,420	0.00	EUR 200,000	Belden 3.875% 15/3/2028	199,379	0.00
USD 480,000	Baxter International 2.539% 1/2/2032	370,164	0.01	USD 200,000	Berkshire Hathaway Energy 4.6% 1/5/2053	173,213	0.00
USD 570,000	Bayer US Finance II 4.25% 15/12/2025	551,089	0.01	USD 45,000	Berkshire Hathaway Finance 3.85% 15/3/2052	35,951	0.00
USD 825,000	Bayer US Finance II 4.375% 15/12/2028	775,759	0.01				
USD 743,327	Bayview Commercial Asset Trust 2005-2 5.082% 25/8/2035	689,805	0.01				
USD 627,873	Bayview Commercial Asset Trust 2005-3 5.097% 25/11/2035	575,593	0.01				
USD 448,917	Bayview Commercial Asset Trust 2006-3 4.992% 25/10/2036	422,308	0.01				
USD 577,383	Bayview Commercial Asset Trust 2007-1 4.947% 25/3/2037	524,489	0.01				

The notes on pages 986 to 999 form an integral part of these financial statements.

# Global Multi-Asset Income Fund continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 670,000	Berry Global 1.57% 15/1/2026	596,957	0.01	USD 47,000	Broadcom 2.45% 15/2/2031	37,029	0.00
USD 6,021,000	Big River Steel / BRS Finance 6.625% 31/1/2029	5,872,769	0.12	USD 638,000	Broadcom 3.137% 15/11/2035	467,479	0.01
USD 315,000	Blackstone Finance 5.9% 3/11/2027	319,499	0.01	USD 1,224,000	Broadcom 3.187% 15/11/2036	878,768	0.02
USD 931,000	Blackstone Finance 6.2% 22/4/2033	951,154	0.02	USD 2,321,000	Broadcom 3.419% 15/4/2033	1,867,046	0.03
USD 278,000	Blackstone Private Credit Fund 3.25% 15/3/2027	239,486	0.00	USD 1,093,000	Broadcom 3.469% 15/4/2034	861,349	0.02
USD 742,000	Blackstone Private Credit Fund 7.05% 29/9/2025	744,589	0.02	USD 250,000	Broadcom 4.15% 15/4/2032	219,322	0.00
USD 5,605,000	Block 3.5% 1/6/2031	4,535,482	0.09	USD 863,000	Broadcom 4.3% 15/11/2032	761,633	0.02
USD 401,000	Block Communications 4.875% 1/3/2028	351,328	0.01	USD 805,000	Broadcom 4.926% 15/5/2037	695,696	0.01
USD 205,000	Boeing 3.625% 1/3/2048	139,240	0.00	USD 70,000	Broadcom / Broadcom Cayman Finance 3.875% 15/1/2027	65,955	0.00
USD 150,000	Boeing 3.65% 1/3/2047	103,144	0.00	USD 646,000	Brookfield Property REIT / BPR Cumulus / BPR Nimbus / GCSI Sellco 4.5% 1/4/2027	551,448	0.01
USD 575,000	Boeing 3.75% 1/2/2050	405,148	0.01	USD 130,000	Buckeye Partners 5.6% 15/10/2044	96,944	0.00
USD 1,593,000	Boeing 5.15% 1/5/2030	1,538,799	0.03	USD 535,000	Buckeye Partners 5.85% 15/11/2043	399,051	0.01
USD 2,978,000	Boeing 5.805% 1/5/2050	2,812,878	0.05	USD 175,000	Burlington Northern Santa Fe 2.875% 15/6/2052	116,041	0.00
USD 1,459,000	Boeing 5.93% 1/5/2060	1,361,328	0.03	USD 55,000	Burlington Northern Santa Fe 3.55% 15/2/2050	41,911	0.00
USD 353,000	Booking 0.75% 1/5/2025	513,249	0.01	USD 100,000	Burlington Northern Santa Fe 4.45% 15/3/2043	88,648	0.00
USD 635,000	Booking 2.75% 15/3/2023	634,435	0.01	USD 515,000	Burlington Northern Santa Fe 4.9% 1/4/2044	482,150	0.01
USD 843,000	Booz Allen Hamilton 3.875% 1/9/2028	748,340	0.01	USD 900,000	BWAY 2013-1515 Mortgage Trust 3.633% 10/3/2033	812,513	0.02
USD 800,000	Booz Allen Hamilton 4% 1/7/2029	701,022	0.01	USD 500,000	BWAY 2013-1515 Mortgage Trust 3.717% 10/3/2033	430,519	0.01
USD 79,000	Boston Properties 2.45% 1/10/2033	57,445	0.00	USD 1,591,000	BWX Technologies 4.125% 30/6/2028	1,426,319	0.03
USD 215,000	Boston Properties 2.9% 15/3/2030	176,429	0.00	USD 2,270,000	BXP Trust 2017-CC 3.552% 13/8/2037	1,801,198	0.03
EUR 1,330,000	Boxer Parent 6.5% 2/10/2025	1,414,020	0.03	USD 2,975,000	BXP Trust 2017-CC 3.552% 13/8/2037	2,262,711	0.04
USD 1,050,000	Boxer Parent 7.125% 2/10/2025	1,040,506	0.02	USD 333,000	Cable One 0% 15/3/2026	263,898	0.00
USD 4,552,000	Boxer Parent 9.125% 1/3/2026	4,424,075	0.09	USD 1,286,000	Cable One 1.125% 15/3/2028	957,459	0.02
USD 296,000	Boyd Gaming 4.75% 1/12/2027	277,784	0.01	USD 1,308,000	Cable One 4% 15/11/2030*	1,022,711	0.02
USD 641,000	Boyd Gaming 4.75% 15/6/2031	564,477	0.01	USD 930,000	Cablevision Lightpath 3.875% 15/9/2027	758,749	0.02
USD 1,087,000	Boyne USA 4.75% 15/5/2029	968,187	0.02	USD 1,014,000	Cablevision Lightpath 5.625% 15/9/2028	756,677	0.01
USD 45,000	BP Capital Markets America 1.749% 10/8/2030	35,906	0.00	USD 3,548,000	Caesars Entertainment 4.625% 15/10/2029	3,037,762	0.06
USD 835,000	BP Capital Markets America 3.06% 17/6/2041	613,575	0.01	USD 3,637,000	Caesars Entertainment 6.25% 1/7/2025	3,612,626	0.07
USD 170,000	BP Capital Markets America 3.543% 6/4/2027	160,396	0.00	USD 4,113,000	Caesars Entertainment 7% 15/2/2030	4,152,588	0.08
USD 450,000	BP Capital Markets America 3.588% 14/4/2027	425,442	0.01	USD 2,635,000	Caesars Entertainment 8.125% 1/7/2027*	2,657,459	0.05
USD 154,000	BP Capital Markets America 3.633% 6/4/2030	140,830	0.00	USD 988,000	Caesars Resort Collection / CRC Finco 5.75% 1/7/2025	987,407	0.02
USD 141,000	Brink's 5.5% 15/7/2025	137,289	0.00	USD 476,000	Callon Petroleum 6.375% 1/7/2026	452,964	0.01
USD 635,000	Bristol-Myers Squibb 2.9% 26/7/2024	615,570	0.01	USD 3,290,000	Callon Petroleum 7.5% 15/6/2030	3,022,819	0.06
USD 21,000	Bristol-Myers Squibb 2.95% 15/3/2032	18,061	0.00	USD 2,449,000	Callon Petroleum 8% 1/8/2028	2,390,040	0.05
USD 17,000	Bristol-Myers Squibb 3.4% 26/7/2029	15,564	0.00	USD 2,000	Calpine 4.625% 1/2/2029	1,691	0.00
USD 225,000	Bristol-Myers Squibb 3.7% 15/3/2052	175,776	0.00				
USD 115,000	Bristol-Myers Squibb 3.9% 15/3/2062	89,256	0.00				

\*All or a portion of this security represents a security on loan.

# Global Multi-Asset Income Fund continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 328,000	Calpine 5% 1/2/2031	270,962	0.01	USD 2,940,000	CCO / CCO Capital 6.375% 1/9/2029	2,747,062	0.05
USD 2,248,000	Calpine 5.125% 15/3/2028	1,997,637	0.04	USD 1,160,000	CCO / CCO Capital 7.375% 1/3/2031	1,128,751	0.02
USD 125,000	Camden Property Trust 3.15% 1/7/2029	110,807	0.00	USD 641,000	CD&R Smokey Buyer 6.75% 15/7/2025	560,875	0.01
USD 829,000	Camelot Return Merger Sub 8.75% 1/8/2028	788,466	0.02	USD 1,950,000	CDI Escrow Issuer 5.75% 1/4/2030	1,808,440	0.04
USD 350,000	Cameron LNG 3.302% 15/1/2035	289,983	0.01	USD 1,139,000	CDW / CDW Finance 3.25% 15/2/2029	958,995	0.02
USD 282,000	Cano Health 6.25% 1/10/2028	171,242	0.00	USD 285,000	CDW / CDW Finance 3.276% 1/12/2028	245,829	0.01
USD 190,000	Capital One Financial 2.618% 2/11/2032	146,745	0.00	USD 132,000	Cedar Fair / Canada's Wonderland / Magnum Management / Millennium Op 5.375% 15/4/2027	125,639	0.00
USD 705,000	Capital One Financial 2.636% 3/3/2026	662,494	0.01	USD 1,697,000	Cedar Fair / Canada's Wonderland / Magnum Management / Millennium Op 5.5% 1/5/2025	1,677,862	0.03
USD 840,000	Capital One Financial 3.3% 30/10/2024	809,882	0.02	USD 154,000	Cedar Fair / Canada's Wonderland / Magnum Management / Millennium Op 6.5% 1/10/2028	149,565	0.00
USD 115,000	Capital One Financial 3.8% 31/1/2028	106,557	0.00	USD 752,000	Celanese US 6.165% 15/7/2027	745,755	0.01
USD 6,550,000	Capital One Financial 3.95% 1/9/2171	5,515,527	0.11	USD 1,008,000	Centene 2.45% 15/7/2028	845,631	0.02
USD 305,000	Capital One Financial 5.817% 1/2/2034	294,753	0.01	USD 3,600,000	Centene 2.5% 1/3/2031	2,802,775	0.05
USD 426,000	Carlisle 2.2% 1/3/2032	321,926	0.01	USD 860,000	Centene 2.625% 1/8/2031	671,755	0.01
USD 63,000	Carnival 5.75% 1/3/2027	51,640	0.00	USD 3,646,000	Centene 3% 15/10/2030	2,972,821	0.06
USD 5,739,000	Carnival Bermuda 10.375% 1/5/2028	6,137,170	0.12	USD 96,000	Centennial Resource Production 6.875% 1/4/2027	92,623	0.00
USD 910,000	Carpenter Technology 7.625% 15/3/2030	908,583	0.02	USD 140,000	CenterPoint Energy Houston Electric 3% 1/3/2032	120,097	0.00
USD 2,643,337	Carrington Mortgage Loan Trust Series 2006-FRE1 4.867% 25/4/2036	2,334,084	0.05	USD 980,000	Central Garden & Pet 4.125% 15/10/2030	821,838	0.02
USD 1,633,682	Carrington Mortgage Loan Trust Series 2007-FRE1 4.877% 25/2/2037	1,522,756	0.03	USD 1,646,000	Central Garden & Pet 5.125% 1/2/2028	1,532,337	0.03
USD 442,000	Catalent Pharma Solutions 3.125% 15/2/2029	382,737	0.01	USD 2,388,000	Central Parent / CDK Global 7.25% 15/6/2029	2,333,635	0.05
USD 1,092,000	Catalent Pharma Solutions 3.5% 1/4/2030	945,887	0.02	USD 830,000	CFCRE Commercial Mortgage Trust 2016-C4 4.838% 10/5/2058	752,660	0.01
USD 1,182,000	Catalent Pharma Solutions 5% 15/7/2027	1,138,592	0.02	USD 14,449,744	CFCRE Commercial Mortgage Trust 2016-C6 1.092% 10/11/2049	438,051	0.01
USD 479,000	CCM Merger 6.375% 1/5/2026	459,542	0.01	USD 287,000	Charles Schwab 4% 1/6/2171	261,603	0.01
USD 2,367,000	CCO / CCO Capital 4.25% 1/2/2031	1,908,062	0.04	USD 2,082,000	Chart Industries 7.5% 1/1/2030	2,111,414	0.04
USD 2,718,000	CCO / CCO Capital 4.25% 15/1/2034	2,034,105	0.04	USD 352,000	Chart Industries 9.5% 1/1/2031	366,612	0.01
USD 335,000	CCO / CCO Capital 4.5% 15/8/2030	276,019	0.01	USD 190,000	Charter Communications Operating / Charter Communications Operating Capital 2.8% 1/4/2031	148,386	0.00
USD 674,000	CCO / CCO Capital 4.5% 1/5/2032	534,971	0.01	USD 115,000	Charter Communications Operating / Charter Communications Operating Capital 3.85% 1/4/2061	67,089	0.00
USD 1,762,000	CCO / CCO Capital 4.75% 1/3/2030	1,486,529	0.03	USD 269,000	Charter Communications Operating / Charter Communications Operating Capital 4.4% 1/4/2033	228,704	0.00
USD 2,221,000	CCO / CCO Capital 4.75% 1/2/2032	1,803,785	0.04				
USD 702,000	CCO / CCO Capital 5% 1/2/2028	635,099	0.01				
USD 880,000	CCO / CCO Capital 5.125% 1/5/2027	815,848	0.02				
USD 385,000	CCO / CCO Capital 5.375% 1/6/2029	343,610	0.01				

The notes on pages 986 to 999 form an integral part of these financial statements.



# Global Multi-Asset Income Fund continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 145,000	Charter Communications Operating / Charter Communications Operating Capital 4.8% 1/3/2050	105,425	0.00	USD 143,000	Citigroup 2.572% 3/6/2031	116,978	0.00
				USD 503,000	Citigroup 2.666% 29/1/2031	417,266	0.01
				USD 407,000	Citigroup 2.976% 5/11/2030	344,804	0.01
				USD 383,000	Citigroup 3.2% 21/10/2026	356,001	0.01
				USD 163,000	Citigroup 3.352% 24/4/2025	158,628	0.00
USD 410,000	Charter Communications Operating / Charter Communications Operating Capital 5.125% 1/7/2049	313,794	0.01	USD 172,000	Citigroup 3.52% 27/10/2028	157,229	0.00
USD 1,070,000	Charter Communications Operating / Charter Communications Operating Capital 5.25% 1/4/2053	829,625	0.02	USD 745,000	Citigroup 3.785% 17/3/2033	644,535	0.01
				USD 150,000	Citigroup 3.887% 10/1/2028	140,827	0.00
				USD 1,116,000	Citigroup 4.45% 29/9/2027	1,064,748	0.02
USD 1,340,000	Charter Communications Operating / Charter Communications Operating Capital 5.5% 1/4/2063	1,034,341	0.02	USD 315,000	Citigroup 6.27% 17/11/2033	328,787	0.01
				USD 1,139,000	Citigroup Commercial Mortgage Trust 2014-GC19 5.088% 11/3/2047	1,112,968	0.02
USD 835,000	Charter Communications Operating / Charter Communications Operating Capital 6.384% 23/10/2035	801,350	0.02	USD 720,000	Citigroup Commercial Mortgage Trust 2016-C1 4.942% 10/5/2049	659,543	0.01
				USD 1,044,000	Citigroup Commercial Mortgage Trust 2016-GC37 2.788% 10/4/2049	792,147	0.02
USD 835,000	Charter Communications Operating / Charter Communications Operating Capital 6.484% 23/10/2045	752,816	0.01	USD 660,000	Citigroup Commercial Mortgage Trust 2016-GC37 4.915% 10/4/2049	606,594	0.01
USD 330,000	Chemours 5.75% 15/11/2028	290,784	0.01	USD 333,000	Civitas Resources 5% 15/10/2026	308,120	0.01
USD 355,000	Cheniere Corpus Christi 5.125% 30/6/2027	349,703	0.01		Clarivate Science 3.875% 1/7/2028	3,387,558	0.06
USD 600,000	Cheniere Corpus Christi 5.875% 31/3/2025	602,156	0.01		Clarivate Science 4.875% 1/7/2029	2,615,442	0.05
USD 3,299,000	Cheniere Energy Partners 3.25% 31/1/2032	2,640,965	0.05	USD 3,041,000	Clean Harbors 4.875% 15/7/2027	361,359	0.01
USD 2,404,000	Cheniere Energy Partners 4% 1/3/2031	2,071,141	0.04	USD 383,000	Clean Harbors 6.375% 1/2/2031	412,442	0.01
USD 2,380,000	Cheniere Energy Partners 4.5% 1/10/2029	2,149,995	0.04		Clear Channel Outdoor 5.125% 15/8/2027	4,237,868	0.08
USD 140,000	Chesapeake Energy 5.875% 1/2/2029	130,968	0.00	USD 4,768,000	Clear Channel Outdoor 7.5% 1/6/2029*	2,270,100	0.04
				USD 2,808,000	Clear Channel Outdoor 7.75% 15/4/2028*	3,054,040	0.06
USD 944,000	Chesapeake Energy 6.75% 15/4/2029	914,505	0.02	USD 3,656,000	Clearway Energy Operating 4.75% 15/3/2028	1,462,154	0.03
USD 335,132	CHL Mortgage Pass-Through Trust 2005-9 5.217% 25/5/2035	260,740	0.01	USD 9,858,000	Cloud Software 6.5% 31/3/2029	8,577,471	0.17
USD 3,612,000	Chobani / Chobani Finance 4.625% 15/11/2028	3,154,720	0.06	USD 3,197,000	Clydesdale Acquisition 6.625% 15/4/2029	3,054,329	0.06
USD 5,370,000	Chobani / Chobani Finance 7.5% 15/4/2025	5,239,455	0.10	USD 1,593,000	Clydesdale Acquisition 8.75% 15/4/2030	1,421,729	0.03
				USD 2,685,000	CMG Media 8.875% 15/12/2027	1,800,634	0.04
USD 877,000	CHS/Community Health Systems 4.75% 15/2/2031	680,651	0.02	USD 110,000	CMS Energy 4.875% 1/3/2044	98,337	0.00
USD 1,906,000	CHS/Community Health Systems 5.25% 15/5/2030	1,530,328	0.03	USD 851,000	CNX Midstream Partners 4.75% 15/4/2030	698,777	0.01
USD 1,145,000	CHS/Community Health Systems 5.625% 15/3/2027	1,007,600	0.02	USD 725,000	CNX Resources 7.375% 15/1/2031	692,375	0.01
USD 2,561,000	CHS/Community Health Systems 6% 15/1/2029	2,222,452	0.04	USD 2,145,000	Colgate Energy Partners III 5.875% 1/7/2029	1,925,824	0.04
USD 977,000	Churchill Downs 4.75% 15/1/2028	890,178	0.02	USD 462,000	Colgate Energy Partners III 7.75% 15/2/2026	457,881	0.01
USD 1,584,000	Churchill Downs 5.5% 1/4/2027	1,506,329	0.03	USD 169,000	Comcast 1.95% 15/1/2031	135,020	0.00
USD 1,050,000	CITGO Petroleum 6.375% 15/6/2026	1,015,029	0.02	USD 85,000	Comcast 2.35% 15/1/2027	76,931	0.00
USD 969,000	CITGO Petroleum 7% 15/6/2025	955,531	0.02				
USD 325,000	Citigroup 2.561% 1/5/2032	260,407	0.01				

\*All or a portion of this security represents a security on loan.

The notes on pages 986 to 999 form an integral part of these financial statements.

# Global Multi-Asset Income Fund continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 355,000	Comcast 2.65% 1/2/2030	304,915	0.01	USD 235,000	Consensus Cloud Solutions 6.5% 15/10/2028	204,813	0.00
USD 710,000	Comcast 2.8% 15/1/2051	448,663	0.01	USD 2,280,000	Consolidated Communications 6.5% 1/10/2028	1,784,100	0.03
USD 736,000	Comcast 2.887% 1/11/2051	470,650	0.01	USD 710,000	Constellation Energy Generation 5.8% 1/3/2033	712,360	0.01
USD 510,000	Comcast 3.15% 1/3/2026	481,644	0.01	USD 173,000	Consumers Energy 2.5% 1/5/2060	96,304	0.00
USD 1,105,000	Comcast 3.75% 1/4/2040	907,002	0.02	USD 230,000	Consumers Energy 3.25% 15/8/2046	165,005	0.00
USD 320,000	Comcast 3.999% 1/11/2049	254,469	0.01	USD 240,000	Consumers Energy 3.6% 15/8/2032	214,753	0.00
USD 120,000	Comcast 4.15% 15/10/2028	114,520	0.00	USD 170,000	Consumers Energy 4.625% 15/5/2033	165,177	0.00
USD 156,000	Comcast 5.5% 15/11/2032	159,937	0.00	USD 1,986,000	CoreLogic 4.5% 1/5/2028	1,509,161	0.03
USD 209,000	COMM 2014-CCRE15 Mortgage Trust 4.672% 10/2/2047	200,824	0.00	USD 75,000	Coterra Energy 3.9% 15/5/2027	70,097	0.00
USD 12,675,000	COMM 2014-UBS5 Mortgage Trust 0.738% 10/9/2047	141,168	0.00	EUR 479,000	Coty 3.875% 15/4/2026	483,960	0.01
USD 2,380,000	COMM 2015-CCRE23 Mortgage Trust 4.183% 10/5/2048	2,224,917	0.04	USD 68,000	Coty /HFC Prestige Products /HFC Prestige International US 4.75% 15/1/2029	61,339	0.00
USD 3,976,461	COMM 2015-CCRE25 Mortgage Trust 0.799% 10/8/2048	64,177	0.00	USD 636,000	Covanta 4.875% 1/12/2029	537,954	0.01
USD 2,900,000	COMM 2015-LC19 Mortgage Trust 3.183% 10/2/2048	2,766,914	0.05	USD 331,000	Covanta 5% 1/9/2030	277,229	0.01
USD 2,417,400	COMM 2015-LC19 Mortgage Trust 4.215% 10/2/2048	2,234,023	0.04	USD 5,155,000	CQP Holdco / BIP-V Chinook Holdco 5.5% 15/6/2031	4,519,346	0.09
USD 800,000	COMM 2016-667M Mortgage Trust 3.179% 10/10/2036	626,880	0.01	USD 372,765	Credit-Based Asset Servicing and Securitization 4.384% 25/7/2037	251,609	0.01
USD 180,000	Commercial Metals 4.375% 15/3/2032	155,512	0.00	USD 2,745,000	Crescent Energy Finance 7.25% 1/5/2026	2,563,473	0.05
USD 92,000	CommonSpirit Health 2.782% 1/10/2030	76,761	0.00	USD 997,000	Crescent Energy Finance 9.25% 15/2/2028	968,999	0.02
USD 230,000	CommonSpirit Health 3.347% 1/10/2029	199,680	0.00	USD 222,000	Crestwood Midstream Partners / Crestwood Midstream Finance 5.625% 1/5/2027	205,601	0.00
USD 369,000	CommonSpirit Health 3.91% 1/10/2050	278,393	0.01	USD 813,000	Crestwood Midstream Partners / Crestwood Midstream Finance 6% 1/2/2029	742,810	0.01
USD 200,000	Commonwealth Edison 2.55% 15/6/2026	184,410	0.00	USD 368,000	Crestwood Midstream Partners / Crestwood Midstream Finance 7.375% 1/2/2031	355,586	0.01
USD 1,782,000	CommScope 4.75% 1/9/2029	1,463,219	0.03	USD 1,277,000	Crocs 4.125% 15/8/2031	1,042,038	0.02
USD 1,756,000	CommScope 6% 1/3/2026	1,694,206	0.03	USD 47,000	Crocs 4.25% 15/3/2029	40,349	0.00
USD 1,116,000	CommScope 7.125% 1/7/2028*	867,473	0.02	USD 153,000	Crowdstrike 3% 15/2/2029	128,535	0.00
USD 652,000	CommScope 8.25% 1/3/2027	554,914	0.01	USD 419,000	Crown Americas / Crown Americas Capital VI 4.75% 1/2/2026	402,347	0.01
USD 1,689,000	CommScope Technologies 6% 15/6/2025	1,623,104	0.03	USD 335,000	Crown Castle 1.35% 15/7/2025	304,182	0.01
USD 594,000	Compass Diversified 5.25% 15/4/2029	519,520	0.01	USD 163,000	Crown Castle 2.25% 15/1/2031	130,025	0.00
USD 2,558,000	Comstock Resources 5.875% 15/1/2030	2,201,591	0.04	USD 345,000	Crown Castle 2.5% 15/7/2031	277,180	0.01
USD 1,821,000	Comstock Resources 6.75% 1/3/2029	1,678,716	0.03	USD 316,000	Crown Castle 2.9% 1/4/2041	214,009	0.00
USD 3,489,000	Condor Merger Sub 7.375% 15/2/2030	2,775,054	0.05	USD 311,000	Crown Castle 3.8% 15/2/2028	288,700	0.01
USD 6,119,000	Connect Finco / Connect US Finco 6.75% 1/10/2026	5,699,237	0.11	USD 225,000	Crown Castle 4.3% 15/2/2029	211,067	0.00
USD 175,000	ConocoPhillips 3.8% 15/3/2052	137,702	0.00	USD 774,000	Crown Cork & Seal 7.375% 15/12/2026	796,036	0.02
USD 1,707,296	Conseco Finance 6.63% 1/6/2030	1,594,201	0.03	USD 168,000	CrownRock / CrownRock Finance 5% 1/5/2029	150,936	0.00
USD 526,439	Conseco Finance 7.03% 15/7/2028	493,317	0.01	USD 3,435,000	CrownRock / CrownRock Finance 5.625% 15/10/2025	3,317,840	0.06
USD 259,000	Consensus Cloud Solutions 6% 15/10/2026	240,963	0.01	USD 3,335,000	CSC 4.125% 1/12/2030	2,385,798	0.05

\*All or a portion of this security represents a security on loan.

The notes on pages 986 to 999 form an integral part of these financial statements.

# Global Multi-Asset Income Fund continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 2,431,000	CSC 4.5% 15/11/2031	1,730,120	0.04	USD 175,000	Diamondback Energy 3.25% 1/12/2026	162,222	0.00
USD 704,000	CSC 5.25% 1/6/2024	685,449	0.01	USD 340,000	Diamondback Energy 3.5% 1/12/2029	299,657	0.01
USD 600,000	CSC 5.5% 15/4/2027	523,335	0.01	USD 1,219,000	Diamondback Energy 4.25% 15/3/2052	908,066	0.02
USD 40,239	CSMC Series 2008-2R 6% 25/7/2037	33,608	0.00	USD 2,001,000	Diamondback Energy 6.25% 15/3/2033	2,031,399	0.04
USD 698,573	CSMC Series 2011-4R 5.62% 27/9/2037	586,515	0.01	USD 2,234,000	Directv Financing / Directv Financing Co-Obligor 5.875% 15/8/2027	2,002,739	0.04
USD 190,000	CSX 3.25% 1/6/2027	176,852	0.00	USD 375,000	Discover Bank 4.682% 9/8/2028	359,599	0.01
USD 110,000	CSX 4.1% 15/11/2032	101,070	0.00	USD 8,052,000	Discover Financial Services 5.5% 30/4/2171	6,940,703	0.13
USD 244,000	CSX 4.3% 1/3/2048	205,853	0.00	USD 325,000	Discover Financial Services 6.7% 29/11/2032	334,494	0.01
USD 1,289,000	Cushman & Wakefield US Borrower 6.75% 15/5/2028	1,208,714	0.02	USD 191,000	Discovery Communications 3.95% 15/6/2025	182,414	0.00
USD 215,000	CVS Health 1.3% 21/8/2027	180,775	0.00	USD 1,998,000	DISH DBS 5.125% 1/6/2029	1,196,822	0.02
USD 221,000	CVS Health 4.3% 25/3/2028	210,873	0.00	USD 4,491,000	DISH DBS 5.25% 1/12/2026	3,749,637	0.07
USD 487,000	CVS Health 4.78% 25/3/2038	439,167	0.01	USD 1,433,000	DISH DBS 5.75% 1/12/2028	1,143,104	0.02
USD 570,000	CVS Health 5% 20/2/2026	566,311	0.01	USD 2,236,000	DISH Network 11.75% 15/11/2027	2,267,024	0.05
USD 93,000	CVS Health 5.05% 25/3/2048	82,842	0.00	USD 530,000	Dominion Energy 1.45% 15/4/2026	469,775	0.01
USD 378,000	CVS Health 5.125% 20/7/2045	339,361	0.01	USD 350,000	Dominion Energy 3.375% 1/4/2030	305,691	0.01
USD 37,972	CWABS Asset-Backed Certificates Trust 2006-5 5.197% 25/8/2036	37,961	0.00	USD 3,995,000	Dominion Energy 4.35% 15/4/2171	3,487,016	0.07
USD 305,000	Daimler Trucks Finance North America 2% 14/12/2026	269,347	0.01	USD 993,000	DT Midstream 4.125% 15/6/2029	852,630	0.02
USD 1,775,000	Darling Ingredients 6% 15/6/2030	1,715,383	0.03	USD 631,000	DT Midstream 4.375% 15/6/2031	529,128	0.01
USD 1,982,865	DBGS 2018-BIOD Mortgage Trust 6.588% 15/5/2035	1,928,496	0.04	USD 110,000	Duke Energy 2.45% 1/6/2030	90,049	0.00
USD 4,533,667	DBUBS 2017-BRBK Mortgage Trust 3.53% 10/10/2034	4,041,937	0.08	USD 200,000	Duke Energy 2.65% 1/9/2026	182,592	0.00
USD 940,000	DBUBS 2017-BRBK Mortgage Trust 3.53% 10/10/2034	831,313	0.02	USD 6,950,000	Duke Energy 3.25% 15/1/2082	5,520,057	0.11
USD 542,000	DCP Midstream Operating 3.25% 15/2/2032	449,543	0.01	USD 350,000	Duke Energy 5% 8/12/2025	347,837	0.01
USD 950,000	DCP Midstream Operating 5.85% 21/5/2043	943,060	0.02	USD 485,000	Duke Energy Carolinas 2.85% 15/3/2032	405,525	0.01
USD 433,000	DCP Midstream Operating 6.45% 3/11/2036	438,018	0.00	USD 287,000	Duke Energy Carolinas 3.2% 15/8/2049	200,574	0.00
USD 329,000	DCP Midstream Operating 6.75% 15/9/2037	343,733	0.01	USD 225,000	Duke Energy Carolinas 3.7% 1/12/2047	171,408	0.00
USD 805,000	Dealer Tire / DT Issuer 8% 1/2/2028*	730,690	0.01	USD 250,000	Duke Energy Carolinas 3.95% 15/3/2048	201,559	0.00
USD 320,000	Dell International / EMC 5.75% 1/2/2033	307,414	0.01	USD 125,000	Duke Energy Carolinas 6.05% 15/4/2038	132,260	0.00
USD 366,000	Dell International / EMC 6.02% 15/6/2026	369,733	0.01	USD 975,000	Duke Energy Florida 2.5% 1/12/2029	827,422	0.02
USD 478,236	Delta Air Lines / SkyMiles IP 4.75% 20/10/2028	452,211	0.01	USD 125,000	Duke Energy Florida 3.85% 15/11/2042	100,348	0.00
USD 2,616,560	Deutsche Alt-A Mortgage Loan Trust Series 2007-OA4/DE 4.997% 25/8/2047	2,066,674	0.04	USD 90,000	Duke Energy Florida 6.4% 15/6/2038	99,373	0.00
USD 834,000	Deutsche Bank 4.875% 1/12/2032	732,966	0.01	USD 1,100,000	Duke Energy Progress 3.45% 15/3/2029	1,001,310	0.02
USD 300,000	Devon Energy 4.5% 15/1/2030	278,506	0.01	USD 1,801,000	Dun & Bradstreet 5% 15/12/2029	1,493,397	0.03
USD 152,000	Devon Energy 4.75% 15/5/2042	125,624	0.00	USD 191,000	DuPont de Nemours 5.319% 15/11/2038	184,447	0.00
USD 520,000	Devon Energy 5.25% 15/10/2027	513,172	0.01				
USD 177,000	Diamondback Energy 3.125% 24/3/2031	147,843	0.00				

\*All or a portion of this security represents a security on loan.

The notes on pages 986 to 999 form an integral part of these financial statements.

# Global Multi-Asset Income Fund continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 72,000	DuPont de Nemours 5.419% 15/11/2048	68,797	0.00	USD 1,280,000	Energy Transfer 5.875% 15/1/2024	1,281,923	0.03
USD 911,000	Dycom Industries 4.5% 15/4/2029	791,955	0.02	USD 105,000	Energy Transfer 5.95% 1/10/2043	97,054	0.00
USD 1,110,000	Earthstone Energy 8% 15/4/2027	1,064,041	0.02	USD 155,000	Energy Transfer 6% 15/6/2048	141,591	0.00
USD 85,000	Eastman Chemical 4.8% 1/9/2042	73,487	0.00	USD 115,000	Energy Transfer 6.125% 15/12/2045	106,970	0.00
USD 535,000	Eastman Chemical 5.75% 8/3/2033	531,885	0.01	USD 825,000	Energy Transfer 6.25% 15/4/2049	778,840	0.02
USD 306,000	Ecolab 2.7% 15/12/2051	192,396	0.00	USD 2,033,000	EnLink Midstream 5.625% 15/1/2028	1,938,476	0.04
USD 13,050,000	Edison International 5.375% 15/9/2171	11,843,655	0.23	USD 531,000	EnLink Midstream 6.5% 1/9/2030	524,434	0.01
USD 660,000	Edison International 6.95% 15/11/2029	691,837	0.01	USD 196,000	EnLink Midstream Partners 4.15% 1/6/2025	188,558	0.00
USD 395,000	El Paso Natural Gas 3.5% 15/2/2032	328,961	0.01	USD 108,000	EnLink Midstream Partners 4.85% 15/7/2026	102,501	0.00
USD 6,903,000	Element Solutions 3.875% 1/9/2028	5,961,914	0.12	USD 515,000	EnLink Midstream Partners 5.45% 1/6/2047	404,950	0.01
USD 29,000	Elevance Health 2.375% 15/1/2025	27,453	0.00	USD 873,000	EnLink Midstream Partners 5.6% 1/4/2044	713,311	0.01
USD 105,000	Elevance Health 3.125% 15/5/2050	72,007	0.00	USD 392,000	EnPro Industries 5.75% 15/10/2026	374,501	0.01
USD 148,000	Elevance Health 3.7% 15/9/2049	111,107	0.00	USD 595,000	Entegris 3.625% 1/5/2029	488,957	0.01
USD 105,000	Elevance Health 4.65% 15/1/2043	93,632	0.00	USD 573,000	Entegris 4.375% 15/4/2028	506,770	0.01
USD 520,000	Elevance Health 5.5% 15/10/2032	526,185	0.01	USD 7,627,000	Entegris Escrow 4.75% 15/4/2029	6,921,468	0.13
USD 55,000	Elevance Health 6.1% 15/10/2052	58,290	0.00	USD 612,000	Entegris Escrow 5.95% 15/6/2030	570,101	0.01
USD 320,000	Embecka 6.75% 15/2/2030	288,919	0.01	USD 50,000	Enterprise Products Operating 3.125% 31/7/2029	44,018	0.00
USD 1,038,000	Enact 6.5% 15/8/2025	1,018,367	0.02	USD 190,000	Enterprise Products Operating 3.3% 15/2/2053	127,718	0.00
USD 100,000	Enbridge Energy Partners 5.5% 15/9/2040	93,622	0.00	USD 300,000	Enterprise Products Operating 4.45% 15/2/2043	254,790	0.01
USD 54,000	Encompass Health 4.5% 1/2/2028	49,485	0.00	USD 675,000	Enterprise Products Operating 4.8% 1/2/2049	587,034	0.01
USD 889,000	Encompass Health 4.625% 1/4/2031	756,715	0.02	USD 105,000	Enterprise Products Operating 4.85% 15/8/2042	93,566	0.00
USD 1,588,000	Encompass Health 4.75% 1/2/2030	1,408,544	0.03	USD 15,000	Enterprise Products Operating 4.85% 15/3/2044	13,237	0.00
GBP 369,000	Encore Capital 4.25% 1/6/2028	357,745	0.01	USD 150,000	Enterprise Products Operating 6.45% 1/9/2040	158,228	0.00
EUR 248,000	Encore Capital 4.875% 15/10/2025	246,540	0.01	USD 326,000	EQM Midstream Partners 4.125% 1/12/2026	289,810	0.01
GBP 100,000	Encore Capital 5.375% 15/2/2026	110,022	0.00	USD 65,000	EQM Midstream Partners 4.5% 15/1/2029	54,304	0.00
USD 1,025,000	Energy Transfer 3.75% 15/5/2030	907,687	0.02	USD 982,000	EQM Midstream Partners 4.75% 15/1/2031	797,350	0.02
USD 130,000	Energy Transfer 4% 1/10/2027	121,027	0.00	USD 378,000	EQM Midstream Partners 6% 1/7/2025	365,200	0.00
USD 120,000	Energy Transfer 4.9% 1/2/2024	119,140	0.00	USD 2,154,000	EQM Midstream Partners 6.5% 1/7/2027	2,033,519	0.04
USD 1,400,000	Energy Transfer 5% 15/5/2050	1,139,716	0.02	USD 330,000	EQM Midstream Partners 7.5% 1/6/2030	315,149	0.01
USD 672,000	Energy Transfer 5.15% 15/3/2045	561,884	0.01	USD 120,000	EQT 5.7% 1/4/2028	118,120	0.00
USD 130,000	Energy Transfer 5.25% 15/4/2029	126,494	0.00	USD 520,000	Equinix 2.5% 15/5/2031	413,607	0.01
USD 753,000	Energy Transfer 5.55% 15/2/2028	750,221	0.01	USD 244,000	Equinix 2.9% 18/11/2026	222,424	0.00
USD 805,000	Energy Transfer 5.75% 15/2/2033	791,146	0.02	USD 273,000	Equinix 2.95% 15/9/2051	169,202	0.00

The notes on pages 986 to 999 form an integral part of these financial statements.

# Global Multi-Asset Income Fund continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 62,000	Equinix 3% 15/7/2050	39,182	0.00	USD 266,000	Ford Motor Credit 3.375% 13/11/2025	245,193	0.00
USD 134,000	Equinix 3.2% 18/11/2029	116,608	0.00	USD 600,000	Ford Motor Credit 3.625% 17/6/2031	476,542	0.01
USD 225,000	Eversource Energy 4.6% 1/7/2027	219,433	0.01	USD 200,000	Ford Motor Credit 3.81% 9/1/2024	195,724	0.00
USD 300,000	Exelon 3.95% 15/6/2025	290,325	0.01	USD 250,000	Ford Motor Credit 3.815% 2/11/2027	219,043	0.00
USD 125,000	Exelon 4.05% 15/4/2030	114,363	0.00	USD 354,000	Ford Motor Credit 4.271% 9/1/2027	320,972	0.01
USD 75,000	Exelon 4.7% 15/4/2050	64,771	0.00	USD 2,181,000	Ford Motor Credit 4.389% 8/1/2026	2,045,146	0.04
USD 15,000	Exelon 5.1% 15/6/2045	13,757	0.00	GBP 633,000	Ford Motor Credit 4.535% 6/3/2025	739,661	0.01
USD 88,000	Expedia 6.25% 1/5/2025	88,539	0.00	USD 200,000	Ford Motor Credit 4.687% 9/6/2025	191,591	0.00
USD 1,725,000	Fair Isaac 4% 15/6/2028	1,557,374	0.03	EUR 725,000	Ford Motor Credit 4.867% 3/8/2027	753,071	0.01
USD 479,000	FedEx 3.1% 5/8/2029	422,091	0.01	USD 462,000	Ford Motor Credit 5.113% 3/5/2029	421,902	0.01
USD 316,000	FedEx 4.55% 1/4/2046	260,008	0.01	USD 1,113,000	Ford Motor Credit 5.125% 16/6/2025	1,077,546	0.02
USD 1,162,000	Fertitta Entertainment / Fertitta Entertainment Finance 4.625% 15/1/2029	997,461	0.02	USD 1,481,000	Ford Motor Credit 7.35% 6/3/2030	1,503,601	0.03
USD 260,000	Fertitta Entertainment / Fertitta Entertainment Finance 6.75% 15/1/2030	215,490	0.00	USD 1,351,000	Fortress Transportation and Infrastructure Investors 5.5% 1/5/2028	1,213,637	0.02
USD 390,000	Fifth Third Bancorp 6.361% 27/10/2028	402,052	0.01	USD 459,000	Fortress Transportation and Infrastructure Investors 6.5% 1/10/2025	449,776	0.01
USD 1,340,140	First Franklin Mortgage Loan Trust 2005-FF10 5.317% 25/11/2035	1,243,383	0.02	USD 132,000	Fortress Transportation and Infrastructure Investors 9.75% 1/8/2027	135,716	0.00
USD 1,054,384	First Franklin Mortgage Loan Trust 2006-FF13 4.857% 25/10/2036	714,864	0.01	USD 238,000	Foundation Building Materials 6% 1/3/2029	188,610	0.00
USD 618,329	First Franklin Mortgage Loan Trust 2006-FF13 4.937% 25/10/2036	422,046	0.01	USD 5,276,610	Freddie Mac Multifamily Structured Pass Through Certificates 1.344% 25/3/2026	185,823	0.00
USD 666,302	First Franklin Mortgage Loan Trust 2006-FF17 4.767% 25/12/2036	609,447	0.01	USD 900,000	FREMF 2018-K732 Mortgage Trust 4.051% 25/5/2025	860,117	0.02
USD 4,064,730	First Franklin Mortgage Loan Trust Series 2007-FF2 4.757% 25/3/2037	2,213,937	0.04	USD 755,000	FREMF 2018-K80 Mortgage Trust 4.232% 25/8/2050	713,260	0.01
USD 1,298,000	First-Citizens Bank & Trust 6% 1/4/2036	1,227,627	0.02	USD 2,205,000	Frontier Communications 5% 1/5/2028	1,953,652	0.04
USD 545,000	FirstEnergy 2.65% 1/3/2030	452,214	0.01	USD 593,000	Frontier Communications 5.875% 15/10/2027	552,971	0.01
USD 120,000	FirstEnergy 4.15% 15/7/2027	112,079	0.00	USD 230,000	Frontier Communications 6% 15/1/2030	183,775	0.00
USD 43,000	FirstEnergy 5.1% 15/7/2047	38,016	0.00	USD 4,523,000	Frontier Communications 8.75% 15/5/2030	4,583,608	0.09
USD 450,000	FirstEnergy Transmission 4.35% 15/1/2025	436,627	0.01	USD 851,000	Garden Spinco 8.625% 20/7/2030	899,936	0.02
USD 392,000	FirstEnergy Transmission 4.55% 1/4/2049	323,856	0.01	USD 687,000	Gartner 3.625% 15/6/2029	595,423	0.01
USD 1,383,000	FirstEnergy Transmission 5.45% 15/7/2044	1,293,613	0.03	USD 808,000	Gartner 4.5% 1/7/2028	741,062	0.02
USD 47,000	Fiserv 2.65% 1/6/2030	39,081	0.00	USD 549,000	Gates Global / Gates 6.25% 15/1/2026	536,955	0.01
USD 168,000	Fiserv 4.4% 1/7/2049	134,777	0.00	USD 413,000	GCI 4.75% 15/10/2028	354,530	0.01
USD 97,000	Florida Power & Light 2.875% 4/12/2051	63,899	0.00	USD 515,000	GE HealthCare Technologies 5.55% 15/11/2024	513,990	0.01
USD 250,000	Florida Power & Light 3.7% 1/12/2047	195,210	0.00				
USD 180,000	Florida Power & Light 4.125% 1/2/2042	152,431	0.00				
USD 641,000	Ford Motor 0% 15/3/2026	622,645	0.01				
USD 2,892,000	Ford Motor 3.25% 12/2/2032	2,193,582	0.04				
USD 124,000	Ford Motor 4.346% 8/12/2026	118,682	0.00				
USD 680,000	Ford Motor 6.1% 19/8/2032	638,154	0.01				

The notes on pages 986 to 999 form an integral part of these financial statements.

# Global Multi-Asset Income Fund continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 195,000	GE HealthCare Technologies 5.857% 15/3/2030	198,650	0.00	USD 818,000	Goldman Sachs 1.992% 27/1/2032	626,726	0.01
USD 185,000	General Electric 8.099% 15/6/2023	185,441	0.00	USD 134,000	Goldman Sachs 2.383% 21/7/2032	104,773	0.00
USD 28,000	General Mills 3% 1/2/2051	19,469	0.00	USD 717,000	Goldman Sachs 2.615% 22/4/2032	573,612	0.01
USD 504,000	General Motors 4% 1/4/2025	488,752	0.01	USD 570,000	Goldman Sachs 3.102% 24/2/2033	467,796	0.01
USD 240,000	General Motors 5.2% 1/4/2045	198,617	0.00	USD 3,489,000	Goldman Sachs 3.65% 10/2/2172	2,931,796	0.06
USD 518,000	General Motors 5.4% 1/4/2048	429,968	0.01	USD 511,000	Goldman Sachs 4.223% 1/5/2029	477,313	0.01
USD 311,000	General Motors 5.6% 15/10/2032	294,742	0.00	USD 1,055,000	Goldman Sachs 4.482% 23/8/2028	1,010,068	0.02
USD 494,000	General Motors 5.95% 1/4/2049	439,980	0.01	USD 43,000	Goldman Sachs 5.15% 22/5/2045	39,592	0.00
USD 553,000	General Motors 6.25% 2/10/2043	519,374	0.01	USD 700,000	Goldman Sachs 5.7% 1/11/2024	704,077	0.01
USD 675,000	General Motors Financial 4.35% 9/4/2025	655,397	0.01	USD 210,000	Goldman Sachs 6.75% 1/10/2037	222,961	0.00
USD 3,495,000	General Motors Financial 5.7% 30/3/2171	3,175,663	0.06	USD 556,000	Goodyear Tire & Rubber 5.625% 30/4/2033	472,791	0.01
USD 185,000	General Motors Financial 6% 9/1/2028	185,882	0.00	USD 487,000	Goodyear Tire & Rubber 9.5% 31/5/2025	502,343	0.01
USD 344,000	Genesis Energy / Genesis Energy Finance 6.5% 1/10/2025	330,038	0.01	USD 385,000	GrafTech Finance 4.625% 15/12/2028	314,148	0.01
USD 344,000	Genesis Energy / Genesis Energy Finance 7.75% 1/2/2028	328,547	0.00	USD 374,000	Graphic Packaging International 3.5% 15/3/2028	328,480	0.01
USD 588,000	Genesis Energy / Genesis Energy Finance 8.875% 15/4/2030	590,529	0.01	USD 76,000	Graphic Packaging International 4.75% 15/7/2027	71,512	0.00
USD 685,000	Georgia Power 4.7% 15/5/2032	649,391	0.01	USD 1,029,925	Greenpoint Manufactured Housing 8.14% 20/3/2030	766,646	0.01
USD 133,000	Georgia-Pacific 1.75% 30/9/2025	121,385	0.00	USD 240,438	GreenPoint Mortgage Funding Trust 2006-AR1 4.787% 25/2/2036	207,288	0.00
USD 91,000	Gilead Sciences 2.8% 1/10/2050	58,462	0.00	USD 262,521	GreenPoint Mortgage Funding Trust 2006-AR2 4.793% 25/3/2036	251,537	0.00
USD 392,000	Gilead Sciences 4.5% 1/2/2045	343,654	0.01	USD 500,000	GS Mortgage II Series 2005-ROCK 5.862% 3/5/2032	446,610	0.01
USD 230,000	Gilead Sciences 4.75% 1/3/2046	206,709	0.00	USD 355,000	GS Mortgage Trust 2015-GC32 4.411% 10/7/2048	323,320	0.01
USD 1,151,000	Global Net Lease / Global Net Lease Operating Partnership 3.75% 15/12/2027	935,259	0.02	USD 331,807	GSAA Home Equity Trust 2005-14 5.317% 25/12/2035	142,234	0.00
USD 805,000	Global Payments 1.2% 1/3/2026	703,277	0.01	USD 1,165,876	GSAA Home Equity Trust 2006-5 4.977% 25/3/2036	376,394	0.01
USD 1,148,000	Global Payments 3.2% 15/8/2029	975,312	0.02	USD 2,156,229	GSAMP Trust 2006-FM3 4.757% 25/11/2036	1,033,928	0.02
USD 50,000	Global Payments 4.15% 15/8/2049	35,916	0.00	USD 902,819	GSMPs Mortgage Loan Trust 2005-RP3 3.704% 25/9/2035	825,151	0.02
USD 1,745,000	Global Payments 5.4% 15/8/2032	1,662,831	0.03	USD 685,000	GTCR AP Finance 8% 15/5/2027	658,178	0.01
USD 793,000	Global Payments 5.95% 15/8/2052	728,837	0.01	USD 154,500	Gulfport Energy 8% 17/5/2026	151,410	0.00
USD 799,000	GLP Capital / GLP Financing II 3.25% 15/1/2032	633,538	0.01	USD 720,000	GYP III 4.625% 1/5/2029	619,759	0.01
USD 185,000	GLP Capital / GLP Financing II 4% 15/1/2030	161,860	0.00	USD 116,000	H&E Equipment Services 3.875% 15/12/2028	99,882	0.00
USD 979,000	Go Daddy Operating / GD Finance 5.25% 1/12/2027	930,667	0.02	USD 100,000	Halliburton 2.92% 1/3/2030	86,178	0.00
USD 670,000	Goldman Sachs 0.673% 8/3/2024	667,988	0.01	USD 131,000	Halliburton 3.8% 15/11/2025	126,656	0.00
USD 790,000	Goldman Sachs 1.431% 9/3/2027	695,702	0.01	USD 150,000	Halliburton 5% 15/11/2045	131,768	0.00

The notes on pages 986 to 999 form an integral part of these financial statements.

# Global Multi-Asset Income Fund continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 1,089,000	Hanesbrands 9% 15/2/2031	1,101,199	0.02	USD 100,000	Home Depot 4.25% 1/4/2046	85,751	0.00
USD 35,000	Hartford Financial Services 2.9% 15/9/2051	22,475	0.00	USD 287,000	Home Depot 4.5% 6/12/2048	256,238	0.01
USD 159,000	Harvest Midstream I 7.5% 1/9/2028	154,125	0.00	USD 559,000	Home Point Capital 5% 1/2/2026	391,490	0.01
USD 1,323,000	HAT I / HAT II 3.375% 15/6/2026	1,142,444	0.02	USD 395,000	Howard Hughes 4.125% 1/2/2029	329,665	0.01
USD 67,000	HCA 3.5% 1/9/2030	57,352	0.00	USD 837,000	Howard Hughes 4.375% 1/2/2031	680,288	0.01
USD 244,000	HCA 3.5% 15/7/2051	157,425	0.00	USD 462,000	Howard Hughes 5.375% 1/8/2028	416,265	0.01
USD 584,000	HCA 4.625% 15/3/2052	454,254	0.01	USD 21,000	Howmet Aerospace 5.125% 1/10/2024	20,864	0.00
USD 273,000	HCA 5% 15/3/2024	271,499	0.01	USD 646,000	HP 1.45% 17/6/2026	566,842	0.01
USD 456,000	HCA 5.25% 15/6/2049	391,695	0.01	USD 805,000	HP 2.2% 17/6/2025	750,745	0.01
USD 809,000	HCA 5.375% 1/9/2026	795,958	0.02	USD 250,000	HP 3% 17/6/2027	226,799	0.00
USD 311,000	HCA 5.5% 15/6/2047	277,542	0.01	USD 3,138,000	HUB International 7% 1/5/2026	3,086,177	0.06
USD 1,731,000	HealthEquity 4.5% 1/10/2029	1,509,321	0.03	USD 20,000	Humana 2.15% 3/2/2032	15,385	0.00
USD 30,000	Healthpeak Properties 2.875% 15/1/2031	25,193	0.00	USD 250,000	Huntington National Bank/The 4.552% 17/5/2028	241,193	0.01
USD 163,000	Healthpeak Properties 3.5% 15/7/2029	144,852	0.00	USD 900,000	Hyundai Capital America 0.8% 8/1/2024	863,404	0.02
USD 205,000	Healthpeak Properties Interim 5.25% 15/12/2032	200,734	0.00	USD 300,000	Hyundai Capital America 0.875% 14/6/2024	282,422	0.01
USD 300,000	Helios Software / ION Corporate Solutions Finance 4.625% 1/5/2028	243,109	0.01	USD 245,000	Hyundai Capital America 1% 17/9/2024	227,989	0.00
USD 501,000	Herc 5.5% 15/7/2027	473,395	0.01	USD 1,339,000	Hyundai Capital America 1.8% 15/10/2025	1,212,692	0.02
USD 490,000	Hertz 4.625% 1/12/2026	438,992	0.01	USD 1,448,000	Icahn Enterprises / Icahn Enterprises Finance 4.375% 1/2/2029	1,251,543	0.02
USD 400,000	Hertz 5% 1/12/2029	330,430	0.01	USD 1,371,000	Icahn Enterprises / Icahn Enterprises Finance 5.25% 15/5/2027	1,279,637	0.03
USD 835,000	Hess 4.3% 1/4/2027	798,343	0.02	USD 708,000	Icahn Enterprises / Icahn Enterprises Finance 6.25% 15/5/2026	688,694	0.01
USD 365,000	Hess 5.6% 15/2/2041	339,122	0.01	USD 1,988,000	II-VI 5% 15/12/2029	1,740,315	0.03
USD 175,000	Hess 5.8% 1/4/2047	164,175	0.00	USD 7,671,000	ILFC E-Capital Trust I 6.288% 21/12/2065	5,273,812	0.10
USD 245,000	Hess Midstream Operations 4.25% 15/2/2030	207,232	0.00	USD 5,107,000	ILFC E-Capital Trust II 6.538% 21/12/2065	3,536,597	0.07
USD 182,000	Hewlett Packard Enterprise 4.45% 2/10/2023	180,844	0.00	USD 1,729,000	Illuminate Buyer / Illuminate IV 9% 1/7/2028	1,549,361	0.03
USD 380,000	HF Sinclair 2.625% 1/10/2023	373,122	0.01	USD 2,562,000	Imola Merger 4.75% 15/5/2029	2,167,087	0.04
USD 769,000	Hilcorp Energy I / Hilcorp Finance 5.75% 1/2/2029	696,607	0.01	USD 1,249,973	Impac CMB Trust Series 2005-6 5.117% 25/10/2035	1,073,848	0.02
USD 65,000	Hilcorp Energy I / Hilcorp Finance 6% 15/4/2030	59,057	0.00	USD 669,221	IndyMac INDX Mortgage Loan Trust 2007-FLX5 4.797% 25/8/2037	586,498	0.01
USD 63,000	Hilcorp Energy I / Hilcorp Finance 6% 1/2/2031	56,936	0.00	USD 222,000	Ingevity 3.875% 1/11/2028	190,275	0.00
USD 408,000	Hilcorp Energy I / Hilcorp Finance 6.25% 1/11/2028	379,477	0.01	USD 498,000	Installed Building Products 5.75% 1/2/2028	463,912	0.01
USD 28,000	Hilcorp Energy I / Hilcorp Finance 6.25% 15/4/2032	25,426	0.00	USD 57,000	Intel 2.8% 12/8/2041	38,556	0.00
USD 574,000	Hilton Domestic Operating 3.75% 1/5/2029	497,982	0.01	USD 340,000	Intel 5.2% 10/2/2033	332,193	0.01
USD 1,216,000	Hilton Domestic Operating 4% 1/5/2031	1,028,914	0.02	USD 190,000	Intel 5.625% 10/2/2043	183,863	0.00
USD 256,000	Hilton Domestic Operating 5.375% 1/5/2025	253,287	0.01	USD 410,000	Intel 5.7% 10/2/2053	396,875	0.01
USD 326,000	Hilton Domestic Operating 5.75% 1/5/2028	316,705	0.01	USD 290,000	Intel 5.9% 10/2/2063	283,215	0.01
USD 196,000	Hilton Worldwide Finance / Hilton Worldwide Finance 4.875% 1/4/2027	186,836	0.00				
USD 99,000	Home Depot 3.35% 15/4/2050	72,677	0.00				
USD 168,000	Home Depot 4.2% 1/4/2043	146,216	0.00				

The notes on pages 986 to 999 form an integral part of these financial statements.

# Global Multi-Asset Income Fund continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 100,000	Intercontinental Exchange 1.85% 15/9/2032	75,203	0.00	USD 70,000	JPMorgan Chase 2.545% 8/11/2032	55,715	0.00
USD 101,000	Intercontinental Exchange 3.1% 15/9/2027	93,454	0.00	USD 120,000	JPMorgan Chase 3.157% 22/4/2042	87,406	0.00
USD 72,000	Intercontinental Exchange 4.25% 21/9/2048	61,619	0.00	USD 450,000	JPMorgan Chase 3.375% 1/5/2023	448,690	0.01
USD 175,000	Intercontinental Exchange 4.6% 15/3/2033	166,914	0.00	USD 919,000	JPMorgan Chase 3.782% 1/2/2028	862,834	0.02
USD 55,000	Intercontinental Exchange 5.2% 15/6/2062	54,202	0.00	USD 1,259,000	JPMorgan Chase 3.882% 24/7/2038	1,042,393	0.02
USD 100,000	International Business Machines 2.85% 15/5/2040	71,177	0.00	USD 646,000	JPMorgan Chase 4.005% 23/4/2029	600,361	0.01
USD 100,000	International Business Machines 4.15% 15/5/2039	84,406	0.00	USD 710,000	JPMorgan Chase 4.851% 25/7/2028	692,037	0.01
USD 115,000	Interpublic 3.375% 1/3/2041	83,240	0.00	USD 95,000	JPMorgan Chase 4.912% 25/7/2033	90,454	0.00
USD 96,000	Interpublic 4.75% 30/3/2030	91,270	0.00	USD 180,000	JPMorgan Chase 4.95% 1/6/2045	164,894	0.00
USD 1,502,736	Invitation Homes 2018-SFR4 Trust 5.701% 17/1/2038	1,501,832	0.03	USD 182,000	JPMorgan Chase 5.4% 6/1/2042	179,730	0.00
USD 973,000	IQVIA 5% 15/10/2026	932,669	0.02	USD 125,000	JPMorgan Chase 5.6% 15/7/2041	126,459	0.00
USD 114,000	Iron Mountain 5% 15/7/2028	103,352	0.00	USD 128,000	JPMorgan Chase 5.625% 16/8/2043	126,623	0.00
USD 1,097,000	Iron Mountain 5.25% 15/7/2030	955,769	0.02	USD 128,000	JPMorgan Chase 5.625% 16/8/2043	126,623	0.00
USD 882,000	Iron Mountain 5.625% 15/7/2032	757,920	0.02	USD 1,798,000	JPMorgan Chase 5.717% 14/9/2033	1,774,237	0.03
USD 800,000	Iron Mountain Information Management Services 5% 15/7/2032	660,720	0.01	USD 7,284,000	JPMorgan Chase 5.864% 15/5/2077	6,248,944	0.12
USD 1,447,000	ITT 6.5% 1/8/2029	1,188,689	0.02	USD 884,000	K Hovnanian Enterprises 7.75% 15/2/2026	861,573	0.02
USD 787,000	JBS USA LUX / JBS USA Food / JBS USA Finance 3.75% 1/12/2031	632,836	0.01	USD 1,346,000	Kaiser Aluminum 4.5% 1/6/2031	1,045,099	0.02
USD 1,398,000	Jefferies Finance / JFIN Co-Issuer 5% 15/8/2028	1,187,370	0.02	USD 1,064,000	Kaiser Aluminum 4.625% 1/3/2028	914,652	0.02
USD 338,000	JELD-WEN 6.25% 15/5/2025	329,375	0.01	USD 113,000	Kaiser Foundation Hospitals 2.81% 1/6/2041	82,417	0.00
USD 205,000	John Deere Capital 3.9% 7/6/2032	189,989	0.00	USD 257,000	KB Home 7.25% 15/7/2030	252,062	0.01
USD 720,000	Johns Hopkins University 4.705% 1/7/2032	717,358	0.01	USD 327,000	Ken Garff Automotive 4.875% 15/9/2028	281,842	0.01
USD 96,000	Johnson & Johnson 2.9% 15/1/2028	89,013	0.00	USD 155,000	Keurig Dr Pepper 4.5% 15/4/2052	128,280	0.00
USD 20,000	Johnson & Johnson 3.55% 1/3/2036	17,560	0.00	USD 250,000	KeyBank NA/Cleveland OH 4.15% 8/8/2025	243,761	0.01
USD 765,000	JP Morgan Mortgage Acquisition Trust 2006-CH1 5.417% 25/7/2036	664,183	0.01	USD 340,000	Kimco Realty 4.6% 1/2/2033	311,945	0.01
USD 1,517,313	JPMBB Commercial Mortgage Trust 2014-C22 0.798% 15/9/2047	12,476	0.00	USD 100,000	Kinder Morgan 3.6% 15/2/2051	66,972	0.00
USD 632,000	JPMBB Commercial Mortgage Trust 2015-C33 4.12% 15/12/2048	532,575	0.01	USD 282,000	Kinder Morgan 4.8% 1/2/2033	260,016	0.01
USD 10,120,000	JPMDB Commercial Mortgage Trust 2016-C4 0.75% 15/12/2049	225,870	0.00	USD 833,000	Kinder Morgan 5.45% 1/8/2052	739,185	0.01
USD 29,999,000	JPMDB Commercial Mortgage Trust 2017-C5 0.265% 15/3/2050	374,199	0.01	USD 175,000	Kinder Morgan 5.55% 1/6/2045	158,479	0.00
USD 182,000	JPMorgan Chase 1.045% 19/11/2026	161,215	0.00	USD 405,000	Kinder Morgan Energy Partners 5% 1/3/2043	342,229	0.01
USD 1,273,000	JPMorgan Chase 2.182% 1/6/2028	1,113,081	0.02	USD 250,000	Kinder Morgan Energy Partners 5.4% 1/9/2044	223,193	0.00
				USD 155,000	Kinder Morgan Energy Partners 6.375% 1/3/2041	153,959	0.00
				USD 554,000	Kinetik 5.875% 15/6/2030	509,661	0.01
				USD 354,000	KLA 3.3% 1/3/2050	254,014	0.01
				USD 646,000	KLA 4.1% 15/3/2029	613,952	0.01
				USD 50,000	KLA 4.65% 15/7/2032	48,497	0.00

The notes on pages 986 to 999 form an integral part of these financial statements.



# Global Multi-Asset Income Fund continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 1,009,000	Kobe US Midco 2 9.25% 1/11/2026	756,750	0.02	USD 4,450,000	Liberty Mutual 4.125% 15/12/2051	3,705,248	0.07
USD 383,000	Kontoor Brands 4.125% 15/11/2029	325,002	0.01	USD 1,045,000	Life Time 5.75% 15/1/2026	994,444	0.02
USD 2,208,000	Korn Ferry 4.625% 15/12/2027	2,045,800	0.04	USD 908,000	Life Time 8% 15/4/2026	867,783	0.02
USD 418,000	Kraft Heinz Foods 4.375% 1/6/2046	337,789	0.01	USD 732,570	Ligado Networks 15.5% 1/11/2023	195,962	0.00
USD 721,000	Kraft Heinz Foods 4.875% 1/10/2049	630,314	0.02	USD 1,270,000	Lindblad Expeditions 6.75% 15/2/2027	1,201,344	0.02
EUR 361,000	Kronos International 3.75% 15/9/2025	348,240	0.01	USD 2,817,000	Lions Gate Capital 5.5% 15/4/2029	1,979,972	0.04
USD 984,000	LABL 5.875% 1/11/2028	855,241	0.02	USD 364,000	Lithia Motors 3.875% 1/6/2029	304,502	0.01
USD 468,000	Ladder Capital Finance / Ladder Capital Finance 4.25% 1/2/2027	398,411	0.01	USD 94,000	Live Nation Entertainment 3.75% 15/1/2028	82,170	0.00
USD 205,000	Ladder Capital Finance / Ladder Capital Finance 4.75% 15/6/2029	166,340	0.00	USD 2,051,000	Live Nation Entertainment 4.75% 15/10/2027	1,840,208	0.03
USD 133,000	Lam Research 2.875% 15/6/2050	87,744	0.00	USD 88,000	Live Nation Entertainment 4.875% 1/11/2024	85,452	0.00
USD 405,000	Lam Research 3.75% 15/3/2026	389,860	0.01	USD 4,331,000	Live Nation Entertainment 6.5% 15/5/2027	4,257,209	0.08
USD 23,000	Lam Research 4.875% 15/3/2049	21,524	0.00	USD 514,628	Long Beach Mortgage Loan Trust 2005-3 5.137% 25/8/2045	493,013	0.01
USD 1,110,000	Lamb Weston 4.125% 31/1/2030	981,262	0.02	USD 3,909,706	Long Beach Mortgage Loan Trust 2006-4 4.917% 25/5/2036	2,271,199	0.04
USD 541,000	Lamb Weston 4.375% 31/1/2032	475,344	0.01	USD 3,063,735	Long Beach Mortgage Loan Trust 2006-6 4.917% 25/7/2036	1,266,526	0.02
USD 195,000	Lamb Weston 4.875% 15/5/2028	183,981	0.00	USD 1,669,392	Long Beach Mortgage Loan Trust 2006-7 4.927% 25/8/2036	873,912	0.02
USD 909,000	LCM Investments II 4.875% 1/5/2029	748,707	0.01	USD 2,388,182	Long Beach Mortgage Loan Trust 2006-WL3 5.217% 25/1/2036	2,156,463	0.04
USD 599,000	Legacy LifePoint Health 4.375% 15/2/2027	504,286	0.01	USD 354,000	Lowe's 3% 15/10/2050	223,282	0.00
USD 746,000	Legacy LifePoint Health 6.75% 15/4/2025	709,734	0.01	USD 72,000	Lowe's 3.5% 1/4/2051	50,034	0.00
USD 225,000	Legends Hospitality / Legends Hospitality Co-Issuer 5% 1/2/2026	205,261	0.00	USD 292,000	Lowe's 3.65% 5/4/2029	266,250	0.01
USD 427,833	Lehman XS Trust Series 2007- 20N 6.917% 25/12/2037	423,314	0.01	USD 148,000	Lowe's 3.7% 15/4/2046	108,908	0.00
USD 1,583,000	Level 3 Financing 3.4% 1/3/2027	1,334,125	0.02	USD 230,000	Lowe's 4.25% 1/4/2052	180,239	0.00
USD 637,000	Level 3 Financing 3.625% 15/1/2029	411,652	0.01	USD 155,000	Lowe's 4.45% 1/4/2062	120,289	0.00
USD 545,000	Level 3 Financing 3.75% 15/7/2029	349,558	0.01	USD 120,000	Lowe's 4.65% 15/4/2042	103,875	0.00
USD 1,407,000	Level 3 Financing 3.875% 15/11/2029	1,077,966	0.02	USD 300,000	Lowe's 5% 15/4/2033	288,021	0.01
USD 1,644,000	Level 3 Financing 4.25% 1/7/2028	1,133,714	0.02	USD 470,000	Lowe's 5.625% 15/4/2053	447,937	0.01
USD 490,000	Level 3 Financing 4.625% 15/9/2027	365,846	0.01	USD 507,000	LSF11 A5 HoldCo 6.625% 15/10/2029	430,714	0.01
USD 1,355,000	Liberty Broadband 1.25% 30/9/2050	1,360,420	0.03	USD 10,947,185	LSTAR Commercial Mortgage Trust 2017-5 0.794% 10/3/2050	212,394	0.00
USD 1,919,000	Liberty Broadband 2.75% 30/9/2050	1,918,743	0.04	USD 1,125,000	LSTAR Commercial Mortgage Trust 2017-5 4.674% 10/3/2050	990,890	0.02
EUR 1,673,000	Liberty Mutual 3.625% 23/5/2059	1,665,863	0.03	USD 2,492,000	Lumen Technologies 4% 15/2/2027	1,911,052	0.04
				USD 2,178,000	Lumen Technologies 4.5% 15/1/2029	1,143,225	0.02
				USD 71,000	Lumen Technologies 5.375% 15/6/2029	38,611	0.00
				USD 250,000	LYB International Finance III 1.25% 1/10/2025	223,822	0.00
				USD 100,000	LYB International Finance III 3.625% 1/4/2051	68,178	0.00
				USD 25,000	LYB International Finance III 4.2% 15/10/2049	18,640	0.00

The notes on pages 986 to 999 form an integral part of these financial statements.

# Global Multi-Asset Income Fund continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 20,000	LYB International Finance III 4.2% 1/5/2050	14,927	0.00	USD 10,453,000	MetLife 3.85% 15/3/2171	9,904,217	0.19
USD 1,105,000	MAD Mortgage Trust 2017-330M 4.108% 15/8/2034	1,008,079	0.02	USD 90,000	MetLife 5% 15/7/2052	85,380	0.00
USD 1,897,000	Madison IAQ 5.875% 30/6/2029	1,513,871	0.03	USD 394,000	MGIC Investment 5.25% 15/8/2028	367,360	0.01
USD 640,000	Magallanes 3.528% 15/3/2024	623,439	0.01	USD 113,000	MGM Resorts International 5.75% 15/6/2025	110,944	0.00
USD 300,000	Magallanes 5.141% 15/3/2052	233,649	0.00	USD 537,000	Microsoft 2.525% 1/6/2050	354,894	0.01
USD 125,000	Magnolia Oil & Gas Operating / Magnolia Oil & Gas Finance 6% 1/8/2026	119,824	0.00	USD 729,000	Microsoft 2.921% 17/3/2052	517,779	0.01
USD 646,000	MajorDrive IV 6.375% 1/6/2029	499,216	0.01	USD 150,000	Microsoft 3.45% 8/8/2036	130,462	0.00
USD 495,000	Marathon Oil 4.4% 15/7/2027	470,880	0.01	USD 1,796,000	MicroStrategy 6.125% 15/6/2028	1,492,817	0.03
USD 125,000	Marathon Petroleum 4.75% 15/9/2044	103,408	0.00	USD 180,000	Mid-America Apartments 3.6% 1/6/2027	169,874	0.00
USD 81,000	Marsh & McLennan 2.25% 15/11/2030	65,619	0.00	USD 450,000	MidAmerican Energy 3.65% 15/4/2029	416,806	0.01
USD 86,000	Marsh & McLennan 2.375% 15/12/2031	68,781	0.00	USD 350,000	MidAmerican Energy 4.25% 15/7/2049	299,463	0.01
USD 235,000	Marsh & McLennan 3.75% 14/3/2026	225,224	0.00	USD 465,000	Midcontinent Communications / Midcontinent Finance 5.375% 15/8/2027	427,015	0.01
USD 335,000	Marsh & McLennan 4.375% 15/3/2029	319,030	0.01	USD 677,000	Midwest Gaming Borrower / Midwest Gaming Finance 4.875% 1/5/2029	578,207	0.01
USD 599,000	Marvell Technology 2.95% 15/4/2031	480,186	0.01		Mileage Plus / Mileage Plus Intellectual Property Assets 6.5% 20/6/2027	2,594,402	0.05
USD 449,000	MasTec 4.5% 15/8/2028	406,657	0.01	USD 2,598,300	Minerals Technologies 5% 1/7/2028	382,891	0.01
USD 155,000	Mastercard 3.35% 26/3/2030	141,571	0.00	USD 425,000	Minerva Merger Sub 6.5% 15/2/2030	5,031,500	0.10
USD 91,000	Mastercard 3.85% 26/3/2050	75,938	0.00	USD 6,351,000	Molina Healthcare 3.875% 15/11/2030	1,780,531	0.04
USD 590,425	Mastr Asset Backed Trust 2006-AM2 5.137% 25/6/2036	530,682	0.01	USD 2,105,000	Morgan Stanley 0.79% 30/5/2025	403,747	0.01
USD 819,000	Matador Resources 5.875% 15/9/2026	790,608	0.02	USD 657,000	Morgan Stanley 1.593% 4/5/2027	579,033	0.01
USD 1,190,000	Match II 3.625% 1/10/2031	932,246	0.02	USD 37,000	Morgan Stanley 2.188% 28/4/2026	34,466	0.00
USD 339,000	Match II 4.625% 1/6/2028	301,529	0.01	USD 364,000	Morgan Stanley 2.699% 22/1/2031	303,294	0.01
USD 280,000	Match II 5.625% 15/2/2029	257,725	0.01	USD 62,000	Morgan Stanley 2.802% 25/1/2052	39,419	0.00
USD 578,000	Mattel 3.75% 1/4/2029	500,551	0.01	USD 86,000	Morgan Stanley 3.217% 22/4/2042	63,606	0.00
USD 1,047,000	Mattel 5.45% 1/11/2041	877,597	0.02	USD 475,000	Morgan Stanley 3.62% 17/4/2025	463,790	0.01
USD 872,000	Mattel 6.2% 1/10/2040	773,684	0.02	USD 273,000	Morgan Stanley 3.622% 1/4/2031	240,965	0.01
USD 9,840,000	Mauser Packaging Solutions 7.875% 15/8/2026	9,898,351	0.19	USD 479,000	Morgan Stanley 3.772% 24/1/2029	441,438	0.01
USD 796,000	Medline Borrower 3.875% 1/4/2029	659,454	0.01	USD 2,300,000	Morgan Stanley 4.21% 20/4/2028	2,181,393	0.04
USD 4,622,000	Medline Borrower 5.25% 1/10/2029	3,824,913	0.08	USD 300,000	Morgan Stanley 4.431% 23/1/2030	281,544	0.01
USD 185,000	Memorial Health Services 3.447% 1/11/2049	138,108	0.00	USD 350,000	Morgan Stanley 4.679% 17/7/2026	342,970	0.01
USD 575,000	Mercedes-Benz Finance North America 5.5% 27/11/2024	576,851	0.01	USD 610,000	Morgan Stanley 5.123% 1/2/2029	598,401	0.01
USD 150,000	Merck 1.45% 24/6/2030	119,685	0.00				
USD 354,000	Merck 2.15% 10/12/2031	287,235	0.01				
USD 282,000	Merck 2.75% 10/12/2051	186,324	0.00				
USD 385,000	Merck 2.9% 7/3/2024	376,121	0.01				
USD 590,000	Meritage Homes 5.125% 6/6/2027	561,173	0.01				
USD 470,000	Meta Platforms 3.85% 15/8/2032	420,058	0.01				
USD 286,000	Metis Merger Sub 6.5% 15/5/2029	232,005	0.01				

The notes on pages 986 to 999 form an integral part of these financial statements.

# Global Multi-Asset Income Fund continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 467,000	Morgan Stanley Bank of America Merrill Lynch Trust 2015-C23 4.139% 15/7/2050	392,282	0.01	USD 1,588,000	Nabors Industries 7.375% 15/5/2027	1,544,330	0.03
USD 12,675,000	Morgan Stanley Bank of America Merrill Lynch Trust 2015-C26 1.308% 15/10/2048	385,424	0.01	USD 573,000	Nationstar Mortgage 5.125% 15/12/2030	441,864	0.01
USD 7,165,231	Morgan Stanley Bank of America Merrill Lynch Trust 2016-C32 0.653% 15/12/2049	144,900	0.00	USD 444,000	Nationstar Mortgage 5.75% 15/11/2031	347,908	0.01
USD 780,000	Morgan Stanley Capital I 2017-HR2 2.73% 15/12/2050	529,076	0.01	USD 602,000	Nationstar Mortgage 6% 15/1/2027	554,466	0.01
USD 3,400,000	Morgan Stanley Capital I Trust 2016-UBS9 1.595% 15/3/2049	144,194	0.00	USD 70,000	Nationwide Children's Hospital 4.556% 1/11/2052	63,619	0.00
USD 1,590,000	Morgan Stanley Capital I Trust 2018-H3 4.862% 15/7/2051	1,349,932	0.03	USD 8,875,000	Natixis Commercial Mortgage Trust 2017-75B 0.033% 10/4/2037	20,288	0.00
USD 1,175,000	Morgan Stanley Capital I Trust 2018-MP 4.276% 11/7/2040	907,594	0.02	USD 13,537,000	Natixis Commercial Mortgage Trust 2017-75B 0.2% 10/4/2037	121,964	0.00
USD 1,700,000	Morgan Stanley Capital I Trust 2018-SUN 7.138% 15/7/2035	1,678,897	0.03	USD 803,000	Navient 5.5% 15/3/2029	679,764	0.01
USD 395,000	Motorola Solutions 2.3% 15/11/2030	307,720	0.00	USD 41,000	Navient 7.25% 25/9/2023	41,142	0.00
USD 282,000	Motorola Solutions 2.75% 24/5/2031	223,322	0.00	USD 486,000	NCR 5% 1/10/2028	422,137	0.01
USD 844,000	Motorola Solutions 4.6% 23/5/2029	792,732	0.02	USD 1,441,000	NCR 5.125% 15/4/2029	1,223,369	0.02
USD 100,000	Mount Nittany Medical Center Obligated 3.799% 15/11/2052	76,275	0.00	USD 242,000	NCR 5.75% 1/9/2027	234,975	0.00
USD 615,000	MPLX 1.75% 1/3/2026	549,950	0.01	USD 1,133,000	Neptune Bidco US 9.29% 15/4/2029	1,072,044	0.03
USD 125,000	MPLX 4% 15/3/2028	116,839	0.00	USD 634,000	NESCO II 5.5% 15/4/2029	568,083	0.01
USD 410,000	MPLX 4.25% 1/12/2027	388,071	0.01	EUR 400,000	Netflix 3.625% 15/6/2030	393,828	0.01
USD 470,000	MPLX 4.95% 14/3/2052	387,449	0.01	EUR 500,000	Netflix 4.625% 15/5/2029	527,340	0.01
USD 315,000	MPLX 5% 1/3/2033	294,577	0.01	USD 500,000	Netflix 4.875% 15/4/2028	484,231	0.01
USD 1,171,000	MPLX 5.5% 15/2/2049	1,043,847	0.02	USD 430,000	New Enterprise Stone & Lime 5.25% 15/7/2028	393,379	0.01
USD 45,000	MPLX 5.65% 1/3/2053	41,156	0.00	USD 353,000	New Enterprise Stone & Lime 9.75% 15/7/2028	338,084	0.01
EUR 252,000	MPT Operating Partnership / MPT Finance 0.993% 15/10/2026	197,836	0.00	USD 5,633,000	New Fortress Energy 6.5% 30/9/2026	5,118,510	0.10
GBP 180,000	MPT Operating Partnership / MPT Finance 2.55% 5/12/2023	207,252	0.00	USD 3,398,000	New Fortress Energy 6.75% 15/9/2025	3,159,346	0.06
EUR 432,000	MPT Operating Partnership / MPT Finance 3.325% 24/3/2025*	399,895	0.01	USD 121,000	Newmont 2.8% 1/10/2029	102,666	0.00
USD 4,335,000	MPT Operating Partnership / MPT Finance 3.5% 15/3/2031	2,941,384	0.06	USD 21,000	Newmont 5.45% 9/6/2044	20,075	0.00
USD 1,858,000	MPT Operating Partnership / MPT Finance 4.625% 1/8/2029	1,395,860	0.03	USD 350,000	NextEra Energy Capital 1.9% 15/6/2028	295,760	0.01
USD 1,188,947	MSCG Trust 2018-SELF 6.738% 15/10/2037	1,155,903	0.02	USD 88,000	NextEra Energy Capital 2.44% 15/1/2032	69,339	0.00
USD 302,000	MSCI 3.625% 1/9/2030	256,972	0.01	USD 30,000	NextEra Energy Capital 3.55% 1/5/2027	27,965	0.00
USD 414,000	MSCI 3.875% 15/2/2031	358,462	0.01	USD 10,660,000	NextEra Energy Capital 3.8% 15/3/2082	9,173,565	0.18
USD 196,000	Mueller Water Products 4% 15/6/2029	171,626	0.00	USD 140,000	NextEra Energy Capital 6.051% 1/3/2025	140,922	0.00
USD 21,000	Murphy Oil 5.75% 15/8/2025	20,813	0.00	USD 18,000	NextEra Energy Operating Partners 4.25% 15/9/2024	16,869	0.00
USD 100,000	Murphy Oil 6.125% 1/12/2042	79,266	0.00	USD 2,826,000	NFP 4.875% 15/8/2028	2,475,181	0.05
USD 695,000	Murphy Oil USA 4.75% 15/9/2029	619,422	0.01	USD 7,890,000	NFP 6.875% 15/8/2028	6,728,986	0.13
USD 2,667,000	Nabors Industries 5.75% 1/2/2025	2,536,451	0.05	USD 420,000	NFP 7.5% 1/10/2030	400,512	0.01
				USD 492,000	NGL Energy Operating / NGL Energy Finance 7.5% 1/2/2026	469,272	0.01
				USD 413,000	NGPL PipeCo 7.768% 15/12/2037	444,493	0.01
				USD 200,000	NiSource 0.95% 15/8/2025	180,269	0.00
				USD 125,000	NiSource 3.6% 1/5/2030	111,320	0.00
				USD 125,000	NiSource 3.95% 30/3/2048	96,583	0.00

\*All or a portion of this security represents a security on loan.

The notes on pages 986 to 999 form an integral part of these financial statements.

# Global Multi-Asset Income Fund continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 320,000	Nissan Motor Acceptance 2.75% 9/3/2028	264,250	0.01	USD 2,932,000	Occidental Petroleum 6.2% 15/3/2040	2,865,715	0.06
USD 1,028,000	NMG / Neiman Marcus 7.125% 1/4/2026	988,348	0.02	USD 681,000	Occidental Petroleum 6.45% 15/9/2036	681,918	0.01
USD 220,000	Norfolk Southern 3.05% 15/5/2050	144,842	0.00	USD 284,000	Occidental Petroleum 6.6% 15/3/2046	288,651	0.01
USD 145,000	Norfolk Southern 3.155% 15/5/2055	93,883	0.00	USD 1,459,000	Occidental Petroleum 6.625% 1/9/2030	1,503,857	0.03
USD 96,000	Norfolk Southern 3.4% 1/11/2049	67,377	0.00	USD 85,000	Occidental Petroleum 6.95% 1/7/2024	85,747	0.00
USD 95,000	Norfolk Southern 3.7% 15/3/2053	70,236	0.00	USD 256,000	Occidental Petroleum 7.5% 1/5/2031	274,348	0.01
USD 100,000	Norfolk Southern 3.942% 1/11/2047	78,918	0.00	USD 384,000	Occidental Petroleum 8.875% 15/7/2030	435,709	0.01
USD 215,000	Norfolk Southern 4.15% 28/2/2048	174,127	0.00	USD 1,000,000	OHA Credit Partners XII 6.715% 23/7/2030	982,655	0.02
USD 320,000	Norfolk Southern 4.45% 1/3/2033	299,440	0.01	USD 175,000	Ohio Power 1.625% 15/1/2031	134,643	0.00
USD 4,345,000	Northern Oil and Gas 8.125% 1/3/2028	4,220,125	0.08	USD 263,000	Ohio Power 2.6% 1/4/2030	221,671	0.01
USD 155,000	Northern States Power 2.6% 1/6/2051	98,538	0.00	USD 38,000	Ohio Power 2.9% 1/10/2051	24,869	0.00
USD 100,000	Northern States Power 2.9% 1/3/2050	67,967	0.00	USD 335,000	Ohio Power 4% 1/6/2049	267,811	0.01
USD 625,000	Northern Trust 6.125% 2/11/2032	657,146	0.01	USD 2,761,000	Olympic Tower 2017-OT Mortgage Trust 3.945% 10/5/2039	1,997,135	0.04
USD 2,782,000	Northwest Fiber / Northwest Fiber Finance Sub 4.75% 30/4/2027	2,428,774	0.05	EUR 144,000	Olympus Water US 3.875% 1/10/2028	131,677	0.00
USD 2,174,000	Northwest Fiber / Northwest Fiber Finance Sub 6% 15/2/2028*	1,721,569	0.03	USD 335,000	Oncor Electric Delivery 2.75% 15/5/2030	290,051	0.01
USD 211,000	Northwest Fiber / Northwest Fiber Finance Sub 10.75% 1/6/2028	195,615	0.00	USD 287,000	Oncor Electric Delivery 3.75% 1/4/2045	230,491	0.01
USD 415,000	Northwest Florida Timber Finance 4.75% 4/3/2029	364,364	0.01	USD 111,000	Oncor Electric Delivery 4.1% 15/11/2048	93,551	0.00
USD 175,000	Northwestern University 4.643% 1/12/2044	167,231	0.00	USD 35,000	Oncor Electric Delivery 5.3% 1/6/2042	34,928	0.00
USD 1,281,000	Novelis 3.25% 15/11/2026	1,127,372	0.02	USD 1,345,000	OneMain Finance 3.5% 15/1/2027	1,134,891	0.02
USD 4,082,000	Novelis 3.875% 15/8/2031	3,292,847	0.06	USD 258,000	OneMain Finance 5.375% 15/11/2029	217,669	0.00
USD 2,924,000	Novelis 4.75% 30/1/2030	2,561,658	0.05	USD 1,250,000	OneMain Finance 6.625% 15/1/2028	1,165,112	0.02
USD 340,000	NRG Energy 2.45% 2/12/2027	285,642	0.01	USD 1,450,000	OneMain Finance 6.875% 15/3/2025	1,419,285	0.03
USD 24,000	NRG Energy 3.875% 15/2/2032	18,507	0.00	USD 715,000	OneMain Finance 7.125% 15/3/2026	696,060	0.01
USD 411,000	NRG Energy 5.25% 15/6/2029	364,454	0.01	USD 227,000	ONEOK 4.95% 13/7/2047	185,106	0.00
USD 250,000	NRG Energy 5.75% 15/1/2028	235,121	0.01	USD 1,742,000	Option Care Health 4.375% 31/10/2029	1,487,729	0.03
USD 77,000	Nucor 2% 1/6/2025	71,468	0.00	USD 562,000	Oracle 2.875% 25/3/2031	464,291	0.01
USD 25,000	Nucor 2.979% 15/12/2055	16,036	0.00	USD 194,000	Oracle 2.95% 1/4/2030	165,236	0.00
USD 345,000	Nucor 3.95% 23/5/2025	335,343	0.01	USD 200,000	Oracle 3.6% 1/4/2040	146,655	0.00
USD 1,338,000	NuStar Logistics 5.75% 1/10/2025	1,289,485	0.03	USD 2,134,000	Oracle 3.6% 1/4/2050	1,433,274	0.03
USD 321,000	NVIDIA 3.5% 1/4/2040	261,962	0.01	USD 260,000	Oracle 3.65% 25/3/2041	190,585	0.00
USD 319,945	Oakwood Mortgage Investors 5.9% 15/9/2022***	176,095	0.00	USD 311,000	Oracle 3.85% 15/7/2036	252,167	0.01
USD 585,614	Oakwood Mortgage Investors 7.415% 15/1/2029	556,497	0.01	USD 212,000	Oracle 3.85% 1/4/2060	140,212	0.00
USD 469,000	Occidental Petroleum 5.875% 1/9/2025	468,350	0.01	USD 2,322,000	Oracle 3.95% 25/3/2051	1,650,795	0.04
				USD 115,000	Oracle 4% 15/7/2046	83,279	0.00
				USD 263,000	Oracle 4% 15/11/2047	191,032	0.00
				USD 359,000	Oracle 4.125% 15/5/2045	268,394	0.01
				USD 191,000	Oracle 5.375% 15/7/2040	173,952	0.00

\*All or a portion of this security represents a security on loan.  
 \*\*\*This security is in default, see Note 2(b)

The notes on pages 986 to 999 form an integral part of these financial statements.

# Global Multi-Asset Income Fund continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 60,000	Oracle 5.55% 6/2/2053	54,353	0.00	USD 900,000	Pattern Energy Operations / Pattern Energy Operations 4.5% 15/8/2028	804,353	0.02
USD 115,000	Oracle 5.8% 10/11/2025	116,293	0.00	USD 168,000	PayPal 1.65% 1/6/2025	155,546	0.00
USD 1,093,000	Oracle 6.25% 9/11/2032	1,132,458	0.02	USD 287,000	PayPal 2.65% 1/10/2026	264,572	0.01
USD 1,667,000	Oracle 6.9% 9/11/2052	1,781,540	0.03	USD 12,000	PayPal 3.25% 1/6/2050	8,220	0.00
EUR 112,000	Organon / Organon Foreign Debt Co-Issuer 2.875% 30/4/2028	102,292	0.00	USD 160,000	PayPal 4.4% 1/6/2032	149,779	0.00
USD 2,181,000	Organon / Organon Foreign Debt Co-Issuer 4.125% 30/4/2028	1,921,666	0.04	USD 273,000	PDC Energy 6.125% 15/9/2024	270,709	0.01
USD 1,658,000	Organon / Organon Foreign Debt Co-Issuer 5.125% 30/4/2031	1,420,467	0.03	USD 62,000	PECO Energy 2.85% 15/9/2051	40,573	0.00
USD 433,000	OT Merger 7.875% 15/10/2029	260,428	0.01	USD 512,000	Penske Automotive 3.5% 1/9/2025	479,381	0.01
USD 65,000	Otis Worldwide 2.565% 15/2/2030	54,670	0.00	USD 1,402,000	Penske Truck Leasing / PTL Finance 4% 15/7/2025	1,341,344	0.03
USD 31,000	Otis Worldwide 3.112% 15/2/2040	22,780	0.00	USD 168,000	Penske Truck Leasing / PTL Finance 4.2% 1/4/2027	158,609	0.00
USD 1,322,000	Outfront Media Capital / Outfront Media Capital 4.25% 15/1/2029	1,088,534	0.02	USD 455,000	Penske Truck Leasing / PTL Finance 5.875% 15/11/2027	459,534	0.01
USD 316,000	Outfront Media Capital / Outfront Media Capital 4.625% 15/3/2030	259,048	0.00	USD 811,000	Performance Food 4.25% 1/8/2029	706,020	0.01
USD 1,653,000	Outfront Media Capital / Outfront Media Capital 5% 15/8/2027	1,484,075	0.03	USD 1,364,000	Periana 5.95% 19/4/2026	1,286,920	0.03
USD 164,000	Ovintiv 6.625% 15/8/2037	162,421	0.00	USD 411,000	PetSmart / PetSmart Finance 4.75% 15/2/2028	376,525	0.01
USD 841,000	Owl Rock Capital 3.4% 15/7/2026	749,111	0.02	USD 2,566,000	PetSmart / PetSmart Finance 7.75% 15/2/2029	2,498,453	0.05
USD 370,000	Owl Rock Capital 3.75% 22/7/2025	346,032	0.01	USD 65,000	Pfizer 2.55% 28/5/2040	46,413	0.00
USD 1,259,000	OWL Rock Core Income 5.5% 21/3/2025	1,220,822	0.02	USD 130,000	Pfizer 3.45% 15/3/2029	120,805	0.00
USD 997,000	OWL Rock Core Income 7.75% 16/9/2027	994,551	0.02	USD 30,000	Pfizer 4.3% 15/6/2043	27,066	0.00
USD 455,000	Pacific Gas and Electric 3.3% 1/12/2027	405,161	0.01	USD 120,000	Pfizer 7.2% 15/3/2039	145,367	0.00
USD 620,000	Pacific Gas and Electric 3.45% 1/7/2025	582,583	0.01	USD 110,000	Pharmacia 6.6% 1/12/2028	119,905	0.00
USD 290,000	Pacific Gas and Electric 3.75% 1/7/2028	259,706	0.01	USD 20,000	Philip Morris International 1.5% 1/5/2025	18,507	0.00
USD 110,000	Pacific Gas and Electric 4% 1/12/2046	74,720	0.00	USD 220,000	Philip Morris International 5.625% 17/11/2029	222,520	0.01
USD 200,000	Pacific Gas and Electric 4.45% 15/4/2042	150,566	0.00	USD 310,000	Phillips 66 3.3% 15/3/2052	211,677	0.00
USD 341,000	Pacific Gas and Electric 4.95% 1/7/2050	267,863	0.01	USD 446,000	Picasso Finance Sub 6.125% 15/6/2025	437,824	0.01
USD 210,000	Pacific Gas and Electric 5.25% 1/3/2052	172,517	0.00	USD 527,000	Pilgrim's Pride 3.5% 1/3/2032	409,513	0.01
USD 585,000	Pacific Gas and Electric 6.75% 15/1/2053	577,215	0.01	USD 275,000	Pioneer Natural Resources 0.55% 15/5/2023	272,332	0.01
USD 250,000	PacifiCorp 2.9% 15/6/2052	163,921	0.00	USD 155,000	Pioneer Natural Resources 1.125% 15/1/2026	137,901	0.00
USD 355,000	PacifiCorp 5.35% 1/12/2053	348,133	0.01	USD 255,000	Pioneer Natural Resources 1.9% 15/8/2030	198,833	0.00
USD 2,144,000	Paramount Global 6.375% 30/3/2062	1,848,987	0.04	USD 155,000	Pioneer Natural Resources 2.15% 15/1/2031	121,712	0.00
USD 400,000	Parker-Hannifin 4.5% 15/9/2029	381,389	0.01	USD 551,000	Plains All American Pipeline / PAA Finance 3.55% 15/12/2029	477,380	0.01
				USD 210,000	Plains All American Pipeline / PAA Finance 4.3% 31/1/2043	152,906	0.00
				USD 557,000	Plains All American Pipeline / PAA Finance 5.15% 1/6/2042	454,986	0.01
				USD 138,000	Plains All American Pipeline / PAA Finance 6.65% 15/1/2037	136,003	0.00
				USD 527,000	PNC Financial Services 2.55% 22/1/2030	446,555	0.01
				USD 8,634,000	PNC Financial Services 3.4% 15/12/2171	7,177,012	0.14

The notes on pages 986 to 999 form an integral part of these financial statements.

# Global Multi-Asset Income Fund continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 615,000	PNC Financial Services 3.9% 29/4/2024	604,864	0.01	USD 1,103,000	Realogy / Realogy Co-Issuer 5.75% 15/1/2029	798,092	0.02
USD 209,000	Post 4.5% 15/9/2031	176,738	0.00	USD 297,000	Realty Income 2.2% 15/6/2028	256,208	0.01
USD 74,000	Post 4.625% 15/4/2030	64,255	0.00	USD 101,000	Realty Income 2.85% 15/12/2032	82,472	0.00
USD 114,000	Post 5.5% 15/12/2029	104,758	0.00	USD 287,000	Realty Income 3% 15/1/2027	264,654	0.01
USD 246,000	Post 5.625% 15/1/2028	236,424	0.01	USD 81,000	Realty Income 3.95% 15/8/2027	77,066	0.00
USD 427,000	PRA Health Sciences 2.875% 15/7/2026	380,486	0.01	USD 155,000	Realty Income 4.85% 15/3/2030	149,961	0.00
USD 392,000	Premier Entertainment Sub / Premier Entertainment Finance 5.625% 1/9/2029	286,038	0.01	USD 320,000	Realty Income 5.625% 13/10/2032	324,967	0.01
USD 392,000	Premier Entertainment Sub / Premier Entertainment Finance 5.875% 1/9/2031	278,254	0.01	USD 375,000	Regal Rexnord 6.05% 15/2/2026	371,320	0.01
USD 95,000	Prime Security Services Borrower / Prime Finance 5.75% 15/4/2026	91,904	0.00	USD 1,826,000	Regal Rexnord 6.05% 15/4/2028	1,786,801	0.03
USD 2,098,000	Prime Security Services Borrower / Prime Finance 6.25% 15/1/2028	1,949,178	0.04	USD 860,000	Regal Rexnord 6.3% 15/2/2030	844,015	0.02
USD 190,000	Progress Energy 6% 1/12/2039	190,350	0.00	USD 951,000	Regal Rexnord 6.4% 15/4/2033	932,041	0.02
USD 2,000,000	Progress Residential 2019-SFR4 Trust 3.435% 17/10/2036	1,887,381	0.04	USD 400,000	Regency Centers 2.95% 15/9/2029	336,512	0.01
USD 12,500,000	Progress Residential 2020-SFR1 Trust 3.431% 17/4/2037	11,575,057	0.22	USD 825,000	Regency Centers 3.7% 15/6/2030	726,609	0.01
USD 5,500,000	Progress Residential 2020-SFR1 Trust 4.028% 17/4/2037	5,107,437	0.10	USD 763,091	Renaissance Home Equity Loan Trust 2005-1 5.277% 25/5/2035	670,398	0.01
USD 90,000	Progressive 3% 15/3/2032	77,478	0.00	USD 1,328,729	Renaissance Home Equity Loan Trust 2005-3 5.14% 25/11/2035	1,303,608	0.03
USD 100,000	Progressive 6.25% 1/12/2032	108,928	0.00	USD 168,000	Republic Services 2.3% 1/3/2030	140,280	0.00
USD 341,000	Prologis 2.25% 15/4/2030	284,590	0.00	USD 124,000	Republic Services 3.95% 15/5/2028	117,300	0.00
USD 43,000	Prologis 3.05% 1/3/2050	29,516	0.00	USD 238,000	Resideo Funding 4% 1/9/2029	196,265	0.00
USD 96,000	Prudential Financial 2.1% 10/3/2030	79,663	0.00	USD 843,000	RHP Hotel Properties / RHP Finance 4.5% 15/2/2029	735,239	0.01
USD 113,000	Prudential Financial 4.35% 25/2/2050	95,476	0.00	USD 1,581,000	RHP Hotel Properties / RHP Finance 4.75% 15/10/2027	1,454,994	0.03
USD 21,000	Prudential Financial 4.6% 15/5/2044	18,891	0.00	USD 414,000	RLJ Lodging Trust 3.75% 1/7/2026	372,688	0.01
USD 307,000	PTC 3.625% 15/2/2025	291,932	0.01	USD 455,000	Roche 2.607% 13/12/2051	293,936	0.01
USD 119,000	Public Service Electric and Gas 2.05% 1/8/2050	67,024	0.00	USD 1,187,000	Rockcliff Energy II 5.5% 15/10/2029	1,090,497	0.02
USD 655,000	Public Service Electric and Gas 4.9% 15/12/2032	649,741	0.01	USD 2,876,000	Rocket Mortgage / Rocket Mortgage Co-Issuer 2.875% 15/10/2026	2,468,126	0.05
USD 175,000	Public Service of Colorado 3.2% 1/3/2050	124,588	0.00	USD 202,000	Rockies Express Pipeline 4.95% 15/7/2029	176,019	0.00
USD 180,000	Public Service of Colorado 3.8% 15/6/2047	142,791	0.00	USD 187,000	Roper Technologies 1.75% 15/2/2031	143,644	0.00
USD 305,000	QUALCOMM 4.3% 20/5/2047	263,961	0.01	USD 329,000	Royal Caribbean Cruises 4.25% 1/7/2026	286,539	0.01
USD 1,724,000	Radiate Holdco / Radiate Finance 4.5% 15/9/2026	1,291,708	0.03	USD 215,000	RWJ Barnabas Health 3.477% 1/7/2049	162,707	0.00
USD 4,645,000	Radiate Holdco / Radiate Finance 6.5% 15/9/2028	2,190,878	0.04	USD 574,000	Ryan Specialty 4.375% 1/2/2030	491,435	0.01
USD 561,000	Raptor Acquisition / Raptor Co-Issuer 4.875% 1/11/2026	519,765	0.01	USD 311,000	Ryder System 2.5% 1/9/2024	296,889	0.01
USD 4,992,901	Ready Capital Mortgage Financing 2022-FL10 7.17% 25/10/2039	4,985,783	0.10	USD 300,000	Ryder System 2.9% 1/12/2026	272,420	0.01
USD 576,000	Realogy / Realogy Co-Issuer 5.25% 15/4/2030	395,335	0.01	USD 150,000	S&P Global 2.9% 1/3/2032	127,592	0.00
				USD 45,000	S&P Global 3.25% 1/12/2049	32,688	0.00
				USD 135,000	Sabine Pass Liquefaction 5% 15/3/2027	131,419	0.00

The notes on pages 986 to 999 form an integral part of these financial statements.

# Global Multi-Asset Income Fund continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 250,000	Sabine Pass Liquefaction 5.625% 1/3/2025	249,572	0.01	USD 1,207,000	Sirius XM Radio 3.125% 1/9/2026	1,065,069	0.02
USD 315,000	Sabine Pass Liquefaction 5.75% 15/5/2024	314,992	0.01	USD 671,000	Sirius XM Radio 3.875% 1/9/2031	521,642	0.01
USD 335,000	Sabine Pass Liquefaction 5.9% 15/9/2037	333,686	0.01	USD 415,000	Sirius XM Radio 4% 15/7/2028	354,070	0.01
USD 630,000	Sabre GLBL 7.375% 1/9/2025	591,374	0.01	USD 187,000	Sirius XM Radio 4.125% 1/7/2030	152,124	0.00
USD 703,000	Sabre GLBL 9.25% 15/4/2025	692,477	0.01	USD 1,963,000	Sirius XM Radio 5% 1/8/2027	1,795,667	0.04
USD 1,079,000	Sabre GLBL 11.25% 15/12/2027	1,076,093	0.03	USD 463,000	Sirius XM Radio 5.5% 1/7/2029	415,460	0.01
USD 213,000	Salesforce 2.7% 15/7/2041	149,312	0.00	USD 629,000	SLM 3.125% 2/11/2026	543,311	0.01
USD 168,000	Salesforce 2.9% 15/7/2051	111,480	0.00	USD 530,000	SM Energy 5.625% 1/6/2025	510,446	0.01
USD 139,000	Salesforce 3.05% 15/7/2061	87,842	0.00	USD 220,000	SM Energy 6.5% 15/7/2028	203,349	0.00
USD 163,000	San Diego Gas & Electric 2.95% 15/8/2051	107,633	0.00	USD 89,000	SM Energy 6.625% 15/1/2027	84,255	0.00
USD 1,387,000	Sasol Financing USA 5.5% 18/3/2031	1,169,127	0.02	USD 6,134,000	Sotheby's 7.375% 15/10/2027	5,792,214	0.11
USD 1,321,000	SBA Communications 3.125% 1/2/2029	1,084,450	0.02	USD 2,021,000	Sotheby's/Bidfair 5.875% 1/6/2029	1,710,663	0.03
USD 3,502,000	SBA Communications 3.875% 15/2/2027	3,181,331	0.06	USD 630,000	Southern 4.475% 1/8/2024	618,281	0.01
USD 200,000	Science Applications International 4.875% 1/4/2028	182,445	0.00	USD 415,000	Southern California Edison 0.7% 1/8/2023	406,967	0.01
USD 189,000	Scientific Games International 7.25% 15/11/2029	186,637	0.00	USD 100,000	Southern California Edison 2.95% 1/2/2051	63,497	0.00
USD 1,234,000	Scientific Games International 8.625% 1/7/2025	1,262,960	0.02	USD 100,000	Southern California Edison 3.45% 1/2/2052	70,029	0.00
EUR 130,000	SCIL IV / SCIL USA 4.375% 1/11/2026	127,463	0.00	USD 220,000	Southern California Edison 3.65% 1/6/2051	160,183	0.00
USD 1,102,000	SCIL IV / SCIL USA 5.375% 1/11/2026	987,889	0.02	USD 175,000	Southern California Edison 4% 1/4/2047	136,115	0.00
USD 393,000	Scotts Miracle-Gro 4% 1/4/2031	316,842	0.01	USD 225,000	Southern California Edison 4.7% 1/6/2027	220,579	0.01
USD 90,000	Scotts Miracle-Gro 4.375% 1/2/2032	72,756	0.00	USD 140,000	Southern California Edison 4.875% 1/3/2049	123,864	0.00
USD 568,000	Sealed Air 6.125% 1/2/2028	558,685	0.01	USD 255,000	Southern California Edison 5.45% 1/6/2052	247,111	0.01
USD 100,000	Sempra Energy 3.4% 1/2/2028	91,502	0.00	USD 260,000	Southern California Edison 5.95% 1/11/2032	269,512	0.01
USD 80,000	Sempra Energy 3.7% 1/4/2029	72,496	0.00	USD 75,000	Southern Copper 5.875% 23/4/2045	75,915	0.00
USD 415,000	Sempra Energy 3.8% 1/2/2038	339,002	0.01	USD 1,636,000	Southwestern Energy 5.375% 1/2/2029	1,515,018	0.03
USD 2,102,000	Sensata Technologies 4.375% 15/2/2030	1,861,598	0.04	USD 40,000	Southwestern Energy 5.7% 23/1/2025	39,673	0.00
USD 2,248,000	Service International/US 4% 15/5/2031	1,900,010	0.04	USD 320,000	Specialty Building Products / SBP Finance 6.375% 30/9/2026	292,378	0.01
USD 200,000	Service International/US 5.125% 1/6/2029	186,500	0.00	USD 284,000	Spectrum Brands 3.875% 15/3/2031	223,408	0.01
USD 230,000	Sherwin-Williams 2.3% 15/5/2030	188,692	0.00	USD 367,000	Spectrum Brands 5% 1/10/2029	317,119	0.01
USD 215,000	Sherwin-Williams 3.45% 1/6/2027	201,250	0.00	USD 385,000	Spectrum Brands 5.5% 15/7/2030	342,361	0.01
USD 481,000	Shift4 Payments 0% 15/12/2025	516,160	0.01	USD 134,000	Spirit AeroSystems 7.5% 15/4/2025	133,990	0.00
USD 885,000	Shift4 Payments / Shift4 Payments Finance Sub 4.625% 1/11/2026	816,660	0.02	USD 1,424,000	Spirit AeroSystems 9.375% 30/11/2029	1,511,221	0.02
USD 709,000	Simmons Foods /Simmons Prepared Foods /Simmons Pet Food /Simmons Feed 4.625% 1/3/2029	578,551	0.01	USD 849,000	Sprint 7.625% 1/3/2026	883,522	0.02
USD 2,338,000	Sinclair Television 4.125% 1/12/2030*	1,784,829	0.03	USD 1,948,000	Sprint Capital 6.875% 15/11/2028	2,037,608	0.04
				USD 5,878,000	Sprint Capital 8.75% 15/3/2032	7,003,343	0.14
				USD 3,072,000	SRM Escrow Issuer 6% 1/11/2028	2,707,768	0.05

\*All or a portion of this security represents a security on loan.

# Global Multi-Asset Income Fund continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 2,849,000	SRS Distribution 4.625% 1/7/2028	2,495,316	0.05	USD 1,862,000	Surgery Center 10% 15/4/2027	1,891,777	0.04
USD 1,511,000	SRS Distribution 6% 1/12/2029	1,258,244	0.02	USD 162,000	Sutter Health 2.294% 15/8/2030	133,379	0.00
USD 1,777,000	SRS Distribution 6.125% 1/7/2029	1,494,084	0.03	USD 143,000	Sutter Health 3.361% 15/8/2050	101,277	0.00
USD 3,423,000	SS&C Technologies 5.5% 30/9/2027	3,225,362	0.06	USD 1,349,000	SWF Escrow Issuer 6.5% 1/10/2029	875,784	0.02
USD 341,000	Stagwell Global 5.625% 15/8/2029	291,880	0.01	USD 1,870,000	Synaptics 4% 15/6/2029	1,552,797	0.03
USD 668,000	Standard Industries 3.375% 15/1/2031	515,167	0.01	USD 213,000	Tallgrass Energy Partners / Tallgrass Energy Finance 5.5% 15/1/2028	191,248	0.00
USD 1,857,000	Standard Industries 4.375% 15/7/2030	1,547,772	0.03	USD 174,000	Tallgrass Energy Partners / Tallgrass Energy Finance 6% 1/3/2027	161,160	0.00
USD 159,000	Standard Industries 4.75% 15/1/2028	143,263	0.00	USD 118,000	Tallgrass Energy Partners / Tallgrass Energy Finance 6% 31/12/2030	101,261	0.00
USD 664,000	Standard Industries 5% 15/2/2027	614,317	0.01	USD 547,000	Tallgrass Energy Partners / Tallgrass Energy Finance 6% 1/9/2031	467,685	0.01
USD 1,644,000	Staples 7.5% 15/4/2026	1,465,001	0.03	USD 70,000	Tampa Electric 3.45% 15/3/2051	49,596	0.00
USD 328,000	Starwood Property Trust 4.375% 15/1/2027	284,943	0.01	USD 175,000	Tampa Electric 4.45% 15/6/2049	145,266	0.00
USD 805,000	Starwood Property Trust 5.5% 1/11/2023	798,426	0.02	USD 3,379,000	Tap Rock Resources 7% 1/10/2026	3,107,717	0.06
USD 18,447,000	State Street 5.769% 1/6/2077	15,346,501	0.30	USD 381,000	Targa Resources 6.25% 1/7/2052	360,498	0.01
USD 1,628,000	Station Casinos 4.5% 15/2/2028	1,431,482	0.03	USD 948,000	Targa Resources Partners / Targa Resources Partners Finance 4% 15/1/2032	804,511	0.02
USD 940,000	Station Casinos 4.625% 1/12/2031	766,692	0.02	USD 116,000	Taylor Morrison Communities 5.125% 1/8/2030	102,224	0.00
USD 220,000	Steel Dynamics 1.65% 15/10/2027	184,896	0.00	USD 1,481,000	Taylor Morrison Communities 5.875% 15/6/2027	1,429,328	0.03
USD 38,000	Steel Dynamics 2.4% 15/6/2025	35,409	0.00	USD 215,000	Teachers Insurance & Annuity Association of America 4.27% 15/5/2047	182,292	0.00
USD 158,000	Steel Dynamics 3.25% 15/10/2050	105,415	0.00	USD 143,000	TEGNA 4.75% 15/3/2026	136,099	0.00
USD 689,000	Stevens 6.125% 1/10/2026	699,664	0.01	USD 1,514,000	Teleflex 4.625% 15/11/2027	1,417,873	0.03
USD 1,233,000	Stillwater Mining 4% 16/11/2026	1,100,453	0.02	USD 810,000	Tempur Sealy International 3.875% 15/10/2031	649,227	0.01
USD 310,684	Structured Asset Mortgage Investments II Trust 2006-AR2 5.077% 25/2/2036	271,533	0.01	USD 94,000	Tempur Sealy International 4% 15/4/2029	80,605	0.00
USD 634,657	Structured Asset Mortgage Investments II Trust 2006-AR4 4.997% 25/6/2036	530,541	0.01	USD 323,000	Tenet Healthcare 4.25% 1/6/2029	283,400	0.01
USD 1,727,518	Structured Asset Mortgage Investments II Trust 2006-AR6 4.997% 25/7/2046	1,210,449	0.02	USD 690,000	Tenet Healthcare 4.375% 15/1/2030	602,602	0.01
USD 992,860	Structured Asset Mortgage Investments II Trust 2007-AR4 4.797% 25/9/2047	892,582	0.02	USD 315,000	Tenet Healthcare 4.625% 1/9/2024	311,193	0.01
USD 448,550	Structured Asset Mortgage Loan Trust 2007-MLN1 4.847% 25/1/2037	273,775	0.01	USD 146,000	Tenet Healthcare 4.625% 15/6/2028	132,565	0.00
USD 331,000	Suburban Propane Partners /Suburban Energy Finance 5% 1/6/2031	275,547	0.01	USD 2,232,000	Tenet Healthcare 4.875% 1/1/2026	2,131,995	0.04
USD 43,000	Summit Materials / Summit Materials Finance 5.25% 15/1/2029	39,519	0.00	USD 1,070,000	Tenet Healthcare 5.125% 1/11/2027	1,005,605	0.02
USD 151,000	Sunoco / Sunoco Finance 5.875% 15/3/2028	145,106	0.00	USD 1,328,000	Tenet Healthcare 6.125% 1/10/2028*	1,232,689	0.02
USD 922,000	Surgery Center 6.75% 1/7/2025*	910,936	0.02	USD 1,394,000	Tenet Healthcare 6.125% 15/6/2030	1,322,794	0.03
				USD 707,000	Tenet Healthcare 6.25% 1/2/2027	689,339	0.01

\*All or a portion of this security represents a security on loan.

The notes on pages 986 to 999 form an integral part of these financial statements.



# Global Multi-Asset Income Fund continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 1,390,000	Terex 5% 15/5/2029	1,273,599	0.02	USD 100,000	UDR 3.2% 15/1/2030	87,494	0.00
USD 11,000	TerraForm Power Operating 5% 31/1/2028	10,117	0.00	EUR 630,000	UGI International 2.5% 1/12/2029	529,610	0.01
USD 124,000	Texas Instruments 2.7% 15/9/2051	85,119	0.00	USD 150,000	Union Pacific 3.5% 14/2/2053	111,225	0.00
USD 700,000	Thermo Fisher Scientific 2% 15/10/2031	556,457	0.01	USD 1,000	Union Pacific 3.55% 15/8/2039	816	0.00
USD 185,000	Thermo Fisher Scientific 4.95% 21/11/2032	183,737	0.00	USD 625,000	Union Pacific 3.646% 15/2/2024	615,024	0.01
USD 185,000	Time Warner Cable 5.875% 15/11/2040	162,395	0.00	USD 130,000	Union Pacific 3.839% 20/3/2060	98,319	0.00
USD 160,000	Titan International 7% 30/4/2028	151,803	0.00	USD 225,000	Union Pacific 3.95% 15/8/2059	173,984	0.00
USD 5,664,000	TK Elevator US Newco 5.25% 15/7/2027	5,137,588	0.10	USD 250,000	Union Pacific 4.05% 1/3/2046	205,027	0.00
USD 215,000	T-Mobile USA 1.5% 15/2/2026	192,326	0.00	USD 125,000	Union Pacific 4.3% 1/3/2049	106,722	0.00
USD 430,000	T-Mobile USA 2.05% 15/2/2028	368,455	0.01	USD 1,549,000	United Airlines 4.375% 15/4/2026	1,459,801	0.03
USD 785,000	T-Mobile USA 2.25% 15/2/2026	713,906	0.01	USD 3,591,000	United Airlines 4.625% 15/4/2029	3,195,081	0.06
USD 119,000	T-Mobile USA 2.7% 15/3/2032	95,998	0.00	USD 2,942,680	United Airlines 2020-1 Class A Pass Through Trust 5.875% 15/4/2029	2,925,506	0.06
USD 345,000	T-Mobile USA 3% 15/2/2041	238,948	0.01	USD 129,506	United Airlines 2020-1 Class B Pass Through Trust 4.875% 15/7/2027	125,621	0.00
USD 340,000	T-Mobile USA 3.3% 15/2/2051	225,769	0.00	USD 264,000	United Natural Foods 6.75% 15/10/2028	250,281	0.01
USD 400,000	T-Mobile USA 3.4% 15/10/2052	269,148	0.01	USD 4,903,000	United Rentals North America 6% 15/12/2029	4,903,368	0.10
USD 209,000	T-Mobile USA 3.5% 15/4/2031	180,874	0.00	USD 210,000	UnitedHealth 2.9% 15/5/2050	141,173	0.00
USD 70,000	T-Mobile USA 3.875% 15/4/2030	63,314	0.00	USD 105,000	UnitedHealth 3.25% 15/5/2051	74,432	0.00
USD 150,000	T-Mobile USA 4.375% 15/4/2040	126,821	0.00	USD 905,000	UnitedHealth 3.5% 15/8/2039	733,192	0.01
USD 116,000	T-Mobile USA 4.5% 15/4/2050	95,744	0.00	USD 120,000	UnitedHealth 4.25% 15/6/2048	103,023	0.00
USD 380,000	Toyota Motor Credit 1.15% 13/8/2027	322,955	0.01	USD 200,000	UnitedHealth 4.75% 15/7/2045	186,139	0.00
USD 191,000	Toyota Motor Credit 2.15% 13/2/2030	161,502	0.00	USD 240,000	UnitedHealth 5.875% 15/2/2053	256,432	0.01
USD 60,000	Travelers 2.55% 27/4/2050	37,770	0.00	USD 155,000	UnitedHealth 6.05% 15/2/2063	167,839	0.00
USD 407,000	Tri Pointe Homes 5.25% 1/6/2027	376,976	0.01	USD 1,847,000	Uniti / Uniti Finance / CSL Capital 10.5% 15/2/2028	1,849,909	0.04
USD 140,000	Tri Pointe Homes 5.7% 15/6/2028	130,601	0.00	USD 120,000	University of Miami 4.063% 1/4/2052	99,940	0.00
USD 3,481,000	Triumph 8.875% 1/6/2024	3,641,283	0.07	USD 140,000	University of Southern California 3.841% 1/10/2047	119,325	0.00
USD 200,000	TSMC Arizona 4.5% 22/4/2052	187,096	0.00	USD 575,000	Univision Communications 5.125% 15/2/2025	560,458	0.01
USD 579,000	TTMT Escrow Issuer 8.625% 30/9/2027	586,945	0.01	USD 808,000	Univision Communications 7.375% 30/6/2030	764,132	0.02
USD 38,000	TWDC Enterprises 18 4.125% 1/6/2044	32,517	0.00	USD 5,849,000	US Bancorp 3.7% 15/1/2172	4,935,094	0.10
USD 287,000	Twilio 3.625% 15/3/2029	240,959	0.00	USD 839,000	US Foods 4.625% 1/6/2030	733,328	0.01
USD 2,357,000	Twilio 3.875% 15/3/2031	1,927,433	0.04	USD 1,102,000	US Foods 4.75% 15/2/2029	992,037	0.02
USD 2,108,000	Uber Technologies 0% 15/12/2025	1,840,866	0.03	USD 2,123,000	USA Compression Partners / USA Compression Finance 6.875% 1/4/2026	2,045,575	0.04
USD 3,726,000	Uber Technologies 4.5% 15/8/2029	3,299,038	0.06	USD 982,000	USA Compression Partners / USA Compression Finance 6.875% 1/9/2027	924,363	0.02
USD 924,000	Uber Technologies 6.25% 15/1/2028	909,105	0.02	USD 352,000	Vail Resorts 6.25% 15/5/2025	351,406	0.01
USD 1,667,000	Uber Technologies 7.5% 15/5/2025	1,682,718	0.03	USD 50,000	Valero Energy 4% 1/6/2052	37,370	0.00
USD 1,667,000	Uber Technologies 7.5% 15/9/2027	1,683,253	0.03	USD 154,000	Valero Energy 4.35% 1/6/2028	147,144	0.00
USD 401,000	Uber Technologies 8% 1/11/2026	409,607	0.01	USD 268,000	Ventas Realty 3% 15/1/2030	227,322	0.00
USD 20,000	UDR 2.1% 1/8/2032	15,033	0.00	USD 3,784,000	Venture Global Calcasieu Pass 3.875% 15/8/2029	3,259,102	0.06

The notes on pages 986 to 999 form an integral part of these financial statements.

# Global Multi-Asset Income Fund continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 4,372,000	Venture Global Calcasieu Pass 3.875% 1/11/2033	3,546,785	0.07	USD 183,000	VICI Properties / VICI Note 4.625% 15/6/2025	175,483	0.00
USD 3,446,000	Venture Global Calcasieu Pass 4.125% 15/8/2031	2,942,330	0.06	USD 792,000	VICI Properties / VICI Note 4.625% 1/12/2029	712,622	0.01
USD 1,990,000	Veritas US / Veritas Bermuda 7.5% 1/9/2025	1,537,425	0.03	USD 100,000	Virginia Electric and Power 2.45% 15/12/2050	58,660	0.00
USD 235,000	Verizon Communications 1.5% 18/9/2030	181,179	0.00	USD 425,000	Virginia Electric and Power 3.8% 1/4/2028	399,699	0.01
USD 378,000	Verizon Communications 1.68% 30/10/2030	291,222	0.01	USD 250,000	Virginia Electric and Power 4.45% 15/2/2044	213,824	0.00
USD 155,000	Verizon Communications 2.355% 15/3/2032	121,363	0.00	USD 100,000	Virginia Electric and Power 8.875% 15/11/2038	133,358	0.00
USD 196,000	Verizon Communications 2.55% 21/3/2031	159,636	0.00	USD 48,000	Visa 3.65% 15/9/2047	39,400	0.00
USD 766,000	Verizon Communications 2.65% 20/11/2040	516,705	0.01	USD 696,000	VistaJet Malta Finance / XO Management 6.375% 1/2/2030	611,235	0.01
USD 381,000	Verizon Communications 2.85% 3/9/2041	262,134	0.01	USD 69,000	Vistra Operations 5% 31/7/2027	64,124	0.00
USD 273,000	Verizon Communications 3.4% 22/3/2041	204,595	0.00	USD 740,000	Vistra Operations 5.125% 13/5/2025	719,101	0.01
USD 533,000	Verizon Communications 3.85% 1/11/2042	418,137	0.01	USD 470,000	Vistra Operations 5.5% 1/9/2026	450,222	0.01
USD 503,000	Verizon Communications 3.875% 8/2/2029	467,881	0.01	USD 200,000	VMware 1.8% 15/8/2028	163,190	0.00
USD 96,000	Verizon Communications 4.016% 3/12/2029	88,486	0.00	USD 938,000	VMware 2.2% 15/8/2031	709,039	0.01
USD 191,000	Verizon Communications 4.329% 21/9/2028	182,704	0.00	USD 270,000	VMware 4.7% 15/5/2030	252,146	0.00
USD 23,000	Verizon Communications 4.812% 15/3/2039	20,979	0.00	USD 590,000	Volkswagen of America Finance 1.25% 24/11/2025	528,450	0.01
USD 23,000	Verizon Communications 5.25% 16/3/2037	22,243	0.00	USD 8,076,000	Voya Financial 6.125% 15/3/2171	7,974,158	0.15
USD 230,000	Verizon Communications 5.85% 15/9/2035	230,308	0.00	USD 801,000	Wabash National 4.5% 15/10/2028	697,522	0.01
USD 6,511,000	Verscend Escrow 9.75% 15/8/2026	6,557,619	0.13	USD 110,000	Wachovia 5.5% 1/8/2035	107,035	0.00
USD 1,748,000	Vertiv 4.125% 15/11/2028	1,519,047	0.03	USD 228,000	Walmart 2.65% 22/9/2051	153,324	0.00
USD 1,364,000	Viasat 5.625% 15/9/2025	1,247,583	0.02	USD 138,000	Walt Disney 3.5% 13/5/2040	111,094	0.00
USD 280,000	Viasat 5.625% 15/4/2027	253,696	0.01	USD 136,000	Walt Disney 3.6% 13/1/2051	104,327	0.00
USD 1,201,000	Viasat 6.5% 15/7/2028	875,283	0.02	USD 86,000	Walt Disney 6.65% 15/11/2037	96,885	0.00
USD 398,000	Viavi Solutions 3.75% 1/10/2029	332,821	0.01	USD 1,196,986	WaMu Mortgage Pass-Through Certificates Series 2007-OA3 Trust 3.553% 25/4/2047	1,046,905	0.02
USD 807,000	VICI Properties 4.95% 15/2/2030	754,020	0.02	USD 976,399	WaMu Mortgage Pass-Through Certificates Series 2007-OA5 Trust 3.543% 25/6/2047	777,590	0.02
USD 780,000	VICI Properties 5.125% 15/5/2032	724,916	0.01	USD 3,228,000	Warnermedia 5.141% 15/3/2052	2,514,062	0.05
USD 1,067,000	VICI Properties 5.625% 15/5/2052	942,655	0.02	USD 1,855,000	Warnermedia 5.391% 15/3/2062	1,433,954	0.03
USD 1,126,000	VICI Properties / VICI Note 3.5% 15/2/2025	1,063,512	0.02	USD 1,230,467	Washington Mutual Mortgage Pass-Through Certificates WMALT Series 2006-AR5 Trust 3.773% 25/6/2046	819,650	0.02
USD 195,000	VICI Properties / VICI Note 3.875% 15/2/2029	169,453	0.00	USD 2,305,570	Washington Mutual Mortgage Pass-Through Certificates WMALT Series 2006-AR8 Trust 3.643% 25/10/2046	1,896,249	0.04
USD 1,054,000	VICI Properties / VICI Note 4.125% 15/8/2030	909,452	0.02	USD 931,160	Washington Mutual Mortgage Pass-Through Certificates WMALT Series 2007-OA1 Trust 3.513% 25/12/2046	746,555	0.01
USD 71,000	VICI Properties / VICI Note 4.25% 1/12/2026	65,776	0.00	USD 686,634	Washington Mutual Mortgage Pass-Through Certificates WMALT Series 2007-OA3 Trust 3.493% 25/4/2047	537,906	0.01
USD 1,340,000	VICI Properties / VICI Note 4.5% 15/1/2028	1,231,737	0.02				

The notes on pages 986 to 999 form an integral part of these financial statements.

# Global Multi-Asset Income Fund continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 1,631,944	Washington Mutual Mortgage Pass-Through Certificates WMALT Series 2007-OA5 Trust 3.633% 25/5/2047	1,435,850	0.03	USD 425,000	Williams 4.55% 24/6/2024	419,191	0.01
USD 3,236,402	Washington Mutual Asset-Backed Certificates WMABS Series 2006-HE5 Trust 3.838% 25/10/2036	2,456,274	0.05	USD 95,000	Williams 4.65% 15/8/2032	88,061	0.00
USD 38,000	Waste Management 2.5% 15/11/2050	23,593	0.00	USD 450,000	Workday 3.8% 1/4/2032	394,900	0.01
USD 3,652,000	Waste Pro USA 5.5% 15/2/2026	3,335,700	0.06	USD 1,114,000	WR Grace 4.875% 15/6/2027	1,023,488	0.02
USD 575,000	Wells Fargo 3.526% 24/3/2028	532,824	0.01	USD 4,853,000	WR Grace 5.625% 15/8/2029	3,907,980	0.08
USD 205,000	Wells Fargo 3.584% 22/5/2028	189,666	0.00	USD 560,000	WR Grace 7.375% 1/3/2031	556,500	0.01
USD 685,000	Wells Fargo 3.908% 25/4/2026	660,699	0.01	USD 663,000	WRKCo 3% 15/6/2033	532,605	0.01
USD 30,000	Wells Fargo 4.4% 14/6/2046	24,456	0.00	USD 383,000	WRKCo 3.75% 15/3/2025	369,992	0.01
USD 65,000	Wells Fargo 4.65% 4/11/2044	55,335	0.00	USD 89,000	WRKCo 3.9% 1/6/2028	82,321	0.00
USD 455,000	Wells Fargo 4.75% 7/12/2046	389,022	0.01	USD 150,000	WRKCo 4.9% 15/3/2029	143,571	0.00
USD 760,000	Wells Fargo 4.808% 25/7/2028	738,643	0.01	USD 371,000	Wyndham Hotels & Resorts 4.375% 15/8/2028	334,577	0.01
USD 315,000	Wells Fargo 5.013% 4/4/2051	289,446	0.01	USD 1,015,000	Wynn Las Vegas / Wynn Las Vegas Capital 5.25% 15/5/2027	945,153	0.02
USD 400,000	Wells Fargo Commercial Mortgage Trust 2015-NXS3 4.497% 15/9/2057	376,705	0.01	USD 2,985,000	Wynn Resorts Finance / Wynn Resorts Capital 5.125% 1/10/2029	2,660,196	0.05
USD 2,946,000	Wells Fargo Commercial Mortgage Trust 2016-BNK1 1.249% 15/8/2049	103,632	0.00	USD 390,000	Wynn Resorts Finance / Wynn Resorts Capital 7.125% 15/2/2031	389,351	0.01
USD 701,000	Wells Fargo Commercial Mortgage Trust 2016-C37 4.487% 15/12/2049	617,386	0.01	USD 319,000	XPO Escrow Sub 7.5% 15/11/2027	325,973	0.01
USD 4,750,989	Wells Fargo Commercial Mortgage Trust 2016-LC25 0.831% 15/12/2059	118,664	0.00	USD 10,420,000	Zayo 4% 1/3/2027	8,033,820	0.16
USD 2,080,000	Wells Fargo Commercial Mortgage Trust 2016-LC25 4.342% 15/12/2059	1,802,374	0.03	USD 6,940,000	Zayo 6.125% 1/3/2028	4,381,083	0.08
USD 700,000	Wells Fargo Commercial Mortgage Trust 2016-NXS5 4.948% 15/1/2059	649,620	0.01	USD 4,056,000	ZoomInfo Technologies / ZoomInfo Finance 3.875% 1/2/2029	3,379,330	0.07
USD 570,000	Wells Fargo Commercial Mortgage Trust 2018-C45 4.727% 15/6/2051	497,656	0.01			1,379,902,194	26.59
USD 1,314,000	WESCO Distribution 7.125% 15/6/2025	1,327,951	0.03	<b>Uruguay</b>			
USD 1,703,000	WESCO Distribution 7.25% 15/6/2028	1,727,160	0.03	USD 452,717	Uruguay Government International Bond 4.375% 27/10/2027	450,906	0.01
USD 615,000	Western Midstream Operating 4.75% 15/8/2028	569,546	0.01	USD 720,000	Uruguay Government International Bond 5.75% 28/10/2034	775,800	0.01
USD 1,292,000	Western Midstream Operating 5.3% 1/3/2048	1,070,932	0.02			1,226,706	0.02
USD 915,000	Western Midstream Operating 5.45% 1/4/2044	773,587	0.02	<b>Total Bonds</b>			
USD 379,000	Western Midstream Operating 5.5% 15/8/2048	316,663	0.01			2,710,391,323	52.25
USD 3,444,000	Western Midstream Operating 5.5% 1/2/2050	2,820,033	0.05	<b>EQUITY LINKED NOTES</b>			
USD 5,304,000	White Cap Buyer 6.875% 15/10/2028	4,813,599	0.09	USD 15,064	Bank of Montreal (Fund receives 11.769% Fixed; and receives/pays return on Cigna) (22/3/2023)	4,401,596	0.09
USD 1,126,000	White Cap Parent 8.25% 15/3/2026	1,062,840	0.02	USD 31,953	Bank of Montreal (Fund receives 12.72% Fixed; and receives/pays return on Intl Business Machines) (13/4/2023)	4,198,586	0.08
USD 43,000	William Carter 5.625% 15/3/2027	41,379	0.00	USD 3,596	Bank of Montreal (Fund receives 14.589% Fixed; and receives/pays return on Broadcom) (2/3/2023)	2,108,309	0.04
				USD 33,400	Bank of Montreal (Fund receives 15.541% Fixed; and receives/pays return on Cognizant Tech Solutions) (11/4/2023)	2,111,738	0.04

The notes on pages 986 to 999 form an integral part of these financial statements.

# Global Multi-Asset Income Fund continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 8,000	Bank of Montreal (Fund receives 16.329% Fixed; and receives/pays return on Ross Stores) (2/3/2023)	893,463	0.02	USD 16,103	Royal Bank of Canada (Fund receives 13.15% Fixed; and receives/pays return on Cadence Design Systems) (31/3/2023)	3,148,366	0.06
USD 31,300	Bank of Montreal (Fund receives 17.715% Fixed; and receives/pays return on Cisco Systems) (11/4/2023)	1,531,437	0.03	USD 1,596	Royal Bank of Canada (Fund receives 13.26% Fixed; and receives/pays return on S&P 500® INDEX) (13/3/2023)	6,380,788	0.12
USD 5,400	Bank of Montreal (Fund receives 19.633% Fixed; and receives/pays return on Comerica) (2/3/2023)	381,536	0.01	USD 8,300	Royal Bank of Canada (Fund receives 13.27% Fixed; and receives/pays return on American Electric Power) (11/4/2023)	743,882	0.01
USD 42,400	Bank of Montreal (Fund receives 20.7% Fixed; and receives/pays return on Wells Fargo) (2/3/2023)	1,909,440	0.04	USD 71,751	Royal Bank of Canada (Fund receives 13.29% Fixed; and receives/pays return on Coca-Cola) (31/3/2023)	4,269,596	0.08
USD 22,500	Bank of Montreal (Fund receives 22.179% Fixed; and receives/pays return on Citizens Financial) (2/3/2023)	943,575	0.02	USD 11,303	Royal Bank of Canada (Fund receives 13.41% Fixed; and receives/pays return on Adobe) (15/3/2023)	3,681,610	0.07
USD 21,804	Bank of Montreal (Fund receives 8.031% Fixed; and receives/pays return on Darden Restaurants) (22/3/2023)	3,129,554	0.06	GBP 189,700	Royal Bank of Canada (Fund receives 13.52% Fixed; and receives/pays return on BAE Systems) (13/3/2023)	2,044,056	0.04
USD 14,188	Bank of Montreal (Fund receives 9% Fixed; and receives/pays return on Visa) (22/3/2023)	3,140,992	0.06	EUR 17,900	Royal Bank of Canada (Fund receives 13.75% Fixed; and receives/pays return on Sanofi) (3/4/2023)	1,674,426	0.03
USD 1,596	Royal Bank of Canada (Fund receives 10.07% Fixed; and receives/pays return on S&P 500® INDEX) (20/3/2023)	6,380,085	0.12	USD 47,227	Royal Bank of Canada (Fund receives 13.8% Fixed; and receives/pays return on Paypal Holdings) (26/4/2023)	3,508,589	0.07
USD 1,069	Royal Bank of Canada (Fund receives 10.32% Fixed; and receives/pays return on S&P 500® INDEX) (3/3/2023)	4,256,904	0.08	USD 7,087	Royal Bank of Canada (Fund receives 13.85% Fixed; and receives/pays return on United Rentals) (23/3/2023)	3,293,745	0.06
USD 26,077	Royal Bank of Canada (Fund receives 10.57% Fixed; and receives/pays return on Prologis) (1/3/2023)	3,207,523	0.06	USD 24,750	Royal Bank of Canada (Fund receives 14.19% Fixed; and receives/pays return on Amazon) (3/4/2023)	2,373,587	0.05
USD 33,078	Royal Bank of Canada (Fund receives 11.04% Fixed; and receives/pays return on Walmart) (10/4/2023)	4,705,131	0.09	USD 129,154	Royal Bank of Canada (Fund receives 14.19% Fixed; and receives/pays return on Bank of America) (1/3/2023)	4,422,894	0.09
USD 1,616	Royal Bank of Canada (Fund receives 11.15% Fixed; and receives/pays return on S&P 500® INDEX) (13/3/2023)	6,452,822	0.12	USD 26,105	Royal Bank of Canada (Fund receives 14.77% Fixed; and receives/pays return on Exxon Mobil) (17/3/2023)	2,894,617	0.06
USD 22,679	Royal Bank of Canada (Fund receives 11.58% Fixed; and receives/pays return on Apple) (8/3/2023)	3,350,897	0.07	USD 20,484	Royal Bank of Canada (Fund receives 15.1% Fixed; and receives/pays return on Ecolab) (31/3/2023)	3,267,916	0.06
USD 23,927	Royal Bank of Canada (Fund receives 11.93% Fixed; and receives/pays return on Danaher) (9/3/2023)	5,911,533	0.11	USD 15,993	Royal Bank of Canada (Fund receives 15.13% Fixed; and receives/pays return on Home Depot) (10/4/2023)	4,738,037	0.09
USD 1,616	Royal Bank of Canada (Fund receives 12.8% Fixed; and receives/pays return on S&P 500® INDEX) (20/3/2023)	6,465,795	0.13	CAD 17,600	Royal Bank of Canada (Fund receives 17.35% Fixed; and receives/pays return on Rogers Communications) (11/4/2023)	845,823	0.02

The notes on pages 986 to 999 form an integral part of these financial statements.

# Global Multi-Asset Income Fund continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 43,500	Royal Bank of Canada (Fund receives 17.9% Fixed; and receives/pays return on Halliburton) (9/3/2023)	1,624,895	0.03	USD 1,603	Royal Bank of Canada (Fund receives 9.41% Fixed; and receives/pays return on S&P 500® INDEX) (20/3/2023)	6,392,912	0.12
GBP 1,030,600	Royal Bank of Canada (Fund receives 18.52% Fixed; and receives/pays return on Vodafone) (3/4/2023)	1,191,376	0.02	USD 1,616	Royal Bank of Canada (Fund receives 9.72% Fixed; and receives/pays return on S&P 500® INDEX) (28/3/2023)	6,462,455	0.13
GBP 12,900	Royal Bank of Canada (Fund receives 20.92% Fixed; and receives/pays return on Astrazeneca) (27/3/2023)	1,703,878	0.03	USD 1,900	Toronto-Dominion Bank (Fund receives 12.82% Fixed; and receives/pays return on Elevance Health) (6/3/2023)	902,165	0.02
USD 25,743	Royal Bank of Canada (Fund receives 22.04% Fixed; and receives/pays return on Simon Property Group) (23/3/2023)	3,173,199	0.06	USD 33,717	Toronto-Dominion Bank (Fund receives 8.71% Fixed; and receives/pays return on Procter & Gamble) (21/4/2023)	4,668,220	0.09
USD 4,100	Royal Bank of Canada (Fund receives 23.89% Fixed; and receives/pays return on ConocoPhillips) (11/4/2023)	437,412	0.01	USD 1,000	Mizuho (Fund receives 11.9% Fixed; and receives/pays return on First Citizens BancShares) (10/4/2023)	741,783	0.02
USD 3,700	Royal Bank of Canada (Fund receives 26.94% Fixed; and receives/pays return on Alphabet) (13/4/2023)	336,959	0.01	USD 5,091	Mizuho (Fund receives 12.5% Fixed; and receives/pays return on Deere & Company) (18/5/2023)	2,160,960	0.04
USD 1,050	Royal Bank of Canada (Fund receives 5.87% Fixed; and receives/pays return on S&P 500® INDEX) (10/3/2023)	4,183,294	0.08	USD 36,700	Mizuho (Fund receives 13.9% Fixed; and receives/pays return on Verizon Communications ) (2/3/2023)	1,420,239	0.03
USD 1,616	Royal Bank of Canada (Fund receives 7.13% Fixed; and receives/pays return on S&P 500® INDEX) (3/4/2023)	6,454,696	0.12	USD 24,000	Mizuho (Fund receives 16.4% Fixed; and receives/pays return on American International Group) (9/3/2023)	1,471,160	0.03
USD 1,596	Royal Bank of Canada (Fund receives 7.96% Fixed; and receives/pays return on S&P 500® INDEX) (28/3/2023)	6,379,479	0.12	USD 31,200	Mizuho (Fund receives 18.8% Fixed; and receives/pays return on Fidelity National Financial) (9/3/2023)	1,245,772	0.02
USD 1,596	Royal Bank of Canada (Fund receives 8.08% Fixed; and receives/pays return on S&P 500® INDEX) (3/4/2023)	6,383,781	0.12	USD 28,600	Mizuho (Fund receives 19.55% Fixed; and receives/pays return on PG&E ) (30/3/2023)	448,063	0.01
USD 1,571	Royal Bank of Canada (Fund receives 8.21% Fixed; and receives/pays return on S&P 500® INDEX) (28/3/2023)	6,278,784	0.12	USD 24,349	Mizuho (Fund receives 20% Fixed; and receives/pays return on Applied Materials) (18/5/2023)	2,810,874	0.05
USD 80,109	Royal Bank of Canada (Fund receives 8.75% Fixed; and receives/pays return on Firstenergy) (31/3/2023)	3,187,823	0.06	USD 3,500	Mizuho (Fund receives 24% Fixed; and receives/pays return on Cigna ) (23/3/2023)	1,030,433	0.02
USD 42,521	Royal Bank of Canada (Fund receives 8.91% Fixed; and receives/pays return on General Mills) (23/3/2023)	3,343,482	0.07	USD 4,400	Merrill Lynch (Fund receives 3.11% Fixed; and receives/pays return on PPG Industries) (9/3/2023)	561,988	0.01
USD 1,603	Royal Bank of Canada (Fund receives 8.99% Fixed; and receives/pays return on S&P 500® INDEX) (13/3/2023)	6,392,786	0.12	USD 8,400	Merrill Lynch (Fund receives 3.72% Fixed; and receives/pays return on SL Green Realty) (6/4/2023)	293,727	0.01
USD 40,768	Royal Bank of Canada (Fund receives 9.02% Fixed; and receives/pays return on Amphenol) (8/3/2023)	3,134,792	0.06	USD 45,981	Société Générale (Fund receives 0.2833% Fixed; and receives/pays return on TJX Cos) (10/4/2023)	3,567,983	0.07
USD 24,237	Royal Bank of Canada (Fund receives 9.32% Fixed; and receives/pays return on American Express) (23/3/2023)	4,249,488	0.08	USD 14,394	Société Générale (Fund receives 0.4213% Fixed; and receives/pays return on Eli Lilly) (26/4/2023)	4,738,547	0.09

The notes on pages 986 to 999 form an integral part of these financial statements.

# Global Multi-Asset Income Fund continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 19,060	Société Générale (Fund receives 0.4377% Fixed; and receives/pays return on Palo Alto Networks) (10/4/2023)	3,563,414	0.07	USD 38,267	BNP Paribas (Fund receives 10.02% Fixed; and receives/pays return on Archer-Daniels-Midland) (13/3/2023)	3,085,188	0.06
USD 47,735	Société Générale (Fund receives 0.4502% Fixed; and receives/pays return on CVS Health ) (4/5/2023)	4,052,243	0.08	USD 23,771	BNP Paribas (Fund receives 10.42% Fixed; and receives/pays return on Apple) (3/4/2023)	3,553,940	0.07
USD 28,906	Société Générale (Fund receives 0.456% Fixed; and receives/pays return on Abbvie) (28/4/2023)	4,382,566	0.08	USD 15,697	BNP Paribas (Fund receives 12.06% Fixed; and receives/pays return on Charles River Laboratories International) (10/4/2023)	3,571,303	0.07
USD 34,700	Société Générale (Fund receives 0.491% Fixed; and receives/pays return on Citigroup) (10/4/2023)	1,747,535	0.03	USD 14,157	BNP Paribas (Fund receives 12.11% Fixed; and receives/pays return on Hilton Worldwide Holdings) (3/5/2023)	2,081,621	0.04
USD 15,106	Société Générale (Fund receives 0.5418% Fixed; and receives/pays return on Walt Disney) (11/5/2023)	1,551,844	0.03	USD 23,414	BNP Paribas (Fund receives 12.19% Fixed; and receives/pays return on Amercian Tower) (10/4/2023)	4,728,691	0.09
USD 10,524	Société Générale (Fund receives 0.7038% Fixed; and receives/pays return on FleetCor Technologies) (4/5/2023)	2,194,015	0.04	USD 9,464	BNP Paribas (Fund receives 14.05% Fixed; and receives/pays return on Servicenow) (13/3/2023)	4,071,628	0.08
USD 1,600	Société Générale (Fund receives 0.7477% Fixed; and receives/pays return on Humana) (16/3/2023)	817,150	0.02	USD 14,375	BNP Paribas (Fund receives 16.14% Fixed; and receives/pays return on Tractor Supply) (13/3/2023)	3,342,942	0.06
USD 9,452	Société Générale (Fund receives 0.8137% Fixed; and receives/pays return on Target) (2/3/2023)	1,630,531	0.03	USD 55,997	BNP Paribas (Fund receives 16.81% Fixed; and receives/pays return on Dow Chemical) (13/3/2023)	3,203,212	0.06
USD 14,900	Société Générale (Fund receives 0.8803% Fixed; and receives/pays return on Cardinal Health) (6/4/2023)	1,149,258	0.02	USD 4,900	BNP Paribas (Fund receives 17.55% Fixed; and receives/pays return on MSC Industrial Direct) (6/4/2023)	416,350	0.01
USD 9,700	Société Générale (Fund receives 0.886% Fixed; and receives/pays return on Lear ) (10/4/2023)	1,368,067	0.03	USD 24,700	BNP Paribas (Fund receives 20.81% Fixed; and receives/pays return on Carlyle Group) (6/4/2023)	856,511	0.02
USD 3,000	Société Générale (Fund receives 0.9957% Fixed; and receives/pays return on Hess) (9/3/2023)	417,586	0.01	USD 7,000	BNP Paribas (Fund receives 23.87% Fixed; and receives/pays return on Ralph Lauren) (6/4/2023)	839,799	0.02
USD 20,600	Société Générale (Fund receives 0.9993% Fixed; and receives/pays return on Exelon) (23/3/2023)	851,727	0.02	USD 74,900	BNP Paribas (Fund receives 25% Fixed; and receives/pays return on Nokia OYJ) (6/4/2023)	348,144	0.01
USD 25,900	Société Générale (Fund receives 1.0483% Fixed; and receives/pays return on EQT ) (10/4/2023)	854,108	0.02	USD 33,700	BNP Paribas (Fund receives 26.31% Fixed; and receives/pays return on Newell Brands) (6/4/2023)	494,814	0.01
USD 9,900	Société Générale (Fund receives 1.309% Fixed; and receives/pays return on Apollo Global Management) (23/3/2023)	707,584	0.01	USD 31,700	BNP Paribas (Fund receives 26.88% Fixed; and receives/pays return on Equitable Holdings) (6/4/2023)	1,013,522	0.02
USD 11,616	BNP Paribas (Fund receives 10.01% Fixed; and receives/pays return on CME Group) (27/4/2023)	2,127,739	0.04	USD 18,624	BNP Paribas (Fund receives 8.05% Fixed; and receives/pays return on Marsh & McLennan) (13/3/2023)	3,033,168	0.06
				USD 107,015	BNP Paribas (Fund receives 8.93% Fixed; and receives/pays return on CSX) (13/3/2023)	3,270,005	0.06

The notes on pages 986 to 999 form an integral part of these financial statements.

# Global Multi-Asset Income Fund continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 3,800	JP Morgan (Fund receives 11.46% Fixed; and receives/pays return on Sempra Energy) (9/3/2023)	569,993	0.01	USD 65,849	UBS (Fund receives 12.2% Fixed; and receives/pays return on Alphabet) (17/3/2023)	5,969,596	0.12
USD 25,375	JP Morgan (Fund receives 12.01% Fixed; and receives/pays return on Philip Morris International) (21/4/2023)	2,466,590	0.05	USD 8,900	UBS (Fund receives 15.2% Fixed; and receives/pays return on Bloomberg) (13/4/2023)	886,173	0.02
USD 3,600	JP Morgan (Fund receives 13.86% Fixed; and receives/pays return on Dollar General) (9/3/2023)	788,754	0.01	USD 31,100	UBS (Fund receives 15.2% Fixed; and receives/pays return on SS&C Technologies Holdings) (13/4/2023)	1,880,617	0.04
EUR 8,500	JP Morgan (Fund receives 16.14% Fixed; and receives/pays return on Airbus) (13/3/2023)	1,115,156	0.02	USD 28,536	UBS (Fund receives 15.7% Fixed; and receives/pays return on Exxon Mobil) (8/3/2023)	3,142,234	0.06
GBP 71,800	JP Morgan (Fund receives 16.98% Fixed; and receives/pays return on Prudential) (13/3/2023)	1,104,126	0.02	USD 26,600	UBS (Fund receives 17.6% Fixed; and receives/pays return on Bloomberg) (9/3/2023)	1,332,372	0.03
GBP 387,400	JP Morgan (Fund receives 19.97% Fixed; and receives/pays return on BP) (27/3/2023)	2,345,510	0.04	USD 45,400	UBS (Fund receives 21.9% Fixed; and receives/pays return on Bloomberg) (6/4/2023)	1,809,401	0.04
USD 2,200	JP Morgan (Fund receives 21.35% Fixed; and receives/pays return on Walmart) (9/3/2023)	313,347	0.01	USD 20,400	UBS (Fund receives 22.7% Fixed; and receives/pays return on Altria Group) (6/4/2023)	941,490	0.02
USD 2,700	JP Morgan (Fund receives 22.12% Fixed; and receives/pays return on Kimberly-Clark) (16/3/2023)	339,408	0.01	USD 20,700	UBS (Fund receives 24.7% Fixed; and receives/pays return on Bloomberg) (13/4/2023)	1,369,926	0.03
USD 3,700	JP Morgan (Fund receives 22.35% Fixed; and receives/pays return on Novo-Nordisk) (16/3/2023)	523,661	0.01	USD 6,100	UBS (Fund receives 25.4% Fixed; and receives/pays return on Capital One Financial) (9/3/2023)	636,577	0.01
USD 5,800	JP Morgan (Fund receives 22.92% Fixed; and receives/pays return on Willis Towers Watson) (16/3/2023)	1,386,358	0.03	USD 17,602	UBS (Fund receives 6.1% Fixed; and receives/pays return on Berkshire Hathaway) (22/3/2023)	5,371,826	0.10
USD 24,300	JP Morgan (Fund receives 25.2% Fixed; and receives/pays return on The Williams) (16/3/2023)	735,411	0.01	USD 11,143	UBS (Fund receives 7.6% Fixed; and receives/pays return on Jazz Pharmaceuticals) (1/3/2023)	1,575,513	0.03
EUR 2,800	JP Morgan (Fund receives 26.72% Fixed; and receives/pays return on Siemens) (27/3/2023)	433,126	0.01	USD 6,447	UBS (Fund receives 8.3% Fixed; and receives/pays return on Ulta Beauty) (8/3/2023)	3,358,767	0.06
USD 18,596	JP Morgan (Fund receives 7.68% Fixed; and receives/pays return on PepsiCo) (26/4/2023)	3,233,716	0.06	USD 12,779	Barclays (Fund receives 10.96% Fixed; and receives/pays return on Eaton) (3/5/2023)	2,182,957	0.04
USD 13,084	JP Morgan (Fund receives 8.22% Fixed; and receives/pays return on Yum! Brands) (4/5/2023)	1,673,953	0.03	USD 79,868	Barclays (Fund receives 13.25% Fixed; and receives/pays return on Aramark) (23/3/2023)	2,974,517	0.06
USD 47,922	UBS (Fund receives 10.1% Fixed; and receives/pays return on JP Morgan Chase) (1/3/2023)	6,810,115	0.13	USD 8,135	Barclays (Fund receives 16.45% Fixed; and receives/pays return on Hyatt Hotels) (10/5/2023)	931,486	0.02
USD 41,883	UBS (Fund receives 11.4% Fixed; and receives/pays return on Apple) (23/3/2023)	6,216,123	0.12	USD 80,350	Barclays (Fund receives 16.95% Fixed; and receives/pays return on Kraft Heinz) (23/3/2023)	3,155,206	0.06
				GBP 30,700	Barclays (Fund receives 17.04% Fixed; and receives/pays return on Shell) (3/4/2023)	936,820	0.02

The notes on pages 986 to 999 form an integral part of these financial statements.

# Global Multi-Asset Income Fund continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 21,767	Barclays (Fund receives 18.07% Fixed; and receives/pays return on Tesla) (13/3/2023)	4,053,290	0.08	USD 2,100	Goldman Sachs (Fund receives 22.88% Fixed; and receives/pays return on Prudential Financial) (2/3/2023)	209,953	0.00
EUR 26,200	Barclays (Fund receives 18.41% Fixed; and receives/pays return on Bayer) (3/4/2023)	1,599,685	0.03	USD 14,600	Goldman Sachs (Fund receives 23.84% Fixed; and receives/pays return on Fox) (13/4/2023)	529,965	0.01
USD 37,700	Barclays (Fund receives 19.39% Fixed; and receives/pays return on AT&T) (23/3/2023)	719,079	0.01	USD 3,000	Goldman Sachs (Fund receives 30.76% Fixed; and receives/pays return on Meta Platforms) (13/4/2023)	516,120	0.01
GBP 17,800	Barclays (Fund receives 19.65% Fixed; and receives/pays return on British American Tobacco) (3/4/2023)	675,290	0.01	USD 13,845	Nomura (Fund receives 10.06% Fixed; and receives/pays return on The Hershey Company) (22/3/2023)	3,305,047	0.06
USD 43,300	Barclays (Fund receives 22.49% Fixed; and receives/pays return on Kraft Heinz) (16/3/2023)	1,705,299	0.03	USD 6,480	Nomura (Fund receives 10.07% Fixed; and receives/pays return on Lam Research ) (13/3/2023)	3,142,775	0.06
EUR 41,300	Barclays (Fund receives 22.99% Fixed; and receives/pays return on Koninklijke Philips) (3/4/2023)	692,302	0.01	USD 13,042	Nomura (Fund receives 10.4301% Fixed; and receives/pays return on Becton, Dickinson and Company) (22/3/2023)	3,095,443	0.06
USD 6,800	Barclays (Fund receives 23.5% Fixed; and receives/pays return on Laboratory of America) (23/3/2023)	1,640,971	0.03	USD 29,194	Nomura (Fund receives 10.49% Fixed; and receives/pays return on Paccar) (9/3/2023)	2,111,699	0.04
USD 66,587	Barclays (Fund receives 24.05% Fixed; and receives/pays return on Devon Energy) (2/5/2023)	3,611,552	0.07	USD 20,764	Nomura (Fund receives 11.0707% Fixed; and receives/pays return on Honeywell International ) (22/3/2023)	3,980,841	0.08
USD 3,597	Barclays (Fund receives 9.35% Fixed; and receives/pays return on Laboratory of America) (28/4/2023)	866,809	0.02	USD 9,599	Nomura (Fund receives 11.4036% Fixed; and receives/pays return on Parker-Hannifin ) (22/3/2023)	3,332,122	0.06
USD 1,357	Barclays (Fund receives 9.38% Fixed; and receives/pays return on Autozone) (1/3/2023)	3,334,882	0.06	USD 8,856	Nomura (Fund receives 13.85% Fixed; and receives/pays return on Fastenal Company) (3/3/2023)	453,911	0.01
USD 8,849	Goldman Sachs (Fund receives 11.19% Fixed; and receives/pays return on McKesson) (22/3/2023)	3,145,768	0.06	USD 18,875	Nomura (Fund receives 13.94% Fixed; and receives/pays return on Automatic Data Processing) (8/3/2023)	4,188,133	0.08
USD 28,500	Goldman Sachs (Fund receives 14.42% Fixed; and receives/pays return on Sealed Air) (2/3/2023)	1,404,053	0.03	USD 12,573	Nomura (Fund receives 14.11% Fixed; and receives/pays return on Union Pacific ) (9/3/2023)	2,605,434	0.05
USD 5,100	Goldman Sachs (Fund receives 14.95% Fixed; and receives/pays return on Microsoft) (10/4/2023)	1,289,057	0.02	USD 21,924	Nomura (Fund receives 14.97% Fixed; and receives/pays return on Valero Energy ) (13/3/2023)	2,985,815	0.06
USD 1,000	Goldman Sachs (Fund receives 17.42% Fixed; and receives/pays return on Eli Lilly) (10/4/2023)	316,614	0.01	USD 34,993	Nomura (Fund receives 15.07% Fixed; and receives/pays return on Blackstone ) (13/3/2023)	3,137,215	0.06
USD 3,100	Goldman Sachs (Fund receives 18.28% Fixed; and receives/pays return on Robert Half International) (30/3/2023)	250,642	0.00	USD 18,033	Nomura (Fund receives 17.74% Fixed; and receives/pays return on Truist Financial ) (3/3/2023)	850,088	0.02
USD 39,400	Goldman Sachs (Fund receives 18.64% Fixed; and receives/pays return on Comcast) (10/4/2023)	1,486,322	0.03	USD 34,581	Nomura (Fund receives 21.86% Fixed; and receives/pays return on Ally Financial ) (3/3/2023)	1,028,828	0.02
				USD 60,031	Nomura (Fund receives 22.82% Fixed; and receives/pays return on Synchrony Financial) (9/3/2023)	2,142,721	0.04

The notes on pages 986 to 999 form an integral part of these financial statements.



# Global Multi-Asset Income Fund continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 8,589	Nomura (Fund receives 7.84% Fixed; and receives/pays return on Mastercard) (13/3/2023)	3,050,735	0.06	USD 6,321	Citigroup (Fund receives 12.33% Fixed; and receives/pays return on Humana) (17/3/2023)	3,224,770	0.06
USD 59,537	Nomura (Fund receives 9.65% Fixed; and receives/pays return on Bristol-Myers Squibb) (22/3/2023)	4,151,084	0.08	USD 18,625	Citigroup (Fund receives 12.75% Fixed; and receives/pays return on United Parcel Service) (17/3/2023)	3,418,421	0.07
USD 41,749	Nomura (Fund receives 9.7126% Fixed; and receives/pays return on Merck & Co.) (22/3/2023)	4,462,003	0.09	USD 23,673	Citigroup (Fund receives 14.41% Fixed; and receives/pays return on Marathon Petroleum) (17/3/2023)	3,019,153	0.06
USD 8,661	Nomura (Fund receives 9.95% Fixed; and receives/pays return on Elevance Health) (8/3/2023)	4,105,204	0.08	USD 900	Citigroup (Fund receives 14.84% Fixed; and receives/pays return on Broadcom) (6/3/2023)	528,212	0.01
USD 23,898	Citigroup (Fund receives 10.06% Fixed; and receives/pays return on Microsoft) (23/3/2023)	6,014,770	0.12	USD 24,684	Citigroup (Fund receives 14.99% Fixed; and receives/pays return on First Republic Bank) (1/3/2023)	3,012,648	0.06
USD 13,324	Citigroup (Fund receives 10.31% Fixed; and receives/pays return on Unitedhealth) (1/3/2023)	6,444,489	0.12	USD 18,779	Citigroup (Fund receives 15.04% Fixed; and receives/pays return on Schlumberger) (3/3/2023)	1,021,920	0.02
USD 77,092	Citigroup (Fund receives 10.71% Fixed; and receives/pays return on General Motors) (17/3/2023)	3,010,787	0.06	USD 3,800	Citigroup (Fund receives 16.17% Fixed; and receives/pays return on Netflix) (3/3/2023)	1,242,521	0.02
USD 85,652	Citigroup (Fund receives 10.9% Fixed; and receives/pays return on Delta Air Lines) (1/3/2023)	3,243,615	0.06	USD 35,497	Citigroup (Fund receives 16.47% Fixed; and receives/pays return on Microsoft) (9/3/2023)	8,865,389	0.17
USD 22,400	Citigroup (Fund receives 11.68% Fixed; and receives/pays return on Medtronic) (6/3/2023)	1,861,094	0.04	USD 48,075	Citigroup (Fund receives 18.04% Fixed; and receives/pays return on Fidelity National Information Services) (31/3/2023)	3,116,690	0.06
USD 16,485	Citigroup (Fund receives 11.74% Fixed; and receives/pays return on Analog Devices) (23/3/2023)	3,061,693	0.06	USD 28,400	Citigroup (Fund receives 18.67% Fixed; and receives/pays return on General Motors) (6/3/2023)	1,103,838	0.02
USD 6,780	Citigroup (Fund receives 11.98% Fixed; and receives/pays return on Costco Wholesale) (3/3/2023)	3,299,804	0.06	USD 20,800	Citigroup (Fund receives 28.01% Fixed; and receives/pays return on Invesco) (6/3/2023)	369,730	0.01
USD 17,882	Citigroup (Fund receives 12.04% Fixed; and receives/pays return on Marriott International) (31/3/2023)	3,076,972	0.06	USD 9,216	Citigroup (Fund receives 6.67% Fixed; and receives/pays return on The Goldman Sachs) (1/3/2023)	3,370,092	0.06
USD 11,107	Citigroup (Fund receives 12.08% Fixed; and receives/pays return on Thermo Fisher Scientific) (17/3/2023)	6,045,082	0.12	USD 31,334	Citigroup (Fund receives 7.44% Fixed; and receives/pays return on Verizon Communications) (17/3/2023)	1,216,752	0.02
USD 14,589	Citigroup (Fund receives 12.22% Fixed; and receives/pays return on Meta Platforms) (23/3/2023)	2,571,566	0.05	USD 264,289	Citigroup (Fund receives 7.57% Fixed; and receives/pays return on AT&T) (8/3/2023)	5,009,202	0.10
USD 11,800	Citigroup (Fund receives 12.26% Fixed; and receives/pays return on Zimmer Biomet) (6/3/2023)	1,462,554	0.03	USD 4,036	Citigroup (Fund receives 8.16% Fixed; and receives/pays return on O'Reilly Automotive) (22/3/2023)	3,376,193	0.06
USD 33,340	Citigroup (Fund receives 12.29% Fixed; and receives/pays return on Amazon) (8/3/2023)	3,123,901	0.06	USD 12,232	Citigroup (Fund receives 8.74% Fixed; and receives/pays return on McDonald's) (17/3/2023)	3,239,606	0.06

The notes on pages 986 to 999 form an integral part of these financial statements.

# Global Multi-Asset Income Fund continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 16,804	Citigroup (Fund receives 8.79% Fixed; and receives/pays return on Waste Management) (17/3/2023)	2,530,757	0.05	1	Mobile TeleSystems**	-	0.00
				270	Novatek**	-	0.00
				7	Novolipetsk Steel**	-	0.00
						73	0.00
USD 10,625	Citigroup (Fund receives 8.82% Fixed; and receives/pays return on AmerisourceBergen) (17/3/2023)	1,660,225	0.03	<b>United States</b>			
				2,336	Sequoia Pine Investment**	1,202,993	0.02
USD 55,424	Citigroup (Fund receives 9.6% Fixed; and receives/pays return on Apple) (10/4/2023)	8,251,862	0.16	<b>Total Common Stocks (Shares)</b>			
USD 21,572	Citigroup (Fund receives 9.82% Fixed; and receives/pays return on T-Mobile) (17/3/2023)	3,123,068	0.06	<b>BONDS</b>			
USD 14,900	Citigroup (Fund receives 9.98% Fixed; and receives/pays return on Public Service Enterprise) (6/3/2023)	908,418	0.02	<b>Bermuda</b>			
				USD 4,000,000	Symphony CLO 38 0% 24/4/2036**	4,000,000	0.08
				<b>Cayman Islands</b>			
				USD 4,000,000	Oaktree CLO 2023-1 0% 15/4/2036**	4,000,000	0.08
				<b>Jersey</b>			
				USD 5,000,000	CarVal CLO VII-C 6.883% 20/1/2035**	5,000,000	0.10
				USD 7,000,000	Pikes Peak Clo 12 7.037% 20/4/2036**	7,000,000	0.13
						12,000,000	0.23
				<b>Total Bonds</b>			
						20,000,000	0.39
<b>Other Transferable Securities</b>				<b>RIGHTS</b>			
<b>COMMON STOCKS (SHARES)</b>				<b>Hong Kong</b>			
<b>Cyprus</b>				97,820	Link REIT (23/3/2023)**	92,224	0.00
510,198	Fix Price**	66	0.00	<b>Total Rights</b>			
29,401	TCS**	294	0.00	<b>Total Other Transferable Securities</b>			
		360	0.00	21,295,650 0.41			
<b>Russian Federation</b>				<b>Total Portfolio</b>			
387,085	Alrosa**	52	0.00	4,994,467,333 96.29			
157,961	LUKOIL**	21	0.00	<b>Other Net Assets</b>			
				192,269,512 3.71			
				<b>Total Net Assets (USD)</b>			
				5,186,736,845 100.00			

\*\*Security subject to a fair value adjustment as detailed in Note 2(j).

## Open Forward Foreign Exchange Contracts as at 28 February 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity(depreciation) date	Unrealised appreciation/ USD
AED	824,000	USD	224,312	Barclays	14/4/2023	30
AED	622,000	USD	169,341	Deutsche Bank	14/4/2023	5
AED	989,000	USD	269,250	HSBC Bank	14/4/2023	14
AED	537,000	USD	146,206	Goldman Sachs	14/4/2023	(3)
AED	3,817,000	USD	1,039,192	Morgan Stanley	14/4/2023	25
AED	729,000	USD	198,475	Citigroup	14/4/2023	2
AUD	421,000	USD	294,534	Morgan Stanley	14/4/2023	(10,158)
				Bank of America	14/4/2023	(41)
AUD	3,000	USD	2,067	Morgan Stanley	14/4/2023	(35,024)
CAD	3,826,000	USD	2,851,051	Citigroup	14/4/2023	(65)
CAD	5,000	USD	3,745	Bank of America	14/4/2023	(64)
CAD	8,000	USD	5,952	Royal Bank of Canada	14/4/2023	(239)
CAD	15,000	USD	11,280	Bank of America	14/4/2023	(5,361)
CHF	283,000	USD	309,365			

## Open Forward Foreign Exchange Contracts as at 28 February 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity(depreciation) date	Unrealised appreciation/ USD
EUR	663,000	USD	717,373	Morgan Stanley	14/4/2023	(10,285)
				Royal Bank of Canada	14/4/2023	(18,806)
EUR	800,000	USD	872,005	Bank of America	14/4/2023	(2,904)
EUR	216,000	USD	233,268	HSBC Bank	14/4/2023	(10,670)
EUR	1,169,000	USD	1,257,408	Bank of America	14/3/2023	(3,408)
EUR	360,000	USD	386,635	Standard Chartered Bank	14/3/2023	(6,772)
EUR	710,000	USD	762,581	Morgan Stanley	14/4/2023	5
GBP	1,000	USD	1,209	Morgan Stanley	14/4/2023	(53,645)
JPY	198,569,000	USD	1,516,561	Bank of America	14/4/2023	(7,030)
JPY	18,911,000	USD	146,353	Morgan Stanley	14/4/2023	(29,383)
KRW	570,687,000	USD	462,648	Morgan Stanley	14/4/2023	(84,116)
NZD	4,825,000	USD	3,066,061	HSBC Bank	14/4/2023	(1,401)
SGD	160,000	USD	120,295			

The notes on pages 986 to 999 form an integral part of these financial statements.

# Global Multi-Asset Income Fund continued

## Open Forward Foreign Exchange Contracts as at 28 February 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity(depreciation) date	Unrealised appreciation/(depreciation) USD
USD	623,004	EUR	583,724	Bank of America	15/3/2023	1,578
USD	1,664,199	EUR	1,570,320	BNY Mellon	15/3/2023	(7,544)
USD	1,154,148	EUR	1,078,469	JP Morgan	15/3/2023	6,024
USD	2,514,050	AED	9,235,000	Morgan Stanley	14/4/2023	(270)
USD	327,484	AUD	473,000	Bank of America	14/4/2023	7,983
USD	1,509,877	CHF	1,392,000	Bank of America	14/4/2023	14,563
USD	65,093	HKD	507,000	HSBC Bank	14/4/2023	367
USD	1,172,753	GBP	965,000	HSBC Bank	14/4/2023	391
USD	1,116,456	EUR	1,032,000	Royal Bank of Canada	14/4/2023	15,829
USD	69,339	EUR	64,000	Morgan Stanley	14/4/2023	1,083
USD	896,001	GBP	733,000	Royal Bank of Canada	14/4/2023	5,493
USD	140,500	EUR	129,000	Bank of America	14/4/2023	2,921
USD	545,559	AED	2,004,000	Deutsche Bank	14/4/2023	(50)
USD	580,207	EUR	533,000	State Street	14/4/2023	11,763
USD	301,191	CAD	402,000	Citigroup	14/4/2023	5,309
USD	331,205	NZD	512,000	State Street	14/4/2023	14,779
USD	141,344	CAD	188,000	Deutsche Bank	14/4/2023	2,972
USD	783,930	EUR	722,883	Morgan Stanley	14/6/2023	10,311
USD	131,707,544	EUR	122,950,000	Standard Chartered Bank	14/3/2023	824,898
USD	34,045,085	GBP	28,090,000	State Street	14/3/2023	(61,209)
USD	43,450	CHF	40,000	State Street	14/3/2023	628
USD	738,126	EUR	690,000	State Street	14/3/2023	3,608
USD	1,862,129	EUR	1,740,000	RBS	14/3/2023	9,866
USD	322,196	EUR	300,000	Morgan Stanley	14/3/2023	2,841
USD	224,027	EUR	210,000	BNY Mellon	14/3/2023	478
USD	463,300	GBP	385,000	State Street	14/4/2023	(4,430)
USD	213,308	EUR	200,000	Bank of America	14/3/2023	404
USD	230,154	GBP	190,000	BNY Mellon	14/3/2023	(540)
USD	385,321	GBP	320,000	Standard Chartered Bank	14/3/2023	(3,216)
Net unrealised appreciation						587,536
<b>AUD Hedged Share Class</b>						
AUD	195,589,257	USD	136,601,270	BNY Mellon	15/3/2023	(4,625,257)
USD	4,570,492	AUD	6,659,411	BNY Mellon	15/3/2023	77,021
Net unrealised depreciation						(4,548,236)

## Open Forward Foreign Exchange Contracts as at 28 February 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity(depreciation) date	Unrealised appreciation/(depreciation) USD
<b>CAD Hedged Share Class</b>						
CAD	18,616,209	USD	13,887,207	BNY Mellon	15/3/2023	(189,549)
USD	363,665	CAD	490,251	BNY Mellon	15/3/2023	2,941
Net unrealised depreciation						(186,608)
<b>CHF Hedged Share Class</b>						
CHF	2,560,682	USD	2,793,646	BNY Mellon	15/3/2023	(51,874)
USD	76,336	CHF	70,767	BNY Mellon	15/3/2023	566
Net unrealised depreciation						(51,308)
<b>CNH Hedged Share Class</b>						
CNY	60,833,435	USD	8,982,954	BNY Mellon	15/3/2023	(221,977)
USD	372,186	CNY	2,557,776	BNY Mellon	15/3/2023	3,830
Net unrealised depreciation						(218,147)
<b>EUR Hedged Share Class</b>						
EUR	746,222,786	USD	804,629,542	BNY Mellon	15/3/2023	(10,201,878)
USD	30,827,395	EUR	28,932,122	BNY Mellon	15/3/2023	26,609
Net unrealised depreciation						(10,175,269)
<b>GBP Hedged Share Class</b>						
GBP	39,848,485	USD	48,441,678	BNY Mellon	15/3/2023	(57,539)
USD	1,683,556	GBP	1,398,010	BNY Mellon	15/3/2023	(13,907)
Net unrealised depreciation						(71,446)
<b>HKD Hedged Share Class</b>						
HKD	545,572,346	USD	69,660,422	BNY Mellon	15/3/2023	(105,053)
USD	2,683,090	HKD	21,028,145	BNY Mellon	15/3/2023	2,200
Net unrealised depreciation						(102,853)
<b>NZD Hedged Share Class</b>						
NZD	34,041,518	USD	21,669,547	BNY Mellon	15/3/2023	(631,398)
USD	628,594	NZD	1,007,985	BNY Mellon	15/3/2023	5,646
Net unrealised depreciation						(625,752)
<b>SGD Hedged Share Class</b>						
SGD	631,256,860	USD	477,635,022	BNY Mellon	15/3/2023	(8,918,060)
USD	16,509,049	SGD	22,085,109	BNY Mellon	15/3/2023	110,616
Net unrealised depreciation						(8,807,444)
Total net unrealised depreciation						(24,199,527)

## Open Exchange Traded Futures Contracts as at 28 February 2023

Number of contracts	Currency	Contract/Description	Expiration date	Unrealised appreciation/(depreciation) USD
(2,021)	USD	GBP/USD Future	March 2023	2,260,465
(171)	USD	JPY/USD Future	March 2023	306,774
48	USD	MSCI Emerging Markets Index	March 2023	(27,264)
(178)	USD	S&P 500 E-Mini Index	March 2023	(166,954)
(34)	USD	US Long Bond (CBT)	June 2023	83,294
(6)	USD	US Treasury 10 Year Note (CBT)	June 2023	3,941
2,090	USD	US Treasury 10 Year Note (CBT)	June 2023	(1,309,489)
(72)	USD	US Treasury 10 Year Note (CBT)	June 2023	47,297
(286)	USD	US Treasury 10 Year Note (CBT)	June 2023	154,696

# Global Multi-Asset Income Fund continued

## Open Exchange Traded Futures Contracts as at 28 February 2023

Number of contracts	Currency	Contract/Description	Expiration date	Unrealised appreciation/(depreciation) USD
1,872	USD	US Ultra 10 Year Note	June 2023	(1,565,269)
(78)	USD	US Ultra Bond (CBT)	June 2023	172,847
(110)	USD	US Ultra Bond (CBT)	June 2023	57,573
4,647	USD	US Treasury 5 Year Note (CBT)	June 2023	(2,381,783)
Total				(2,363,872)

## Swaps as at 28 February 2023

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/(depreciation) USD	Market Value USD
CDS	EUR (290,000)	Fund provides default protection on thyssenkrupp; and receives Fixed 1%	Bank of America	20/12/2023	8,605	(348)
CDS	EUR (140,000)	Fund provides default protection on Jaguar Land Rover Automotive; and receives Fixed 5%	Bank of America	20/12/2026	(3,530)	(9,421)
CDS	EUR (430,000)	Fund provides default protection on ADLER Real Estate; and receives Fixed 5%	Bank of America	20/12/2027	5,070	(101,974)
CDS	EUR (300,000)	Fund provides default protection on Loxam; and receives Fixed 5%	Bank of America	20/12/2027	(1,950)	(24,827)
CDS	EUR (248,644)	Fund provides default protection on United; and receives Fixed 5%	Bank of America	20/12/2027	2,687	(35,356)
CDS	EUR (189,000)	Fund provides default protection on Casino Guichard Perrachon; and receives Fixed 5%	Barclays	20/6/2023	(5,926)	(11,707)
CDS	EUR (391,000)	Fund provides default protection on Casino Guichard Perrachon; and receives Fixed 5%	Barclays	20/12/2023	31,077	(66,983)
CDS	EUR (123,000)	Fund provides default protection on Casino Guichard Perrachon; and receives Fixed 5%	Barclays	20/12/2023	(10,939)	(21,071)
CDS	USD (448,000)	Fund provides default protection on Lumen Technologies; and receives Fixed 1%	Barclays	20/12/2023	20,521	(15,506)
CDS	EUR (150,000)	Fund provides default protection on Telecom Italia; and receives Fixed 5%	Barclays	20/12/2024	2,606	8,890
CDS	EUR (96,446)	Fund provides default protection on Jaguar Land Rover Automotive; and receives Fixed 5%	Barclays	20/12/2026	(10,562)	(6,490)
CDS	EUR (300,000)	Fund provides default protection on Casino Guichard Perrachon; and receives Fixed 5%	Credit Suisse	20/6/2023	3,700	(18,582)
CDS	EUR (93,749)	Fund provides default protection on Jaguar Land Rover Automotive; and receives Fixed 5%	Credit Suisse	20/12/2026	(10,497)	(6,309)
CDS	EUR (200,000)	Fund provides default protection on Jaguar Land Rover Automotive; and receives Fixed 5%	Credit Suisse	20/12/2026	(21,727)	(13,459)
CDS	EUR (190,000)	Fund provides default protection on Ladbrokes Coral; and receives Fixed 1%	Credit Suisse	20/12/2026	6,496	(6,446)
CDS	EUR (450,000)	Fund provides default protection on CMA CGM; and receives Fixed 5%	Credit Suisse	20/6/2027	23,117	44,181
CDS	EUR (590,000)	Fund provides default protection on Ladbrokes Coral; and receives Fixed 1%	Credit Suisse	20/6/2027	54,321	(27,198)
CDS	USD (1,250,000)	Fund provides default protection on CMBX.NA.9.A; and receives Fixed 2%	Credit Suisse	17/9/2058	(31,534)	(72,430)
CDS	USD 14,150,000	Fund receives default protection on CDX.NA.IG.39.V13; and pays Fixed 1%	Goldman Sachs	20/12/2027	(15,625)	(146,089)
CDS	EUR 592,000	Fund receives default protection on ITRAXX.FINSUB.38.V1; and pays Fixed 1%	Goldman Sachs	20/12/2027	(29,061)	14,567
CDS	EUR (109,000)	Fund provides default protection on Jaguar Land Rover Automotive; and receives Fixed 5%	Morgan Stanley	20/12/2026	(12,671)	(7,335)

The notes on pages 986 to 999 form an integral part of these financial statements.

# Global Multi-Asset Income Fund continued

## Swaps as at 28 February 2023

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
CDS	EUR (301,356)	Fund provides default protection on United; and receives Fixed 5%	Morgan Stanley	20/12/2027	6,948	(42,851)
CDS	USD (1,250,000)	Fund provides default protection on CMBX.NA.9.BBB-; and receives Fixed 3%	Morgan Stanley	17/9/2058	(92,604)	(226,953)
Total					(81,478)	(793,697)

CDS: Credit Default Swaps

## Contracts For Difference as at 28 February 2023

Holding	Description	Counterparty	Unrealised appreciation/ (depreciation) USD
<b>Egypt</b>			
531,725	Commercial International	HSBC Bank	(50,613)
474,933	Commercial International	JP Morgan	(43,779)
			(94,392)
<b>Netherlands</b>			
161,573	X5 Retail**	JP Morgan	1,615
			1,615
<b>United Kingdom</b>			
126,117	Prudential	JP Morgan	(44,395)
			(44,395)

## Contracts For Difference as at 28 February 2023

Holding	Description	Counterparty	Unrealised appreciation/ (depreciation) USD
<b>Vietnam</b>			
317,500	Vietnam Dairy Products	HSBC Bank	(11,092)
			(11,092)
Total			(148,264)

\*\* Security subject to a fair value adjustment as detailed in Note 2(j).

# Impact Bond Fund<sup>(1)</sup>

## Portfolio of Investments 28 February 2023

Holding		Description	Market Value (EUR)	% of Net Assets	Holding		Description	Market Value (EUR)	% of Net Assets
<b>Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market</b>					USD 1,000,000	Chile Government International Bond 3.5% 31/1/2034	803,230	1.07	
					USD 500,000	Inversiones CMPC 4.375% 4/4/2027	446,381	0.60	
<b>FUNDS</b>							1,759,095	2.35	
<b>Ireland</b>					<b>Denmark</b>				
46,546		BlackRock ICS Euro Liquid Environmentally Aware Fund <sup>†</sup>	4,599,432	6.14	EUR 300,000	Danske Bank 0.75% 9/6/2029	245,475	0.33	
<b>Total Funds</b>					EUR 375,000	Danske Bank 4.125% 10/1/2031	370,875	0.49	
					EUR 130,000	Kommunekredit 0.125% 26/9/2040	73,813	0.10	
					EUR 165,000	Orsted 1.75% 9/12/2165	141,075	0.19	
					EUR 300,000	Orsted 2.875% 14/6/2033	267,759	0.36	
					EUR 100,000	Orsted 5.25% 8/12/3022	99,120	0.13	
							1,198,117	1.60	
<b>BONDS</b>					<b>Finland</b>				
<b>Australia</b>					EUR 300,000	OP Corporate Bank 0.625% 27/7/2027	255,657	0.34	
USD 135,000		FMG Resources August 2006 Pty 6.125% 15/4/2032	119,483	0.16	<b>France</b>				
AUD 600,000		New South Wales Treasury 2.5% 22/11/2032	319,497	0.42	EUR 3,200,000	Agence Francaise de Developpement EPIC 0.125% 29/9/2031	2,416,768	3.23	
AUD 600,000		Queensland Treasury 1.5% 2/3/2032	298,151	0.40	EUR 500,000	Agence Francaise de Developpement EPIC 2.875% 21/1/2030	481,600	0.64	
AUD 450,000		Treasury of Victoria 2% 17/9/2035	209,457	0.28	EUR 400,000	Agence Francaise de Developpement EPIC 3.5% 25/2/2033	398,620	0.53	
					EUR 210,000	AXA 1.375% 7/10/2041	159,054	0.21	
					EUR 400,000	Banque Federative du Credit Mutuel 4% 21/11/2029	398,280	0.53	
					EUR 500,000	BNP Paribas 0.375% 14/10/2027	433,940	0.58	
<b>Austria</b>					EUR 400,000	BNP Paribas 0.5% 30/5/2028	339,638	0.45	
EUR 100,000		BAWAG PSK Bank fuer Arbeit und Wirtschaft und Oesterreichische Postsparkasse 4.125% 18/1/2027	99,550	0.13	EUR 100,000	BPCE 0.5% 14/1/2028	85,377	0.11	
EUR 225,000		Republic of Austria Government Bond 1.85% 23/5/2049	169,166	0.23	EUR 600,000	BPCE SFH 0.01% 27/5/2030	467,391	0.62	
					EUR 200,000	Bpifrance SACA 0% 25/5/2028	167,688	0.22	
					EUR 500,000	Caisse des Depots et Consignations 3% 25/11/2027	487,932	0.65	
					EUR 400,000	Caisse Francaise de Financement Local 3.125% 16/11/2027	392,692	0.53	
<b>Belgium</b>					EUR 400,000	Credit Agricole 4% 12/10/2026	396,874	0.53	
EUR 300,000		Argenta Spaarbank 1.375% 8/2/2029	254,625	0.34	EUR 600,000	Credit Agricole Home Loan SFH 0.05% 6/12/2029	475,657	0.64	
EUR 100,000		Argenta Spaarbank 5.375% 29/11/2027	101,243	0.14	EUR 400,000	Credit Mutuel Arkea 0.375% 3/10/2028	325,494	0.44	
EUR 500,000		KBC 0.25% 1/3/2027	442,417	0.59	EUR 100,000	Electricite de France 1% 29/11/2033	70,332	0.09	
EUR 875,000		Kingdom of Belgium Government Bond 2.75% 22/4/2039	790,694	1.06	EUR 500,000	Engie 1.375% 21/6/2039	328,887	0.44	
					EUR 100,000	Engie 1.75% 27/3/2028	90,193	0.12	
					EUR 100,000	Engie 4% 11/1/2035	97,278	0.13	
					EUR 602,414	French Republic Government Bond OAT 0.5% 25/6/2044	338,838	0.45	
<b>Canada</b>					EUR 400,000	La Banque Postale Home Loan SFH 3% 31/1/2031	386,432	0.52	
USD 22,000		1011778 BC ULC / New Red Finance 3.5% 15/2/2029	17,650	0.02	EUR 200,000	Orange 0.125% 16/9/2029	158,768	0.21	
USD 50,000		1011778 BC ULC / New Red Finance 3.875% 15/1/2028	41,924	0.06	EUR 100,000	Region of Ile de France 1.375% 20/6/2033	81,661	0.11	
USD 15,000		1011778 BC ULC / New Red Finance 5.75% 15/4/2025	13,995	0.02	EUR 200,000	SNCF Reseau 2.25% 20/12/2047	147,067	0.20	
CAD 2,220,000		Canadian Government Bond 2.25% 1/12/2029	1,432,364	1.91					
EUR 850,000		CPPIB Capital 0.875% 6/2/2029	728,372	0.97					
USD 85,000		Royal Bank of Canada 1.15% 14/7/2026	70,041	0.09					
							2,304,346	3.07	
<b>Chile</b>									
CLP 130,000,000		Bonos de la Tesoreria de la Republica en pesos 7% 1/5/2034	166,497	0.22					
USD 500,000		Chile Government International Bond 3.1% 7/5/2041	342,987	0.46					

<sup>†</sup>Investment in connected party fund, see further information in Note 10.

<sup>(1)</sup>Fund launched during the period, see Note 1, for further details. The notes on pages 986 to 999 form an integral part of these financial statements.

# Impact Bond Fund<sup>(1)</sup> continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
EUR 200,000	Societe Du Grand Paris EPIC 1% 18/2/2070	76,466	0.10	EUR 601,000	European Investment Bank 1.5% 15/11/2047	411,706	0.55
EUR 1,200,000	Societe Du Grand Paris EPIC 1.125% 25/5/2034	923,154	1.23	EUR 745,000	European Union 0% 2/6/2028	627,322	0.84
EUR 400,000	Societe Generale SFH 0.01% 11/2/2030	315,008	0.42	EUR 550,000	European Union 0% 4/7/2029	448,140	0.60
EUR 200,000	Societe Generale SFH 0.125% 18/7/2029	162,037	0.22	EUR 795,000	European Union 0.2% 4/6/2036	520,268	0.69
EUR 1,300,000	UNEDIC ASSEO 0% 19/11/2030	1,011,319	1.35	EUR 2,768,000	European Union 0.3% 4/11/2050	1,229,864	1.64
EUR 100,000	Veolia Environnement 2.25% 20/4/2171	90,475	0.12	EUR 1,185,000	European Union 1.25% 4/2/2043	801,949	1.07
EUR 100,000	Veolia Environnement 2.5% 20/4/2171	82,400	0.11	EUR 815,523	European Union 2.625% 4/2/2048	690,634	0.92
		11,787,320	15.73	EUR 455,000	European Union 2.75% 4/2/2033	433,649	0.58
				EUR 213,000	European Union 2.75% 4/12/2037	194,625	0.26
				EUR 453,000	International Bank for Reconstruction & Development 0.125% 3/1/2051	191,061	0.26
	<b>Germany</b>			EUR 160,000	International Bank for Reconstruction & Development 0.7% 22/10/2046	91,178	0.12
EUR 300,000	Bayerische Landesbank 1.375% 22/11/2032	242,366	0.32	USD 2,055,000	International Bank for Reconstruction & Development 1.375% 20/4/2028	1,670,956	2.23
EUR 105,000	Deutsche Bank 1.375% 10/6/2026	98,883	0.13	USD 2,000,000	International Bank for Reconstruction & Development 3.125% 15/6/2027	1,784,183	2.38
USD 250,000	Deutsche Bank 1.686% 19/3/2026	210,460	0.28	EUR 317,000	International Development Association 0.7% 17/1/2042	196,275	0.26
EUR 400,000	Deutsche Bank 1.875% 23/2/2028	353,200	0.47			10,077,184	13.45
EUR 400,000	Deutsche Pfandbriefbank 0.1% 2/2/2026	350,264	0.47		<b>Ireland</b>		
EUR 125,000	E.ON 3.875% 12/1/2035	120,233	0.16	EUR 100,000	AIB 4.625% 23/7/2029	97,417	0.13
EUR 100,000	Eurogrid 1.113% 15/5/2032	78,478	0.10	EUR 200,000	Bank of Ireland 0.375% 10/5/2027	174,818	0.24
EUR 630,000	Kreditanstalt fuer Wiederaufbau 0% 15/6/2029	516,044	0.69	EUR 100,000	ESB Finance 1.125% 11/6/2030	82,700	0.11
EUR 420,000	Kreditanstalt fuer Wiederaufbau 0% 15/9/2031	320,681	0.43	EUR 275,000	Ireland Government Bond 3% 18/10/2043	258,858	0.35
EUR 470,000	Kreditanstalt fuer Wiederaufbau 0.01% 5/5/2027	410,461	0.55			613,793	0.83
EUR 300,000	Landesbank Baden-Wuerttemberg 0.25% 21/7/2028	244,941	0.33		<b>Italy</b>		
EUR 100,000	Landesbank Hessen-Thueringen Girozentrale 4% 4/2/2030	96,951	0.13	EUR 150,000	A2A 1% 2/11/2033	106,622	0.14
EUR 105,000	Landwirtschaftliche Rentenbank 0% 30/6/2031	80,346	0.11	EUR 100,000	A2A 4.375% 3/2/2034	98,372	0.13
EUR 24,000	NRW Bank 0% 18/2/2030	19,135	0.03	EUR 200,000	Cassa Depositi e Prestiti 2% 20/4/2027	183,779	0.24
EUR 48,000	NRW Bank 0.1% 9/7/2035	32,101	0.04	EUR 235,000	Intesa Sanpaolo 0.75% 4/12/2024	222,328	0.30
EUR 120,000	State of North Rhine-Westphalia Germany 0.5% 25/11/2039	75,299	0.10	EUR 130,000	Intesa Sanpaolo 0.75% 16/3/2028	108,200	0.14
EUR 185,000	State of North Rhine-Westphalia Germany 2.25% 14/6/2052	148,961	0.20	EUR 642,000	Italy Buoni Poliennali Del Tesoro 1.5% 30/4/2045	370,851	0.50
EUR 200,000	Vonovia 0.625% 24/3/2031	145,390	0.19	EUR 319,000	Italy Buoni Poliennali Del Tesoro 4% 30/4/2035	302,548	0.40
EUR 100,000	Vonovia 5% 23/11/2030	100,441	0.13	EUR 200,000	Mediobanca Banca di Credito Finanziario 4.625% 7/2/2029	198,530	0.27
		3,644,635	4.86	EUR 200,000	UniCredit 0.8% 5/7/2029	163,616	0.22
						1,754,846	2.34
	<b>Indonesia</b>				<b>Japan</b>		
USD 300,000	Star Energy Geothermal Darajat II / Star Energy Geothermal Salak 4.85% 14/10/2038	243,657	0.33	USD 70,000	Honda Motor 2.271% 10/3/2025	62,107	0.08
				USD 60,000	Honda Motor 2.967% 10/3/2032	48,619	0.06
	<b>International</b>			USD 120,000	Toyota Motor 1.339% 25/3/2026	101,167	0.14
EUR 200,000	Eurofima Europaeische Gesellschaft fuer die Finanzierung von Eisenbahnmaterial 3.125% 9/11/2031	195,685	0.26			211,893	0.28
EUR 475,000	European Investment Bank 0% 15/5/2028	401,345	0.54		<b>Jersey</b>		
EUR 290,000	European Investment Bank 1% 14/11/2042	188,344	0.25	USD 85,000	Aptiv 3.1% 1/12/2051	47,563	0.06
				USD 75,000	Aptiv 4.35% 15/3/2029	66,574	0.09
						114,137	0.15

<sup>(1)</sup>Fund launched during the period, see Note 1, for further details.  
The notes on pages 986 to 999 form an integral part of these financial statements.

# Impact Bond Fund<sup>(1)</sup> continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
<b>Luxembourg</b>				<b>Norway</b>			
EUR 325,000	Prologis International Funding II 0.875% 9/7/2029	259,374	0.35	EUR 500,000	DNB Bank 3.125% 21/9/2027	485,625	0.65
EUR 400,000	Segro Capital 1.25% 23/3/2026	363,997	0.48	EUR 340,000	DNB Boligkreditt 0.01% 21/1/2031	259,070	0.34
		623,371	0.83			744,695	0.99
<b>Mexico</b>				<b>Peru</b>			
EUR 190,000	Mexico Government International Bond 1.35% 18/9/2027	169,380	0.23	USD 260,000	Peruvian Government International Bond 3% 15/1/2034	192,513	0.26
EUR 260,000	Mexico Government International Bond 2.25% 12/8/2036	181,675	0.24	<b>Singapore</b>			
USD 650,000	Mexico Government International Bond 4.875% 19/5/2033	566,769	0.76	SGD 135,000	Singapore Government Bond 3% 1/8/2072	99,940	0.13
		917,824	1.23	<b>South Korea</b>			
<b>Netherlands</b>				EUR 1,060,000	Korea International Bond 0% 15/10/2026	924,924	1.23
EUR 210,000	ABN AMRO Bank 0.875% 22/4/2025	197,968	0.26	<b>Spain</b>			
EUR 300,000	ABN AMRO Bank 4% 16/1/2028	294,519	0.39	EUR 150,000	Autonomous Community of Madrid Spain 0.419% 30/4/2030	119,035	0.16
EUR 300,000	ABN AMRO Bank 4.25% 21/2/2030	295,524	0.40	EUR 290,000	Autonomous Community of Madrid Spain 0.827% 30/7/2027	257,826	0.34
EUR 150,000	Achmea 3.625% 29/11/2025	148,301	0.20	EUR 200,000	Banco Bilbao Vizcaya Argentaria 0.75% 4/6/2025	186,884	0.25
EUR 578,000	BNG Bank 0.25% 12/1/2032	441,973	0.59	EUR 400,000	CaixaBank 0.375% 18/11/2026	356,568	0.48
EUR 500,000	BNG Bank 3% 11/1/2033	484,983	0.65	EUR 100,000	CaixaBank 0.75% 26/5/2028	84,965	0.11
USD 310,000	Cooperatieve Rabobank 1.004% 24/9/2026	258,600	0.35	EUR 400,000	CaixaBank 5.375% 14/11/2030	409,958	0.55
EUR 300,000	de Volksbank 2.375% 4/5/2027	279,063	0.37	EUR 620,000	Spain Government Bond 1% 30/7/2042	372,453	0.50
EUR 215,000	Digital Intrepid 0.625% 15/7/2031	152,005	0.20			1,787,689	2.39
EUR 265,000	EDP Finance 0.375% 16/9/2026	234,689	0.31	<b>Sweden</b>			
EUR 50,000	EnBW International Finance 4.049% 22/11/2029	50,133	0.07	EUR 300,000	Skandinaviska Enskilda Banken 0.75% 9/8/2027	259,357	0.35
EUR 265,000	Enel Finance International 1.5% 21/7/2025	251,306	0.33	EUR 150,000	Skandinaviska Enskilda Banken 4% 9/11/2026	149,504	0.20
EUR 800,000	Iberdrola International 1.45% 9/2/2172	687,200	0.92	EUR 850,000	Swedbank 0.3% 20/5/2027	743,750	0.99
EUR 100,000	Iberdrola International 1.825% 9/2/2172	78,075	0.10			1,152,611	1.54
EUR 400,000	ING Groep 2.5% 15/11/2030	358,103	0.48	<b>Switzerland</b>			
EUR 400,000	ING Groep 4.125% 24/8/2033	377,400	0.50	EUR 700,000	UBS 0.01% 29/6/2026	610,960	0.81
EUR 714,000	Nederlandse Waterschapsbank 0.25% 19/1/2032	544,899	0.72	<b>United Arab Emirates</b>			
EUR 769,260	Netherlands Government Bond 0.5% 15/1/2040	516,323	0.69	USD 500,000	Abu Dhabi Commercial Bank 4.5% 14/9/2027	458,304	0.61
EUR 100,000	NN 5.25% 1/3/2043	95,848	0.13	EUR 1,000,000	First Abu Dhabi Bank 1.625% 7/4/2027	915,222	1.22
EUR 380,000	TenneT 0.5% 9/6/2031	296,033	0.39			1,373,526	1.83
EUR 100,000	TenneT 0.5% 30/11/2040	58,852	0.08	<b>United Kingdom</b>			
EUR 235,000	TenneT 0.875% 16/6/2035	169,606	0.23	EUR 130,000	Credit Suisse 0.45% 19/5/2025	117,126	0.16
EUR 100,000	TenneT 1.125% 9/6/2041	65,465	0.09	EUR 450,000	National Grid 0.25% 1/9/2028	364,162	0.49
EUR 120,000	TenneT 1.5% 3/6/2039	87,221	0.12	EUR 250,000	National Grid 3.875% 16/1/2029	244,500	0.33
EUR 475,000	TenneT 4.5% 28/10/2034	500,451	0.67	USD 95,000	Royalty Pharma 1.2% 2/9/2025	79,926	0.11
EUR 200,000	Thermo Fisher Scientific Finance I 0.8% 18/10/2030	159,295	0.21	GBP 130,000	Severn Trent Utilities Finance 2% 2/6/2040	93,217	0.12
		7,083,835	9.45	EUR 500,000	SSE 2.875% 1/8/2029	469,115	0.63
<b>New Zealand</b>				EUR 200,000	SSE 4% 21/4/2171	182,367	0.24
NZD 460,000	New Zealand Government Bond 4.25% 15/5/2034	259,263	0.35	EUR 425,000	Thames Water Utilities Finance 4.375% 18/1/2031	416,245	0.55
				GBP 1,350,000	United Kingdom Gilt 0.875% 31/7/2033	1,145,590	1.53

<sup>(1)</sup>Fund launched during the period, see Note 1, for further details. The notes on pages 986 to 999 form an integral part of these financial statements.





# Impact Bond Fund<sup>(1)</sup> continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
USD 12,000	KB Home 4% 15/6/2031	9,295	0.01	USD 40,000	Public Service of Colorado 3.2% 1/3/2050	26,772	0.04
USD 9,000	KB Home 4.8% 15/11/2029	7,417	0.01	USD 30,000	Public Service of Colorado 3.7% 15/6/2028	26,591	0.04
USD 9,000	KB Home 6.875% 15/6/2027	8,435	0.01	USD 30,000	Public Service of Colorado 4.1% 15/6/2048	23,185	0.03
USD 11,000	KB Home 7.25% 15/7/2030	10,143	0.01	USD 375,000	Regency Centers 3.75% 15/6/2024	340,929	0.46
USD 80,000	Kimco Realty OP 2.7% 1/10/2030	61,954	0.08	USD 60,000	San Diego Gas & Electric 2.95% 15/8/2051	37,247	0.05
USD 300,000	Kraft Heinz Foods 3.75% 1/4/2030	257,059	0.34	USD 210,000	Southern California Edison 2.5% 1/6/2031	161,555	0.22
USD 150,000	Los Angeles Unified School District/CA 5.75% 1/7/2034	148,210	0.20	USD 170,000	Southern California Edison 3.65% 1/6/2051	116,364	0.15
USD 30,000	Mastercard 1.9% 15/3/2031	22,898	0.03	EUR 350,000	Thermo Fisher Scientific 1.95% 24/7/2029	311,070	0.42
USD 90,000	Merck 1.9% 10/12/2028	72,342	0.10	USD 260,000	Thermo Fisher Scientific 2% 15/10/2031	194,306	0.26
USD 320,000	Metropolitan Life Global Funding I 4.4% 30/6/2027	291,601	0.39	USD 100,000	Toyota Motor Credit 2.15% 13/2/2030	79,492	0.11
USD 70,000	MidAmerican Energy 3.15% 15/4/2050	46,362	0.06	USD 85,000	Union Pacific 4.95% 9/9/2052	76,349	0.10
USD 130,000	MidAmerican Energy 3.65% 15/4/2029	113,199	0.15	USD 330,000	Verizon Communications 1.5% 18/9/2030	239,185	0.32
USD 55,000	MidAmerican Energy 4.25% 15/7/2049	44,240	0.06	USD 135,000	Verizon Communications 2.85% 3/9/2041	87,319	0.12
USD 225,000	Morgan Stanley 0.864% 21/10/2025	194,870	0.26	USD 60,000	Verizon Communications 3.875% 1/3/2052	42,826	0.06
USD 175,000	New York City Municipal Water Finance Authority 5.44% 15/6/2043	174,207	0.23	USD 265,000	Wells Fargo 4.54% 15/8/2026	243,204	0.33
USD 210,000	NextEra Energy Capital 1.9% 15/6/2028	166,828	0.22	USD 70,000	Welltower 2.7% 15/2/2027	59,357	0.08
USD 90,000	Northern States Power 2.25% 1/4/2031	69,742	0.09	USD 40,000	Wisconsin Public Service 2.85% 1/12/2051	24,320	0.03
USD 95,000	Northern States Power 2.9% 1/3/2050	60,701	0.08	USD 50,000	WRKCo 3.375% 15/9/2027	43,204	0.06
USD 85,000	NSTAR Electric 3.95% 1/4/2030	74,791	0.10	USD 30,000	WRKCo 4.2% 1/6/2032	25,398	0.03
USD 130,000	Oncor Electric Delivery 4.15% 1/6/2032	114,581	0.15	USD 44,000	Yum! Brands 3.625% 15/3/2031	34,585	0.05
USD 90,000	PacifiCorp 2.9% 15/6/2052	55,477	0.07	USD 45,000	Yum! Brands 4.625% 31/1/2032	37,267	0.05
USD 175,000	Pfizer 1.75% 18/8/2031	130,583	0.17	USD 31,000	Yum! Brands 4.75% 15/1/2030	26,589	0.04
USD 57,000	Post 4.625% 15/4/2030	46,530	0.06			13,707,559	18.29
USD 34,000	Post 5.625% 15/1/2028	30,719	0.04	<b>Total Bonds</b>		<b>70,030,897</b>	<b>93.47</b>
USD 16,000	Post 5.75% 1/3/2027	14,714	0.02	<b>Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market</b>		<b>74,630,329</b>	<b>99.61</b>
USD 200,000	Prologis 1.25% 15/10/2030	143,922	0.19	<b>Total Portfolio</b>		<b>74,630,329</b>	<b>99.61</b>
USD 60,000	Prologis 4.625% 15/1/2033	54,348	0.07	<b>Other Net Assets</b>		<b>290,060</b>	<b>0.39</b>
USD 90,000	Prudential Financial 1.5% 10/3/2026	76,267	0.10	<b>Total Net Assets (EUR)</b>		<b>74,920,389</b>	<b>100.00</b>
USD 105,000	Public Service Electric and Gas 3.1% 15/3/2032	85,379	0.11				
USD 40,000	Public Service of Colorado 2.7% 15/1/2051	24,343	0.03				

## Open Forward Foreign Exchange Contracts as at 28 February 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity(depreciation) date	Unrealised appreciation/ EUR
AUD	10,000	USD	6,749	Morgan Stanley	15/3/2023	(2)
CNH	190,000	USD	27,373	BNP Paribas	15/3/2023	(10)
EUR	215,000	USD	231,115	State Street	15/3/2023	(2,094)
EUR	851,045	AUD	1,310,000	State Street	2/3/2023	20,482

## Open Forward Foreign Exchange Contracts as at 28 February 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity(depreciation) date	Unrealised appreciation/ EUR
EUR	279,753	NZD	470,000	Citigroup	2/3/2023	6,690
EUR	1,920,614	GBP	1,690,000	RBS	2/3/2023	(8,014)
EUR	97,729	SGD	140,000	State Street	2/3/2023	35
EUR	21,083,400	USD	23,045,000	RBS	2/3/2023	(581,443)

<sup>(1)</sup>Fund launched during the period, see Note 1, for further details. The notes on pages 986 to 999 form an integral part of these financial statements.

# Impact Bond Fund<sup>(1)</sup> continued

## Open Forward Foreign Exchange Contracts as at 28 February 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity(depreciation) date	Unrealised appreciation/ (depreciation) EUR
EUR	1,436,097	CAD	2,090,000	BNP Paribas	2/3/2023	(9,422)
EUR	107,561	GBP	95,000	Morgan Stanley	2/3/2023	(853)
EUR	500,496	USD	545,000	Morgan Stanley	15/3/2023	(11,439)
EUR	95,282	USD	105,000	State Street	2/3/2023	(3,430)
EUR	2,022,651	GBP	1,785,000	State Street	4/4/2023	(11,444)
EUR	1,453,074	CAD	2,090,000	RBS	4/4/2023	10,079
EUR	832,077	AUD	1,310,000	Goldman Sachs	4/4/2023	2,188
EUR	98,135	SGD	140,000	BNP Paribas	4/4/2023	562
EUR	21,807,066	USD	23,070,000	RBS	4/4/2023	163,714
EUR	272,933	NZD	470,000	Goldman Sachs	4/4/2023	420
JPY	55,613,025	USD	420,000	BNP Paribas	15/3/2023	(11,324)
				Bank of America	15/3/2023	(890)
JPY	21,682,857	USD	160,000	Citigroup	15/3/2023	(6,055)
JPY	20,933,272	USD	160,000	Citigroup	15/3/2023	(6,055)
JPY	21,340,000	USD	162,567	Morgan Stanley	15/3/2023	(5,663)
JPY	27,565,000	USD	214,855	RBS	15/3/2023	(11,886)
				Bank of America	15/3/2023	(2,260)
TWD	5,000,000	USD	166,132			

## Open Forward Foreign Exchange Contracts as at 28 February 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity(depreciation) date	Unrealised appreciation/ (depreciation) EUR
USD	360,973	JPY	48,905,000	State Street	15/3/2023	2,099
USD	164,556	TWD	5,000,000	BNP Paribas	15/3/2023	780
USD	177,709	CLP	153,830,000	Citigroup	15/3/2023	(6,911)
USD	740,000	JPY	94,939,491	Morgan Stanley	15/3/2023	40,935
USD	28,340	CNH	190,000	BNP Paribas	15/3/2023	918
				Bank of America	15/3/2023	4,952
USD	234,158	EUR	215,000	State Street	15/3/2023	223
USD	6,985	AUD	10,000	BNP Paribas	2/3/2023	547
USD	80,000	EUR	74,662	State Street	15/3/2023	1,703
USD	225,000	EUR	209,647			
Net unrealised depreciation						(416,813)
<b>USD Hedged Share Class</b>						
EUR	91	USD	98	BNY Mellon	15/3/2023	-
USD	5,068	EUR	4,700	BNY Mellon	15/3/2023	60
Net unrealised appreciation						60
Total net unrealised depreciation						(416,753)

## Open Exchange Traded Futures Contracts as at 28 February 2023

Number of contracts	Currency	Contract/ Description	Expiration date	Unrealised appreciation EUR
(9)	EUR	Euro BOBL	March 2023	22,534
(19)	EUR	Euro Bund	March 2023	90,860
(4)	EUR	Euro BUXL	March 2023	47,610
(1)	USD	US Long Bond (CBT)	June 2023	1,507
(3)	USD	US Treasury 10 Year Note (CBT)	June 2023	793
Total				163,304

## Swaps as at 28 February 2023

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation EUR	Market Value EUR
IRS	EUR 512,145	Fund receives Floating EURIBOR 6 Month; and pays Fixed 2.3835%	BNP Paribas	1/2/2053	37,144	37,144
Total					37,144	37,144

IRS: Interest Rate Swaps

<sup>(1)</sup>Fund launched during the period, see Note 1, for further details.  
The notes on pages 986 to 999 form an integral part of these financial statements.

# India Fund

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
<b>Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market</b>				269,131	InterGlobe Aviation	6,043,502	1.50
<b>FUNDS</b>				1,805,430	ITC	8,226,998	2.04
<b>Ireland</b>				281,693	Kotak Mahindra Bank	5,892,491	1.46
11,029	BlackRock ICS US Dollar Liquid Environmentally Aware Fund <sup>†</sup>	1,103,209	0.27	592,087	Larsen & Toubro	15,106,299	3.74
<b>Total Funds</b>				1,208,553	Mahindra & Mahindra	18,560,844	4.60
<b>COMMON STOCKS (SHARES)</b>				134,960	Maruti Suzuki India	14,079,802	3.49
<b>India</b>				4,233,118	Motherson Sumi Wiring India	2,534,724	0.63
172,130	Alkem Laboratories	6,610,973	1.64	866,902	Olectra Greentech	5,224,429	1.30
211,410	Asian Paints	7,234,239	1.79	1,128,515	PB Fintech	7,620,811	1.89
1,952,136	Axis Bank	19,932,835	4.94	2,460,408	Power Grid of India	6,614,759	1.64
92,443	Bajaj Finance	6,834,859	1.70	88,285	PVR	1,621,366	0.40
481,006	Bharti Airtel	4,318,827	1.07	910,547	Reliance Industries	25,581,885	6.34
1,234,371	Bikaji Foods International	5,335,115	1.32	509,570	Tata Consultancy Services	20,420,705	5.06
730,979	Cipla	8,014,749	1.99	4,874,834	Tata Steel	6,129,844	1.52
167,846	Eicher Motors	6,306,139	1.56	452,747	Tech Mahindra	6,025,763	1.49
1,425,067	Fortis Healthcare	4,606,999	1.14	156,480	UltraTech Cement	13,744,797	3.41
1,323,613	Godrej Consumer Products	14,783,217	3.66	487,736	United Spirits	4,369,519	1.08
455,138	Godrej Properties	6,058,412	1.50	1,790,625	Zee Entertainment Enterprises	4,236,806	1.05
1,161,062	HDFC Bank	22,466,318	5.57	3,985,667	Zomato	2,579,407	0.64
43,214	HDFC Bank	2,907,006	0.72	<b>383,814,792 95.13</b>			
1,131,370	Hindalco Industries	5,463,366	1.36	<b>United States</b>			
758,516	Hindustan Unilever	22,577,700	5.60	124,160	Cognizant Technology Solutions	7,809,664	1.93
483,210	Housing Development Finance	15,252,815	3.78	<b>Total Common Stocks (Shares) 391,624,456 97.06</b>			
2,662,457	ICICI Bank	27,531,991	6.82	<b>Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market 392,727,665 97.33</b>			
817,649	ICICI Prudential Life Insurance	4,044,354	1.00	<b>Total Portfolio 392,727,665 97.34</b>			
1,051,447	Infosys	18,920,127	4.69	<b>Other Net Assets 10,737,292 2.66</b>			
				<b>Total Net Assets (USD) 403,464,957 100.00</b>			

<sup>†</sup>Investment in connected party fund, see further information in Note 10.

## Sector Breakdown as at 28 February 2023

	% of Net Assets
Financials	27.49
Consumer Non-cyclical	18.47
Technology	15.06
Consumer Cyclical	12.18
Industrial	8.45
Energy	6.34
Basic Materials	4.67
Communications	2.76
Utilities	1.64
Investment Funds	0.32
Other Net Assets	2.62
<b>100.00</b>	

The notes on pages 986 to 999 form an integral part of these financial statements.

# Japan Flexible Equity Fund

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (JPY)	% of Net Assets	Holding	Description	Market Value (JPY)	% of Net Assets	
<b>Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market</b>								
<b>COMMON STOCKS (SHARES)</b>								
<b>Japan</b>								
51,800	ABC-Mart*	347,578,000	1.32	235,800	Nihon Kohden*	804,078,000	3.06	
116,500	Bridgestone	608,712,500	2.32	141,900	Nippon Gas*	269,751,900	1.03	
318,600	Casio Computer*	425,331,000	1.62	244,700	Nippon Telegraph & Telephone	965,830,900	3.68	
189,900	Daiichi Sankyo	813,341,700	3.10	372,500	ORIX*	909,458,750	3.46	
42,100	Daikin Industries*	982,824,500	3.74	667,100	Panasonic	791,847,700	3.01	
63,300	Descente*	251,934,000	0.96	57,700	Pilot	252,726,000	0.96	
78,700	Eisai	578,602,400	2.20	50,800	Royal	132,232,400	0.50	
851,700	ENEOS*	400,554,510	1.52	260,300	Sega Sammy*	605,978,400	2.31	
163,400	Fukuoka Financial*	496,736,000	1.89	10,100	Shimano	214,271,500	0.82	
67,300	GLOBERIDE	172,759,100	0.66	13,700	SMC*	946,670,000	3.60	
231,600	H2O Retailing*	321,692,400	1.22	72,400	SMS*	236,386,000	0.90	
156,800	Hitachi*	1,080,352,000	4.11	125,400	Sony	1,433,322,000	5.45	
293,200	Honda Motor*	1,038,514,400	3.95	88,700	Sumitomo Metal Mining*	448,822,000	1.71	
43,000	Itochu Techno-Solutions*	130,290,000	0.49	193,400	Sumitomo Mitsui Financial*	1,154,984,800	4.40	
118,600	Kewpie	261,038,600	1.00	112,300	TDK*	512,088,000	1.95	
98,000	Kyudenko	337,120,000	1.28	254,800	Tokio Marine	736,499,400	2.80	
293,100	Link And Motivation	168,532,500	0.64	21,300	Tokyo Electron*	994,923,000	3.79	
81,800	Makita*	278,120,000	1.06	220,700	Tokyu*	361,948,000	1.38	
979,700	Mebuki Financial*	358,570,200	1.37	888,800	Toyota Motor*	1,655,390,000	6.30	
159,800	Mitsubishi*	739,714,200	2.82	78,800	Toyota Tsusho*	438,128,000	1.67	
81,300	Nafco	147,803,400	0.56	<b>Total Common Stocks (Shares)</b>			<b>25,193,563,760</b>	<b>95.89</b>
148,800	NEC	725,400,000	2.76	<b>Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market</b>			<b>25,193,563,760</b>	<b>95.89</b>
96,100	Nidec	662,705,600	2.52	<b>Total Portfolio</b>			<b>25,193,563,760</b>	<b>95.89</b>
						<b>Other Net Assets</b>	<b>1,080,488,740</b>	<b>4.11</b>
						<b>Total Net Assets (JPY)</b>	<b>26,274,052,500</b>	<b>100.00</b>

\*All or a portion of this security represents a security on loan.

## Open Forward Foreign Exchange Contracts as at 28 February 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ depreciation (JPY)
<b>EUR Hedged Share Class</b>						
EUR	35,786,589	JPY	5,034,940,160	BNY Mellon	15/3/2023	158,935,363
JPY	106,059,468	EUR	743,868	BNY Mellon	15/3/2023	(1,900,041)
Net unrealised appreciation						157,035,322
<b>USD Hedged Share Class</b>						
JPY	26,258,445	USD	195,995	BNY Mellon	15/3/2023	(461,477)
USD	7,856,875	JPY	1,025,364,634	BNY Mellon	15/3/2023	45,812,083
Net unrealised appreciation						45,350,606
Total net unrealised appreciation						202,385,928

## Sector Breakdown as at 28 February 2023

	% of Net Assets
Consumer Cyclical	32.59
Industrial	21.26
Financials	13.92
Consumer Non-cyclical	10.96
Technology	9.35
Communications	4.58
Basic Materials	1.71
Energy	1.52
Other Net Assets	4.11
<b>100.00</b>	

The notes on pages 986 to 999 form an integral part of these financial statements.

# Japan Small & MidCap Opportunities Fund

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (JPY)	% of Net Assets	Holding	Description	Market Value (JPY)	% of Net Assets	
<b>Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market</b>				35,900	Nichirei*	96,499,200	0.52	
<b>COMMON STOCKS (SHARES)</b>				106,500	Nippon Gas*	202,456,500	1.10	
<b>Japan</b>				639	NIPPON REIT Investment	212,787,000	1.15	
288,100	77 Bank*	698,930,600	3.79	74,200	Nippon Soda	342,804,000	1.86	
15,900	Adventure*	154,389,000	0.84	140,700	Nisshin Seifun*	221,461,800	1.20	
26,500	Aidma	111,830,000	0.61	117,400	Nomura Real Estate*	356,309,000	1.93	
156,000	Bushiroad	112,944,000	0.61	70,300	NS Solutions	249,565,000	1.35	
414,800	CMK	204,911,200	1.11	27,800	Okamoto Machine Tool Works	147,340,000	0.80	
62,100	Descente*	247,158,000	1.34	140,400	Okamura	192,628,800	1.04	
109,100	EDION	143,793,800	0.78	25,100	Otsuka	115,209,000	0.63	
245,500	Elan	264,649,000	1.44	172,700	Raito Kogyo	337,801,200	1.83	
61,900	Fancl	156,235,600	0.85	98,000	Relo*	213,052,000	1.16	
43,800	Food & Life	151,110,000	0.82	17,100	Rorze*	181,089,000	0.98	
30,300	FP	104,686,500	0.57	124,000	Ryohin Keikaku*	170,004,000	0.92	
24,200	Fuji Kyuko	101,519,000	0.55	40,000	Sakata Seed	162,600,000	0.88	
28,100	Fujimi	183,493,000	0.99	47,500	San-A	199,500,000	1.08	
250,800	Fukuoka Financial*	762,432,000	4.14	136,700	Sega Sammy*	318,237,600	1.73	
33,300	Harmonic Drive Systems	161,005,500	0.87	58,900	Seiren	140,947,700	0.76	
16,300	Hikari Tsushin	322,251,000	1.75	9,900	Shibaura Electronics	56,430,000	0.31	
40,900	IHI*	144,581,500	0.78	54,600	Shibaura Machine	172,809,000	0.94	
91,000	Inpex	130,403,000	0.71	25,800	Shoei	139,320,000	0.76	
33,000	Iriso Electronics	157,245,000	0.85	105,000	Sojitz*	274,470,000	1.49	
37,700	Itochu Techno-Solutions*	114,231,000	0.62	420,700	Sourcenext*	96,761,000	0.52	
87,200	Japan Material	209,890,400	1.14	33,200	Sumitomo Metal Mining*	167,992,000	0.91	
3,033	Japan Metropolitan Fund Invest*	310,275,900	1.68	79,600	SWCC Showa	151,080,800	0.82	
66,900	Keisei Electric Railway	263,251,500	1.43	44,100	Taiyo Yuden*	181,912,500	0.99	
51,000	Koa	94,401,000	0.51	45,400	Tamron	147,323,000	0.80	
27,900	Kobayashi Pharmaceutical	228,780,000	1.24	27,100	TechnoPro	93,766,000	0.51	
31,000	KOMEDA	72,943,000	0.40	22,100	Temairazu	110,500,000	0.60	
50,500	Komehyo	142,965,500	0.78	214,400	Tokyo Tatemono	357,619,200	1.94	
178,000	Konoike Transport	266,466,000	1.45	20,700	Toyo Gosei	189,819,000	1.03	
33,000	Kureha*	278,520,000	1.51	42,200	Toyo Suisan Kaisha	232,522,000	1.26	
121,900	Kyudenko	419,336,000	2.27	66,100	Toyo Tanso	295,797,500	1.60	
108,700	Kyushu Railway*	323,817,300	1.76	74,000	Toyoda Gosei	164,132,000	0.89	
233,600	Link And Motivation	134,320,000	0.73	58,168	TRE	88,240,856	0.48	
16,200	Maruwa Ltd/Aichi*	283,500,000	1.54	113,900	Tsumura*	295,114,900	1.60	
47,800	MatsukiyoCocokara*	302,574,000	1.64	58,200	UACJ	155,510,400	0.84	
53,900	MEC	121,867,900	0.66	1,997	United Urban Investment	300,348,800	1.63	
102,200	MedPeer*	128,567,600	0.69	49,900	USS*	110,229,100	0.60	
86,800	Menicon	253,282,400	1.37	134,400	Yokogawa Bridge	276,057,600	1.50	
27,700	Minkabu The Infonoid*	60,718,400	0.33	59,500	Zenkoku Hoshu*	308,805,000	1.67	
740,400	Mitsubishi HC Capital	526,424,400	2.86	<b>Total Common Stocks (Shares)</b>			<b>17,820,950,656</b>	<b>96.65</b>
25,000	Money Forward*	112,500,000	0.61	<b>Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market</b>			<b>17,820,950,656</b>	<b>96.65</b>
42,600	Morinaga Milk Industry*	196,812,000	1.07	<b>Total Portfolio</b>			<b>17,820,950,656</b>	<b>96.65</b>
113,700	m-up*	120,294,600	0.65	<b>Other Net Assets</b>			<b>616,868,432</b>	<b>3.35</b>
131,400	Musashi Seimitsu Industry*	231,132,600	1.25	<b>Total Net Assets (JPY)</b>			<b>18,437,819,088</b>	<b>100.00</b>
26,900	NET One Systems	83,659,000	0.45					

\*All or a portion of this security represents a security on loan.

The notes on pages 986 to 999 form an integral part of these financial statements.

# Japan Small & MidCap Opportunities Fund continued

## Open Forward Foreign Exchange Contracts as at 28 February 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity(depreciation) date	Unrealised appreciation/ JPY
<b>EUR Hedged Share Class</b>						
EUR	2,205,338	JPY	310,263,883	BNY Mellon	15/3/2023	9,807,085
JPY	8,987,996	EUR	63,412	BNY Mellon	15/3/2023	(215,201)
Net unrealised appreciation						9,591,884
<b>USD Hedged Share Class</b>						
JPY	56,121,097	USD	417,302	BNY Mellon	15/3/2023	(769,102)
USD	9,705,530	JPY	1,266,796,424	BNY Mellon	15/3/2023	56,418,602
Net unrealised appreciation						55,649,500
Total net unrealised appreciation						65,241,384

## Sector Breakdown as at 28 February 2023

	% of Net Assets
Industrial	26.35
Financials	22.56
Consumer Cyclical	14.42
Consumer Non-cyclical	14.36
Technology	7.42
Basic Materials	5.97
Communications	4.86
Energy	0.71
Other Net Assets	3.35
	100.00

# Latin American Fund

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
<b>Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market</b>							
<b>COMMON / PREFERRED STOCKS (SHARES)</b>							
<b>Brazil</b>							
17,579,345	Ambev	45,161,142	5.67				
967,537	Arezzo Industria e Comercio	13,842,463	1.74				
18,842,101	B3 - Brasil Bolsa Balcao	38,608,437	4.85				
11,623,648	Banco Bradesco*	29,698,421	3.73				
5,947,140	Banco Bradesco	15,095,575	1.90				
4,638,890	Banco BTG Pactual	17,809,134	2.24				
3,326,022	Bradespar	17,561,241	2.20				
9,228,139	CCR	19,528,608	2.45				
4,338,601	Cyrela Brazil Realty Empreendimentos e Participacoes	12,527,599	1.58				
2,664,462	Gerdau	14,548,763	1.83				
27,738,758	Hapvida Participacoes e Investimentos	24,001,877	3.02				
4,959,229	Itau Unibanco*	23,977,872	3.01				
2,673,978	Localiza Rent a Car	28,313,911	3.56				
11,661	Localiza Rent a Car	122,311	0.02				
2,735,970	Multiplan Empreendimentos Imobiliarios	13,395,954	1.68				
2,344,875	Petroleo Brasileiro	27,106,755	3.41				
3,456,321	Petroleo Brasileiro*	35,185,348	4.42				
1,411,901	Rede D'Or Sao Luiz	7,129,708	0.90				
6,545,468	Rumo	22,717,520	2.85				
4,701,328	Sendas Distribuidora	16,289,957	2.05				
2,044,904	Suzano	18,451,410	2.32				
2,318,442	Vale*	37,605,129	4.72				
		478,679,135	60.15				
<b>Cayman Islands</b>							
808,637	XP*	9,998,797	1.26				
<b>Chile</b>							
1,061,868	Banco Santander Chile*	17,807,526	2.24				
81,597	Sociedad Quimica y Minera de Chile	7,297,220	0.91				
		25,104,746	3.15				
<b>Colombia</b>							
697,581	Bancolombia*	18,262,671	2.29				
107,755	Bancolombia	839,792	0.11				
		19,102,463	2.40				
				<b>Luxembourg</b>			
		57,672			Globant	9,597,197	1.21
		352,378			Tenaris	11,825,806	1.49
						21,423,003	2.70
				<b>Mexico</b>			
		1,063,947			America Movil	21,864,111	2.75
		3,876,051			Cemex	19,070,171	2.40
		14,179,879			Fibra Uno Administracion de	20,544,397	2.58
		438,054			Fomento Economico Mexicano	40,528,756	5.09
		41,194			Grupo Aeroportuario del Pacifico	7,745,296	0.98
		576,735			Grupo Aeroportuario del Pacifico	10,842,627	1.36
		277,128			Grupo Aeroportuario del Sureste	7,820,233	0.98
		19,212			Grupo Aeroportuario del Sureste	5,354,000	0.67
		6,350,713			Grupo Financiero Banorte	53,647,539	6.74
		3,625,840			Grupo Mexico	16,161,465	2.03
		2,938,668			Inmobiliaria Vesta	8,592,303	1.08
		2,966,042			Wal-Mart de Mexico	11,572,833	1.46
						223,743,731	28.12
				<b>Panama</b>			
		137,164			Copa	12,458,606	1.56
<b>Total Common / Preferred Stocks (Shares)</b>						790,510,481	99.34
<b>Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market</b>						790,510,481	99.34
<b>Other Transferable Securities</b>							
<b>BONDS</b>							
<b>Brazil</b>							
	BRL 16,388	Lupatech 6.5% 15/4/2018**				-	0.00
<b>Total Bonds</b>						-	0.00
<b>Total Other Transferable Securities</b>						-	0.00
<b>Total Portfolio</b>						790,510,481	99.34
<b>Other Net Assets</b>						5,239,622	0.66
<b>Total Net Assets (USD)</b>						795,750,103	100.00

\*All or a portion of this security represents a security on loan.

\*\*Security subject to a fair value adjustment as detailed in Note 2(j).

\*\*\*This security is in default, see Note 2(b)



# Latin American Fund continued

## Open Forward Foreign Exchange Contracts as at 28 February 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity(date)	Unrealised appreciation/ depreciation/ USD
<b>AUD Hedged Share Class</b>						
AUD	5,715,036	USD	3,990,908	BNY Mellon	15/3/2023	(134,624)
USD	252,128	AUD	368,355	BNY Mellon	15/3/2023	3,578
Net unrealised depreciation						(131,046)
<b>CHF Hedged Share Class</b>						
CHF	282,837	USD	308,551	BNY Mellon	15/3/2023	(5,712)
USD	19,555	CHF	18,148	BNY Mellon	15/3/2023	124
Net unrealised depreciation						(5,588)
<b>EUR Hedged Share Class</b>						
EUR	574,309	USD	618,935	BNY Mellon	15/3/2023	(7,527)
USD	37,439	EUR	35,162	BNY Mellon	15/3/2023	6
Net unrealised depreciation						(7,521)
<b>GBP Hedged Share Class</b>						
GBP	147,125	USD	178,822	BNY Mellon	15/3/2023	(182)
USD	11,629	GBP	9,669	BNY Mellon	15/3/2023	(112)
Net unrealised depreciation						(294)
<b>HKD Hedged Share Class</b>						
HKD	1,241,811	USD	158,557	BNY Mellon	15/3/2023	(238)
USD	10,109	HKD	79,226	BNY Mellon	15/3/2023	8
Net unrealised depreciation						(230)
<b>PLN Hedged Share Class</b>						
PLN	29,614,118	USD	6,699,496	BNY Mellon	15/3/2023	(16,957)
USD	621,353	PLN	2,780,303	BNY Mellon	15/3/2023	(6,039)
Net unrealised depreciation						(22,996)

## Open Forward Foreign Exchange Contracts as at 28 February 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity(date)	Unrealised appreciation/ depreciation/ USD
<b>SGD Hedged Share Class</b>						
SGD	3,977,670	USD	3,008,873	BNY Mellon	15/3/2023	(55,399)
USD	212,769	SGD	284,628	BNY Mellon	15/3/2023	1,430
Net unrealised depreciation						(53,969)
Total net unrealised depreciation						(221,644)

## Sector Breakdown as at 28 February 2023

	% of Net Assets
Financials	37.49
Consumer Non-cyclical	20.71
Basic Materials	11.81
Industrial	10.73
Energy	7.83
Consumer Cyclical	6.81
Communications	2.75
Technology	1.21
Other Net Assets	0.66
	100.00

# Multi-Theme Equity Fund

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
<b>Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market</b>							
<b>FUNDS</b>							
<b>Ireland</b>				<b>Luxembourg</b>			
1,640,222	iShares Ageing Population UCITS ETF <sup>~</sup>	10,940,281	6.04	1,432,721	BlackRock Global Funds - Circular Economy Fund <sup>~</sup>	18,088,394	9.99
395,414	iShares Agribusiness UCITS ETF <sup>~</sup>	20,197,747	11.15	623,558	BlackRock Global Funds - FinTech Fund <sup>~</sup>	7,071,459	3.91
1,200,831	iShares Automation & Robotics UCITS ETF <sup>~</sup>	12,800,858	7.07	228,600	BlackRock Global Funds - Future Of Transport Fund <sup>~</sup>	3,646,744	2.01
2,027,462	iShares Digital Security UCITS ETF <sup>~</sup>	12,704,077	7.02	120,911	BlackRock Global Funds - Next Generation Technology Fund <sup>~</sup>	1,811,140	1.00
268,542	iShares Electric Vehicles & Driving Technology UCITS ETF <sup>~</sup>	1,874,155	1.04	484,942	BlackRock Global Funds - Nutrition Fund <sup>~</sup>	5,410,155	2.99
326,532	iShares Global Clean Energy UCITS ETF <sup>~</sup>	3,593,158	1.98	1,226,828	BlackRock Global Funds - Sustainable Energy Fund <sup>~</sup>	27,155,597	14.99
477,970	iShares Global Infrastructure UCITS ETF <sup>~</sup>	14,272,184	7.88			63,183,489	34.89
464,137	iShares Global Water UCITS ETF <sup>~</sup>	26,919,946	14.87				
973,947	iShares Healthcare Innovation UCITS ETF <sup>~</sup>	7,095,204	3.92				
238,947	iShares MSCI EM Consumer Growth UCITS ETF <sup>~</sup>	7,068,052	3.90				
		117,465,662	64.87				
						180,649,151	99.76
						180,649,151	99.76
						438,019	0.24
						181,087,170	100.00

<sup>~</sup>Cross umbrella holding and investment in connected party fund, see further information in Note 10.

<sup>~</sup>Investment in connected party fund, see further information in Note 10.

## Open Forward Foreign Exchange Contracts as at 28 February 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity (depreciation) date	Unrealised appreciation/ USD
USD	10,014,546	EUR	9,202,076	BNP Paribas	6/3/2023	223,755
Net unrealised appreciation						223,755
<b>EUR Hedged Share Class</b>						
EUR	221,060	USD	238,313	BNY Mellon	15/3/2023	(2,973)
USD	12,194	EUR	11,470	BNY Mellon	15/3/2023	(16)
Net unrealised depreciation						(2,989)

## Open Forward Foreign Exchange Contracts as at 28 February 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity (depreciation) date	Unrealised appreciation/ USD
<b>GBP Hedged Share Class</b>						
GBP	29,352,683	USD	35,681,429	BNY Mellon	15/3/2023	(41,322)
USD	1,748,419	GBP	1,454,075	BNY Mellon	15/3/2023	(17,118)
Net unrealised depreciation						(58,440)
Total net unrealised appreciation						162,326

The notes on pages 986 to 999 form an integral part of these financial statements.

# Natural Resources Growth & Income Fund

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
<b>Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market</b>							
<b>FUNDS</b>							
<b>Ireland</b>							
104,104	BlackRock ICS US Dollar Liquid Environmentally Aware Fund <sup>†</sup>	10,413,483	2.05	306,822	Galp Energia SGPS	3,797,292	0.74
Total Funds							
10,413,483							
2.05							
<b>COMMON STOCKS (SHARES)</b>							
<b>Australia</b>							
583,385	BHP	17,783,456	3.49				
<b>Bermuda</b>							
106,267	Bunge	10,288,771	2.02				
<b>Brazil</b>							
1,519,434	Vale <sup>*</sup>	24,645,220	4.84				
<b>Canada</b>							
171,258	Canadian Natural Resources	9,760,755	1.91				
290,465	Cenovus Energy	5,385,094	1.06				
360,352	First Quantum Minerals	7,550,329	1.48				
34,178	Franco-Nevada	4,344,707	0.86				
270,742	Nutrien <sup>*</sup>	21,139,535	4.15				
205,680	Stelco <sup>*</sup>	8,092,495	1.59				
478,782	Teck Resources <sup>*</sup>	19,098,614	3.75				
493,395	Wheaton Precious Metals <sup>*</sup>	20,372,280	4.00				
95,743,809							
18.80							
<b>Chile</b>							
28,089	Sociedad Quimica y Minera de Chile	2,511,999	0.49				
<b>Curacao</b>							
59,598	Schlumberger	3,236,708	0.64				
<b>Finland</b>							
189,552	UPM-Kymmene <sup>*</sup>	6,891,624	1.35				
<b>France</b>							
414,083	TotalEnergies <sup>*</sup>	25,863,935	5.08				
<b>Ireland</b>							
80,337	Kerry	7,692,646	1.51				
94,865	Smurfit Kappa	3,544,911	0.70				
11,237,557							
2.21							
<b>Italy</b>							
543,541	Eni	7,719,689	1.52				
<b>Jersey</b>							
4,687,559	Glencore	28,030,063	5.50				
<b>Luxembourg</b>							
207,188	ArcelorMittal <sup>†</sup>	6,225,999	1.22				
<b>Netherlands</b>							
38,376	Koninklijke DSM	4,771,944	0.94				
<b>Norway</b>							
1,389,484	Norsk Hydro	10,182,658	2.00				
				<b>Portugal</b>			
				<b>United Kingdom</b>			
				194,685	Anglo American	6,753,076	1.32
				3,615,570	BP	24,231,340	4.76
				1,266,088	Shell	38,906,731	7.64
				69,891,147			
				13.72			
				<b>United States</b>			
				84,856	AGCO <sup>*</sup>	12,047,006	2.37
				30,448	Albemarle <sup>*</sup>	7,881,160	1.55
				118,601	Alcoa <sup>*</sup>	5,710,638	1.12
				137,741	Archer-Daniels-Midland	11,097,792	2.18
				153,655	CF Industries	13,309,596	2.61
				17,943	Cheniere Energy	2,830,149	0.56
				45,789	Chevron	7,415,071	1.46
				89,000	ConocoPhillips	9,383,270	1.84
				78,822	Darling Ingredients	4,847,553	0.95
				36,565	Deere	15,394,596	3.02
				44,406	EOG Resources	5,066,725	0.99
				232,835	Exxon Mobil	25,586,238	5.02
				89,168	FMC	11,545,473	2.27
				370,902	Freeport-McMoRan <sup>*</sup>	14,988,150	2.94
				28,442	Hess	3,921,583	0.77
				348,117	Kinder Morgan	5,998,056	1.18
				142,251	Newmont	6,158,046	1.21
				34,774	Packaging of America	4,747,347	0.93
				167,928,449			
				32.97			
				Total Common Stocks (Shares)			
				496,750,320			
				97.53			
				Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market			
				507,163,803			
				99.58			
				<b>Other Transferable Securities</b>			
				<b>COMMON STOCKS (SHARES)</b>			
				<b>Russian Federation</b>			
				2,253,732	Gazprom <sup>**</sup>	300	0.00
				37,266	Polyus <sup>**</sup>	5	0.00
				305			
				0.00			
				Total Common Stocks (Shares)			
				305			
				0.00			
				Total Other Transferable Securities			
				305			
				0.00			
				Total Portfolio			
				507,164,108			
				99.58			
				Other Net Assets			
				2,156,442			
				0.42			
				Total Net Assets (USD)			
				509,320,550			
				100.00			

<sup>†</sup>Investment in connected party fund, see further information in Note 10.

<sup>\*</sup>All or a portion of this security represents a security on loan.

<sup>\*\*</sup>Security subject to a fair value adjustment as detailed in Note 2(j).

# Natural Resources Growth & Income Fund continued

## Open Forward Foreign Exchange Contracts as at 28 February 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised depreciation USD
<b>EUR Hedged Share Class</b>						
EUR	51,113,571	USD	55,092,994	BNY Mellon	15/3/2023	(677,580)
USD	4,569,359	EUR	4,292,937	BNY Mellon	15/3/2023	(846)
Net unrealised depreciation						(678,426)
Total net unrealised depreciation						(678,426)

## Sector Breakdown as at 28 February 2023

	% of Net Assets
Basic Materials	49.38
Energy	35.17
Consumer Non-cyclical	6.66
Industrial	6.32
Investment Funds	2.05
Other Net Assets	0.42
	100.00

The notes on pages 986 to 999 form an integral part of these financial statements.

# Next Generation Health Care Fund

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
<b>Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market</b>							
<b>FUNDS</b>							
<b>Ireland</b>				<b>Switzerland</b>			
6,169	BlackRock ICS US Dollar Liquid Environmentally Aware Fund <sup>†</sup>	617,094	3.61	6,552	Alcon	449,074	2.62
<b>Total Funds</b>				<b>United Kingdom</b>			
				745	CRISPR Therapeutics <sup>*</sup>	36,431	0.21
				1,795	Sophia Genetics	4,487	0.03
				935	Straumann <sup>*</sup>	124,145	0.73
				<b>United States</b>			
				<b>Belgium</b>			
				1,295	Galapagos	47,876	0.28
				3,910	Nyxoah	20,527	0.12
				2,656	UCB	230,367	1.35
				<b>British Virgin Islands</b>			
				642	Biohaven	9,900	0.06
				<b>Canada</b>			
				3,607	Bausch + Lomb <sup>*</sup>	64,169	0.38
				<b>Cayman Islands</b>			
				540	BeiGene	122,002	0.71
				25,000	Kindstar Globalgene Technology	6,689	0.04
				1,473	Legend Biotech	69,555	0.41
				8,000	Wuxi Biologics Cayman	55,752	0.32
				<b>Denmark</b>			
				253	Genmab	95,635	0.56
				793	Genmab	29,932	0.17
				<b>Germany</b>			
				720	BioNTech	93,521	0.54
				2,038	Gerresheimer <sup>*</sup>	179,605	1.05
				290	Sartorius	124,408	0.73
				<b>Ireland</b>			
				9,900	Alkermes	269,725	1.58
				623	Horizon Therapeutics	68,437	0.40
				1,420	Medtronic	117,832	0.69
				995	Prothena	55,262	0.32
				1,445	STERIS	270,735	1.58
				<b>Japan</b>			
				10,200	Daiichi Sankyo	319,837	1.87
				<b>Jersey</b>			
				1,784	Novocure	141,632	0.83
				<b>Netherlands</b>			
				282	Argenx	103,480	0.60
				2,170	CureVac	18,575	0.11
				5,315	QIAGEN	246,084	1.44
				<b>Sweden</b>			
				2,005	Swedish Orphan Biovitrum	46,340	0.27
				1,840	AstraZeneca	120,998	0.71
				36,133	ConvaTec <sup>*</sup>	98,163	0.57
				3,620	Haleon <sup>*</sup>	28,544	0.17
				2,795	Immunocore <sup>*</sup>	154,172	0.90
				<b>United States</b>			
				1,655	10X Genomics	80,301	0.47
				1,991	908 Devices	17,899	0.10
				1,750	Agilent Technologies	249,357	1.46
				500	Align Technology	154,135	0.90
				1,145	Allakos	6,939	0.04
				1,395	Alynam Pharmaceuticals	264,464	1.55
				1,147	Amedisys	107,107	0.63
				2,485	AmerisourceBergen	386,094	2.26
				675	Apellis Pharmaceuticals	44,158	0.26
				665	Arcus Biosciences	12,110	0.07
				2,690	Arcutis Biotherapeutics	43,363	0.25
				657	Arrowhead Pharmaceuticals	21,484	0.13
				1,575	Arvinas	49,108	0.29
				5,580	Avantor	137,268	0.80
				3,101	BioMarin Pharmaceutical	315,000	1.84
				1,080	Bio-Techne	78,073	0.46
				1,650	Blueprint Medicines	70,026	0.41
				9,430	Boston Scientific	442,267	2.58
				1,040	Bridgebio Pharma	12,199	0.07
				1,586	Bruker	108,815	0.64
				2,865	Catalent <sup>*</sup>	194,562	1.14
				2,190	Cerevel Therapeutics	57,312	0.33
				966	Cooper	315,399	1.84
				985	Danaher	242,340	1.42
				1,248	Day One Biopharmaceuticals	23,088	0.13
				562	Design Therapeutics	4,018	0.02
				2,834	Dexcom	315,566	1.84
				365	Eli Lilly	114,300	0.67
				152	Enanta Pharmaceuticals	7,288	0.04
				2,309	Encompass Health	134,799	0.79
				1,730	EQRx	3,988	0.02
				790	Exact Sciences	47,945	0.28
				4,200	Exelixis <sup>*</sup>	73,416	0.43
				830	FibroGen	18,563	0.11
				1,945	Frequency Therapeutics	1,420	0.01
				4,175	Gilead Sciences	336,254	1.97
				925	Glaukos	44,224	0.26
				1,557	Guardant Health	49,497	0.29
				1,905	Halozyne Therapeutics <sup>*</sup>	92,564	0.54
				845	Heska	70,541	0.41

<sup>†</sup>Investment in connected party fund, see further information in Note 10.

<sup>\*</sup>All or a portion of this security represents a security on loan.

# Next Generation Health Care Fund continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
3,210	Hologic	257,217	1.50	2,145	Sage Therapeutics	88,492	0.52
3,735	ImmunoGen*	14,473	0.08	971	Sarepta Therapeutics	116,840	0.68
2,770	Incyte	211,905	1.24	616	Seagen*	109,192	0.64
991	Insulet	282,613	1.65	415	Shockwave Medical	80,630	0.47
1,658	Intuitive Surgical	382,036	2.23	1,292	SI-BONE	26,357	0.15
3,920	Ionis Pharmaceuticals*	142,453	0.83	565	STAAR Surgical	31,533	0.18
1,415	Iovance Biotherapeutics	10,174	0.06	1,410	Stryker	371,577	2.17
1,230	IQVIA	256,000	1.50	2,592	Tandem Diabetes Care*	92,327	0.54
850	iRhythm Technologies*	100,002	0.58	1,180	Tenaya Therapeutics	3,540	0.02
180	Karuna Therapeutics	35,631	0.21	245	Thermo Fisher Scientific*	132,511	0.77
1,634	Keros Therapeutics	88,563	0.52	3,943	TScan Therapeutics	11,514	0.07
1,942	Kinnate Biopharma	10,293	0.06	1,300	Twist Bioscience*	25,584	0.15
227	Krystal Biotech*	19,981	0.12	695	Ultragenyx Pharmaceutical	30,622	0.18
1,610	MacroGenics	9,499	0.06	457	United Therapeutics	112,564	0.66
1,755	Masimo	297,209	1.74	380	Vaxcyte	14,717	0.09
815	McKesson	287,923	1.68	250	Ventyx Biosciences	10,757	0.06
1,245	Merck	134,398	0.79	1,560	Vertex Pharmaceuticals	449,233	2.63
290	Mettler-Toledo International	415,454	2.43	2,055	Vir Biotechnology	46,957	0.27
380	Mirati Therapeutics*	17,628	0.10	994	Viridian Therapeutics	32,514	0.19
1,345	Moderna	186,767	1.09	820	Waters	255,627	1.49
997	Monte Rosa Therapeutics	6,142	0.04	1,120	West Pharmaceutical Services	353,282	2.06
410	Morphic	17,290	0.10	1,050	Zimmer Biomet	129,643	0.76
2,155	Neurocrine Biosciences	221,599	1.30	840	Zoetis	140,347	0.82
761	Nevro	24,329	0.14			12,558,612	73.40
1,288	Nuvalent	39,413	0.23	Total Common / Preferred Stocks (Shares)		16,382,503	95.75
985	Omnicell*	52,796	0.31	Total Transferable Securities and Money			
1,551	Penumbra	416,180	2.43	Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market			
1,132	Pliant Therapeutics	35,466	0.21			16,999,597	99.36
2,105	PMV Pharmaceuticals	15,682	0.09	<b>Other Transferable Securities</b>			
3,264	Prime Medicine	57,022	0.33	<b>COMMON STOCKS (SHARES)</b>			
691	Prometheus Biosciences	83,003	0.49	<b>United States</b>			
3,390	Protagonist Therapeutics	54,681	0.32	721	Contra Abiomed**	2,012	0.01
625	PTC Therapeutics	26,700	0.16	Total Common Stocks (Shares)			
2,697	Pulmonx	30,503	0.18	Total Other Transferable Securities			
4,825	R1 RCM*	68,901	0.40	Total Portfolio			
315	Reata Pharmaceuticals	9,472	0.06	Other Net Assets			
1,175	Repligen*	206,036	1.20	Total Net Assets (USD)			
1,756	ResMed	373,115	2.18				
2,791	REVOLUTION Medicines	75,692	0.44				
5,375	Rhythm Pharmaceuticals	130,935	0.77				
2,115	Rocket Pharmaceuticals	39,825	0.23				

\*All or a portion of this security represents a security on loan.  
\*\*Security subject to a fair value adjustment as detailed in Note 2(j).

## Open Forward Foreign Exchange Contracts as at 28 February 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity(depreciation) date	Unrealised appreciation/ USD
AUD	277,350	USD	183,505	BNP Paribas	15/3/2023	3,637
DKK	1,887,700	USD	260,865	BNP Paribas	15/3/2023	9,168
EUR	191,450	USD	196,575	BNP Paribas	15/3/2023	7,240

## Open Forward Foreign Exchange Contracts as at 28 February 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity(depreciation) date	Unrealised appreciation/ USD
GBP	83,150	USD	97,518	BNP Paribas	15/3/2023	3,443
JPY	21,509,250	USD	154,100	BNP Paribas	15/3/2023	3,679
Net unrealised appreciation						27,167

The notes on pages 986 to 999 form an integral part of these financial statements.

# Next Generation Health Care Fund continued

## Open Forward Foreign Exchange Contracts as at 28 February 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity(depreciation) date	Unrealised appreciation/ USD
<b>HKD Hedged Share Class</b>						
HKD	31,783	USD	4,058	BNY Mellon	15/3/2023	(6)
USD	276	HKD	2,164	BNY Mellon	15/3/2023	-
Net unrealised depreciation						(6)
<b>SGD Hedged Share Class</b>						
SGD	31,060	USD	23,499	BNY Mellon	15/3/2023	(436)
USD	2,519	SGD	3,361	BNY Mellon	15/3/2023	23
Net unrealised depreciation						(413)
Total net unrealised appreciation						26,748

## Sector Breakdown as at 28 February 2023

	% of Net Assets
Healthcare Products	41.35
Biotechnology	25.81
Pharmaceuticals	17.81
Electronics	4.62
Healthcare Services	4.42
Investment Funds	3.61
Packaging & Containers	1.05
Commercial Services	0.40
Cosmetics/Personal Care	0.17
Engineering & Construction	0.10
Software	0.03
Other Net Assets	0.63
	100.00

# Next Generation Technology Fund

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
<b>Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market</b>							
<b>FUNDS</b>							
<b>Ireland</b>				<b>Luxembourg</b>			
780,005	BlackRock ICS US Dollar Liquid Environmentally Aware Fund <sup>†</sup>	78,023,632	3.16	144,867	Spotify Technology	17,197,161	0.70
<b>Total Funds</b>				<b>Netherlands</b>			
				25,354	Adyen	36,246,569	1.47
				178,153	ASM International	61,645,070	2.49
				419,833	BE Semiconductor Industries <sup>*</sup>	33,028,939	1.34
				253,331	Prosus <sup>*</sup>	18,407,456	0.74
				277,521	Wolters Kluwer	32,294,928	1.31
				<b>181,622,962 7.35</b>			
<b>COMMON STOCKS (SHARES)</b>				<b>New Zealand</b>			
<b>Australia</b>				491,355	Xero <sup>*</sup>	25,747,725	1.04
1,744,443	Altium	46,070,395	1.86	<b>South Korea</b>			
7,701,372	SiteMinder	21,294,842	0.86	65,675	NAVER	10,348,186	0.42
				93,022	Samsung SDI	48,927,496	1.98
				266,925	SK Hynix	18,033,700	0.73
				<b>77,309,382 3.13</b>			
<b>Brazil</b>				<b>Spain</b>			
10,052,295	Locaweb Servicos de Internet	9,565,960	0.39	312,981	Amadeus IT Group SA	19,615,612	0.79
<b>Canada</b>				<b>Taiwan</b>			
168,725	Kinaxis	19,389,180	0.79	1,953,000	Delta Electronics	18,363,745	0.74
<b>Cayman Islands</b>				2,379,000	E Ink	15,186,176	0.62
754,569	Bilibili	14,925,375	0.60	386,000	Lotes	10,907,491	0.44
2,089,937	Credo Technology <sup>*</sup>	21,735,345	0.88	2,443,000	Unimicron Technology	10,262,847	0.42
2,418,831	Farfetch	12,541,639	0.51	<b>54,720,259 2.22</b>			
277,315	Full Truck Alliance	1,952,298	0.08	<b>United Kingdom</b>			
1,036,007	Kanzhun	21,207,063	0.86	9,838,019	Alphawave IP	10,951,154	0.44
993,927	KE	18,288,257	0.74	203,140	Endava <sup>*</sup>	16,133,379	0.65
5,376,000	Ming Yuan Cloud	3,657,516	0.15	6,653,395	Informa	53,596,027	2.17
149,900	Sunny Optical Technology	1,699,720	0.07	2,585,030	Wise <sup>*</sup>	18,206,490	0.74
1,235,386	Trip.com	44,560,373	1.80	<b>98,887,050 4.00</b>			
651,811	Tuya	1,368,803	0.06	<b>United States</b>			
<b>141,936,389 5.75</b>				678,295	Array Technologies	12,548,458	0.51
<b>China</b>				142,177	Aspen Technology	30,516,871	1.24
3,483,974	Glodon	30,117,952	1.22	135,485	Atlassian <sup>*</sup>	22,329,283	0.91
861,946	JA Solar Technology	7,580,258	0.31	1,342,325	AvidXchange	13,107,804	0.53
2,140,282	Shenzhen Inovance Technology	22,573,327	0.91	136,104	Bill.com <sup>*</sup>	11,639,614	0.47
427,200	StarPower Semiconductor	18,133,790	0.73	206,294	Block	15,445,232	0.63
1,062,400	Sungrow Power Supply	18,282,680	0.74	178,600	Calix	9,031,802	0.36
220,880	Suzhou Maxwell Technologies	11,668,012	0.47	278,203	Cloudflare	16,811,807	0.68
21,410,624	TCL Technology	13,678,324	0.55	377,974	Confluent <sup>*</sup>	9,177,209	0.37
5,965,000	Yantai Zhenghai Magnetic Material	11,706,994	0.48	1,143,055	Coupang	18,300,310	0.74
909,390	Zhejiang Supcon Technology	12,823,213	0.52	327,826	Entegris <sup>*</sup>	27,816,036	1.13
<b>146,564,550 5.93</b>				106,665	Expedia	11,548,619	0.47
<b>France</b>				88,884	First Solar	14,768,077	0.59
306,203	SOITEC <sup>*</sup>	46,153,054	1.87	268,921	Gitlab	11,845,970	0.48
<b>Germany</b>				983,368	Grid Dynamics	11,957,755	0.48
292,485	CTS Eventim	19,382,634	0.78	70,139	IQVIA	14,598,030	0.59
<b>Israel</b>				541,049	Jabil <sup>*</sup>	44,961,172	1.82
657,715	Tower Semiconductor	26,650,612	1.08	81,296	KLA	30,862,400	1.25
<b>Japan</b>				757,887	Lattice Semiconductor	64,208,187	2.60
822,700	Freee <sup>*</sup>	19,213,800	0.78	978,521	Legalzoom.com <sup>*</sup>	8,023,872	0.32
310,200	GMO Payment Gateway	25,412,827	1.03	310,433	MACOM Technology Solutions <sup>*</sup>	21,323,643	0.86
283,400	Lasertec <sup>*</sup>	45,957,318	1.86	102,852	Manhattan Associates	14,992,736	0.61
<b>90,583,945 3.67</b>							

<sup>†</sup>Investment in connected party fund, see further information in Note 10.  
<sup>\*</sup>All or a portion of this security represents a security on loan.

The notes on pages 986 to 999 form an integral part of these financial statements.



# Next Generation Technology Fund continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
611,006	Marvell Technology	27,287,528	1.10	363	Think & Learn Pvt**	695,350	0.03
31,800	MercadoLibre	38,001,000	1.54			1,432,842	0.06
133,234	MongoDB	27,675,366	1.12		<b>Sweden</b>		
114,476	Monolithic Power Systems*	55,694,863	2.25	62,665	Datarobot**	347,164	0.01
318,315	NVIDIA	74,756,278	3.03	10,483	Klarna Bank**	2,049,227	0.08
216,798	Okta	15,533,577	0.63			2,396,391	0.09
700,439	ON Semiconductor	54,487,150	2.21		<b>United States</b>		
212,272	Palo Alto Networks*	40,357,152	1.63	364,947	Astranis Space Technologies**	5,653,029	0.23
774,656	Pinterest	19,707,249	0.80	94,118	Automattic**	3,921,897	0.16
1,313,522	Planet Labs PBC*	5,950,255	0.24	44,038	ByteDance**	6,944,258	0.28
1,749,978	Pure Storage	50,206,869	2.03	27,939	Databricks**	1,523,234	0.06
195,196	Qorvo	19,638,670	0.79	57,237	Databricks**	3,120,561	0.13
460,053	Rambus	20,380,348	0.83	114,138	Databricks**	763,583	0.03
337,928	Rapid7	16,024,546	0.65	143,769	Databricks**	7,838,286	0.32
393,246	RingCentral	13,323,174	0.54	30,250	Farmer's Business Network**	1,503,728	0.06
432,041	Shift4 Payments*	27,119,214	1.10	81,731	Rapyd Financial Network (2016)**	5,936,122	0.24
180,027	Splunk	18,306,946	0.74	18,800	SambaNova Systems**	1,193,612	0.05
236,646	Synopsys	86,721,293	3.51	84,195	SambaNova Systems**	5,345,541	0.22
326,657	Take-Two Interactive Software	36,232,794	1.47	332,896	Snorkel AI**	2,606,576	0.11
235,028	Tenable	10,430,543	0.42	66,737	Snorkel AI**	522,551	0.02
289,889	Tesla	60,241,833	2.44	1,088,252	SNYK**	12,504,015	0.51
314,851	TransUnion	20,767,572	0.84	168,509	SNYK**	1,936,168	0.08
216,177	Twilio	14,773,536	0.60	153,445	Trax**	4,001,846	0.16
395,267	Unity Software	12,024,022	0.49	56,120	Unqork**	468,602	0.02
683,236	Wolfspeed*	49,609,766	2.01	8,240	Unqork**	50,264	0.00
363,371	Xometry	11,282,669	0.46	13,040	Unqork**	87,498	0.00
717,393	ZoomInfo Technologies	17,626,346	0.71	7,440	Unqork**	43,450	0.00
59,353	Zscaler	7,827,474	0.32	170,320	Unqork**	986,153	0.04
		1,287,802,920	52.14	20,400	Unqork**	119,544	0.00
Total Common Stocks (Shares)		2,330,494,632	94.35			67,070,518	2.72
Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market		2,408,518,264	97.51	Total Common Stocks (Shares)		70,899,751	2.87
<b>Other Transferable Securities</b>				Total Other Transferable Securities		70,899,751	2.87
<b>COMMON STOCKS (SHARES)</b>				Total Portfolio		2,479,418,015	100.38
<b>India</b>				Other Net Liabilities		(9,394,321)	(0.38)
385	Think & Learn Pvt**	737,492	0.03	Total Net Assets (USD)		2,470,023,694	100.00

\*All or a portion of this security represents a security on loan.  
\*\*Security subject to a fair value adjustment as detailed in Note 2(j).

## Open Forward Foreign Exchange Contracts as at 28 February 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ Maturity(depreciation) USD
<b>AUD Hedged Share Class</b>						
AUD	5,424	USD	3,786	BNY Mellon	15/3/2023	(127)
USD	364	AUD	531	BNY Mellon	15/3/2023	6
Net unrealised depreciation						(121)

## Open Forward Foreign Exchange Contracts as at 28 February 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ Maturity(depreciation) USD
<b>CHF Hedged Share Class</b>						
CHF	5,140,883	USD	5,606,828	BNY Mellon	15/3/2023	(102,386)
USD	619,864	CHF	573,458	BNY Mellon	15/3/2023	5,860
Net unrealised depreciation						(96,526)

The notes on pages 986 to 999 form an integral part of these financial statements.

# Next Generation Technology Fund continued

## Open Forward Foreign Exchange Contracts as at 28 February 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ Maturity(depreciation) USD
<b>CNH Hedged Share Class</b>						
CNY	4,472,535	USD	660,121	BNY Mellon	15/3/2023	(16,005)
USD	63,854	CNY	438,689	BNY Mellon	15/3/2023	676
Net unrealised depreciation						(15,329)
<b>EUR Hedged Share Class</b>						
EUR	599,886,908	USD	646,629,641	BNY Mellon	15/3/2023	(7,991,107)
USD	103,144,121	EUR	97,092,933	BNY Mellon	15/3/2023	(219,588)
Net unrealised depreciation						(8,210,695)
<b>GBP Hedged Share Class</b>						
GBP	46,506,423	USD	56,520,663	BNY Mellon	15/3/2023	(52,440)
USD	5,769,840	GBP	4,791,744	BNY Mellon	15/3/2023	(48,296)
Net unrealised depreciation						(100,736)
<b>HKD Hedged Share Class</b>						
HKD	18,998,405	USD	2,425,482	BNY Mellon	15/3/2023	(3,363)
USD	1,290,093	HKD	10,102,203	BNY Mellon	15/3/2023	2,157
Net unrealised depreciation						(1,206)
<b>NZD Hedged Share Class</b>						
NZD	5,980	USD	3,805	BNY Mellon	15/3/2023	(109)
USD	363	NZD	581	BNY Mellon	15/3/2023	4
Net unrealised depreciation						(105)
<b>SGD Hedged Share Class</b>						
SGD	48,160,628	USD	36,425,834	BNY Mellon	15/3/2023	(665,904)
USD	3,641,865	SGD	4,867,791	BNY Mellon	15/3/2023	27,475
Net unrealised depreciation						(638,429)
Total net unrealised depreciation						(9,063,147)

## Sector Breakdown as at 28 February 2023

	% of Net Assets
Semiconductors	28.60
Software	19.97
Internet	11.31
Commercial Services	6.92
Electronics	6.59
Computers	4.55
Media	3.48
Telecommunications	3.46
Investment Funds	3.16
Alternative Energy Sources	2.62
Automobile Manufacturers	2.44
Application Software	0.88
Systems Software	0.86
Entertainment	0.78
Real Estate Investment & Services	0.74
Electrical Components & Equipment	0.74
Healthcare Services	0.59
Miscellaneous Manufacturing	0.55
Home Furnishings	0.55
Metal/Hardware	0.46
Insurance	0.24
Software & Services	0.23
Consumer Durables & Apparel	0.16
Retailing	0.16
Specified Purpose Acquisitions	0.13
Data Processing & Outsourced Services	0.08
Alternative Carriers	0.06
Education Services	0.06
Technology Hardware & Semiconductors	0.01
Other Net Liabilities	(0.38)
	100.00

The notes on pages 986 to 999 form an integral part of these financial statements.

# Nutrition Fund

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
<b>Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market</b>				288,621	Salmar <sup>*</sup>	12,052,061	4.09
<b>FUNDS</b>						13,435,109	4.56
<b>Ireland</b>				<b>Switzerland</b>			
188,693	BlackRock ICS US Dollar Liquid Environmentally Aware Fund <sup>†</sup>	18,874,882	6.40	6,205	Barry Callebaut <sup>*</sup>	12,523,899	4.25
				100,653	Nestle	11,504,863	3.90
Total Funds		18,874,882	6.40			24,028,762	8.15
<b>COMMON STOCKS (SHARES) &amp; WARRANTS</b>				<b>United Kingdom</b>			
<b>Bermuda</b>				5,687,215	Agronomics (Wts 8/12/2023)	3,772	0.00
108,638	Bunge	10,518,331	3.57	317,490	Compass	7,397,774	2.51
<b>Canada</b>				459,328	Tate & Lyle	4,459,923	1.51
471,216	Flow Beverage (Wts 29/6/2023)	1,733	0.00			11,861,469	4.02
193,930	Growth International	7,595,949	2.58	<b>United States</b>			
226,691	Jamieson Wellness	5,503,604	1.87	80,792	AGCO	11,470,040	3.89
377,709	Maple Leaf Foods <sup>*</sup>	7,594,443	2.57	128,072	Archer-Daniels-Midland	10,318,761	3.50
126,442	Nutrien	9,872,591	3.35	88,853	CF Industries	7,696,447	2.61
1,003,582	SunOpta <sup>*</sup>	7,637,259	2.59	114,284	Darling Ingredients	7,028,466	2.39
		38,205,579	12.96	26,117	Deere	10,995,779	3.73
<b>Cayman Islands</b>				98,190	FMC	12,713,641	4.31
2,421,000	China Mengniu Dairy	10,641,420	3.61	485,520	Graphic Packaging	11,652,480	3.95
<b>France</b>				373,225	Grocery Outlet <sup>*</sup>	10,192,775	3.46
7,709	Robertet	7,339,090	2.49	98,714	John Bean Technologies <sup>*</sup>	10,897,039	3.70
<b>Germany</b>				84,691	Trimble	4,391,228	1.49
193,584	HelloFresh <sup>*</sup>	4,357,188	1.48	70,985	Zoetis	11,860,174	4.02
61,197	Symrise	6,280,418	2.13			109,216,830	37.05
		10,637,606	3.61	Total Common Stocks (Shares) & Warrants			
<b>Iceland</b>						277,057,033	93.99
1,467,591	Marel HF	5,869,675	1.99	Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market			
<b>Ireland</b>						295,931,915	100.39
121,084	Kerry	11,594,364	3.93	<b>Other Transferable Securities</b>			
119,146	Smurfit Kappa	4,452,242	1.51	<b>COMMON STOCKS (SHARES) &amp; WARRANTS</b>			
		16,046,606	5.44	<b>China</b>			
<b>Isle of Man</b>				720,000	China Forestry <sup>**</sup>	1	0.00
37,985,187	Agronomics	5,648,502	1.92	<b>Isle of Man</b>			
<b>Japan</b>				4,747,573	Agronomics (Wts 11/5/2023) <sup>**</sup>	-	0.00
127,500	FP	3,225,071	1.10	Total Common Stocks (Shares) & Warrants			
<b>Netherlands</b>						1	0.00
83,500	Koninklijke DSM	10,382,983	3.52	Total Other Transferable Securities			
<b>Norway</b>						1	0.00
4,939,504	Hofseth BioCare	1,383,048	0.47	Total Portfolio			
				Other Net Liabilities			
				Total Net Assets (USD)			

<sup>†</sup>Investment in connected party fund, see further information in Note 10.

<sup>\*</sup>All or a portion of this security represents a security on loan.

<sup>\*\*</sup>Security subject to a fair value adjustment as detailed in Note 2(j).

# Nutrition Fund continued

## Open Forward Foreign Exchange Contracts as at 28 February 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity(depreciation) date	Unrealised appreciation/ Maturity(depreciation) USD
<b>EUR Hedged Share Class</b>						
EUR	8,663,238	USD	9,339,297	BNY Mellon	15/3/2023	(116,428)
USD	528,564	EUR	496,380	BNY Mellon	15/3/2023	124
Net unrealised depreciation						(116,304)
<b>GBP Hedged Share Class</b>						
GBP	1,700,402	USD	2,066,807	BNY Mellon	15/3/2023	(2,174)
USD	101,106	GBP	84,128	BNY Mellon	15/3/2023	(1,042)
Net unrealised depreciation						(3,216)
<b>JPY Hedged Share Class</b>						
JPY	604,306	USD	4,630	BNY Mellon	15/3/2023	(197)
USD	229	JPY	30,607	BNY Mellon	15/3/2023	4
Net unrealised depreciation						(193)
<b>PLN Hedged Share Class</b>						
PLN	7,421,516	USD	1,679,653	BNY Mellon	15/3/2023	(4,959)
USD	95,670	PLN	427,925	BNY Mellon	15/3/2023	(894)
Net unrealised depreciation						(5,853)
<b>SGD Hedged Share Class</b>						
SGD	14,431,429	USD	10,916,165	BNY Mellon	15/3/2023	(200,631)
USD	673,276	SGD	900,934	BNY Mellon	15/3/2023	4,323
Net unrealised depreciation						(196,308)
Total net unrealised depreciation						(321,874)

## Sector Breakdown as at 28 February 2023

	% of Net Assets
Food Producers	31.39
Chemicals	18.41
Machinery Diversified	12.19
Agriculture	9.46
Investment Funds	6.40
Pharmaceuticals	6.36
Packaging & Containers	5.05
Miscellaneous Manufacturing	3.70
Food Services	2.51
Investment Companies	1.92
Forest Products & Paper	1.51
Electronics	1.49
Other Net Liabilities	(0.39)
	100.00

The notes on pages 986 to 999 form an integral part of these financial statements.

# Sustainable Asian Bond Fund

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
<b>Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market</b>				USD 300,000	Huarong Finance II 4.625% 3/6/2026	266,917	0.32
<b>FUNDS</b>				HKD 2,000,000	Link CB 1.6% 3/4/2024	242,388	0.29
<b>Ireland</b>				USD 200,000	New Metro Global 4.625% 15/10/2025	153,962	0.19
34,030	BlackRock ICS US Dollar Liquid Environmentally Aware Fund <sup>†</sup>	3,403,959	4.11	USD 200,000	Ocean Laurel 2.375% 20/10/2025	177,382	0.22
Total Funds		3,403,959	4.11	USD 400,000	Peak RE Bvi 5.35% 28/4/2171	346,576	0.42
<b>BONDS</b>				USD 200,000	RKPF Overseas 2019 A 6% 4/9/2025	170,626	0.21
<b>Australia</b>				USD 200,000	SF Investment 2021 3% 17/11/2028	174,934	0.21
USD 450,000	Commonwealth Bank of Australia 3.61% 12/9/2034	379,021	0.46	USD 350,000	Sino-Ocean Land Treasure Finance II 5.95% 4/2/2027	251,302	0.30
USD 200,000	Commonwealth Bank of Australia 4.5% 9/12/2025	193,727	0.23	USD 200,000	Sino-Ocean Land Treasure IV 2.7% 13/1/2025	150,223	0.18
USD 250,000	National Australia Bank 3.347% 12/1/2037	199,438	0.24	HKD 2,000,000	Smart Insight International 4.95% 28/7/2026	215,314	0.26
USD 800,000	National Australia Bank 6.429% 12/1/2033 <sup>†</sup>	806,242	0.98	USD 168,646	Star Energy Geothermal Wayang Windu 6.75% 24/4/2033	163,469	0.19
USD 200,000	SGSP Australia Assets Pty 3.25% 29/7/2026	184,584	0.22	USD 200,000	TCL Technology Investments 1.875% 14/7/2025	181,618	0.22
USD 400,000	Westpac Banking 4.11% 24/7/2034	353,131	0.43	USD 900,000	TSMC Global 1.375% 28/9/2030 <sup>†</sup>	694,982	0.84
		2,116,143	2.56	USD 200,000	TSMC Global 1.75% 23/4/2028	170,065	0.21
<b>Bermuda</b>				USD 400,000	Vertex Capital Investment 4.75% 3/4/2024	389,920	0.47
USD 200,000	Hopson Development 6.8% 28/12/2023	188,356	0.23	USD 400,000	Wanda Properties Global 11% 20/1/2025	378,960	0.46
USD 400,000	Star Energy Geothermal Darajat II / Star Energy Geothermal Salak 4.85% 14/10/2038 <sup>†</sup>	345,572	0.42	USD 200,000	Wanda Properties Global 11% 13/2/2026	184,047	0.22
		533,928	0.65	USD 300,000	Wheelock MTN BVI 2.375% 25/1/2026	273,613	0.33
<b>British Virgin Islands</b>				USD 200,000	Yunda Investment 2.25% 19/8/2025	179,414	0.22
USD 200,000	Celestial Miles 5.75% 31/7/2171	196,183	0.24	USD 200,000	Zhongyuan Sincere Investment 4.25% 28/6/2024	194,565	0.24
USD 200,000	China Cinda Finance 2015 I 4.25% 23/4/2025	191,889	0.23			9,022,531	10.90
USD 800,000	China Great Wall International V 2.875% 23/11/2026	707,588	0.86	<b>Cayman Islands</b>			
USD 200,000	Chouzhou International Investment 4% 18/2/2025	191,520	0.23	USD 300,000	Agile 6.05% 13/10/2025	165,980	0.20
USD 200,000	Elect Global Investments 4.1% 3/9/2171	181,699	0.22	USD 400,000	Baidu 1.625% 23/2/2027	346,050	0.42
USD 250,000	Fortune Star BVI 5% 18/5/2026 <sup>†</sup>	189,776	0.23	USD 200,000	Baidu 3.875% 29/9/2023	197,930	0.24
USD 400,000	HKT Capital No 2 3.625% 2/4/2025	383,185	0.46	USD 200,000	Baidu 4.375% 29/3/2028	190,056	0.23
USD 400,000	HKT Capital No 6 3% 18/1/2032	329,928	0.40	USD 400,000	CCBL Cayman 1 1.6% 15/9/2026	351,588	0.42
USD 200,000	Huantaihu International Investment 7.3% 16/2/2026	199,979	0.24	USD 500,000	CDBL Funding 1 3.5% 24/10/2027	461,812	0.56
USD 400,000	Huarong Finance 2017 4.75% 27/4/2027	347,526	0.42	USD 200,000	CDBL Funding 1 4.25% 2/12/2024	194,697	0.24
USD 200,000	Huarong Finance 2019 2.125% 30/9/2023	193,904	0.23	USD 200,000	CK Hutchison International 20 2.5% 8/5/2030	169,993	0.21
USD 200,000	Huarong Finance 2019 3.25% 13/11/2024	184,771	0.22	USD 400,000	CK Hutchison International 20 3.375% 8/5/2050	292,694	0.35
USD 650,000	Huarong Finance 2019 3.375% 24/2/2030	479,833	0.58	USD 200,000	Country Garden 5.125% 17/1/2025	144,500	0.18
USD 300,000	Huarong Finance 2019 6.178% 24/2/2025	284,473	0.34	USD 200,000	Country Garden 8% 27/1/2024	174,500	0.21
				USD 200,000	DIB Sukuk 5.493% 30/11/2027	204,248	0.25
				USD 500,000	ENN Energy 4.625% 17/5/2027	485,770	0.58
				USD 400,000	ESR 1.5% 30/9/2025	386,264	0.47
				USD 200,000	Fantasia 9.25% 28/7/2023	28,500	0.04

<sup>†</sup>Investment in connected party fund, see further information in Note 10.  
<sup>†</sup>All or a portion of this security represents a security on loan.

# Sustainable Asian Bond Fund continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 400,000	Gaci First Investment 4.75% 14/2/2030	391,500	0.47	USD 450,000	GLP China 2.95% 29/3/2026	348,750	0.42
USD 450,000	Gaci First Investment 4.875% 14/2/2035	428,566	0.52	USD 225,000	Hong Kong Government International Bond 4.625% 11/1/2033	230,498	0.28
USD 675,000	Gaci First Investment 5.125% 14/2/2053	608,344	0.74	USD 400,000	ICBCIL Finance 1.75% 25/8/2025	364,395	0.44
USD 200,000	Gaci First Investment 5.25% 13/10/2032	200,000	0.24	USD 1,000,000	ICBCIL Finance 2.25% 2/11/2026	894,850	1.08
USD 200,000	Golden Eagle Retail 4.625% 21/5/2023	196,199	0.24	USD 400,000	Lenovo 3.421% 2/11/2030	326,592	0.39
USD 600,000	Goodman HK Finance 3% 22/7/2030	501,121	0.61	USD 200,000	Lenovo 5.831% 27/1/2028	196,542	0.24
USD 400,000	Haidilao International 2.15% 14/1/2026	354,000	0.43	USD 400,000	Swire Properties MTN Financing 3.5% 10/1/2028	372,119	0.45
USD 200,000	KWG 6% 14/1/2024	107,091	0.13	CNH 2,700,000	Vanke Real Estate Hong Kong 3.45% 25/5/2024	374,532	0.45
USD 200,000	Longfor 3.375% 13/4/2027	168,287	0.20	USD 200,000	Yanlord Land HK 5.125% 20/5/2026	175,068	0.21
USD 200,000	Maldives Sukuk Issuance 9.875% 8/4/2026	169,500	0.20			5,880,909	7.10
USD 250,000	Modern Land China 7% 30/12/2023	20,957	0.03	<b>India</b>			
USD 200,000	Seazen 4.45% 13/7/2025	152,086	0.18	USD 200,000	Axis Bank /Gift City 4.1% 8/3/2171	171,283	0.21
USD 200,000	Shui On Development 6.15% 24/8/2024	183,479	0.22	USD 200,000	Greenko Investment 4.875% 16/8/2023	199,028	0.24
USD 250,000	Sinic 8.5% 24/1/2022***	5,635	0.01	USD 600,000	HDFC Bank 3.7% 25/2/2172	512,250	0.62
USD 200,000	Sunac China 7.95% 11/10/2023	53,000	0.06	USD 177,000	JSW Hydro Energy 4.125% 18/5/2031	145,738	0.18
USD 400,000	Times China 6.6% 2/3/2023	72,693	0.09	USD 200,000	Muthoot Finance 4.4% 2/9/2023	197,000	0.24
USD 200,000	Yuzhou 6% 25/10/2023	26,500	0.03	USD 400,000	Power Finance 3.75% 6/12/2027	363,096	0.44
USD 200,000	Yuzhou 7.85% 12/8/2026	27,646	0.03	USD 700,000	Power Finance 3.9% 16/9/2029	609,568	0.74
		7,461,186	9.03	USD 250,000	Power Finance 6.15% 6/12/2028	250,584	0.30
				USD 1,000,000	REC 3.875% 7/7/2027	918,263	1.11
<b>China</b>				USD 500,000	Reliance Industries 2.875% 12/1/2032*	405,443	0.49
USD 200,000	Gansu Provincial Highway Aviation Tourism Investment 3.25% 3/11/2023	191,280	0.23	USD 750,000	Reliance Industries 3.625% 12/1/2052	521,437	0.63
USD 200,000	Guangxi Financial Investment 3.6% 18/11/2023	191,459	0.23	USD 300,000	Shriram Transport Finance 4.4% 13/3/2024	291,000	0.35
USD 600,000	Guoren Property & Casualty Insurance 3.35% 1/6/2026	520,726	0.63	USD 400,000	Summit Digital Infrastructure 2.875% 12/8/2031	309,828	0.37
USD 200,000	Henan Railway Construction & Investment 2.2% 26/1/2025	185,766	0.23			4,894,518	5.92
USD 200,000	Longfor 4.5% 16/1/2028	168,962	0.20	<b>Indonesia</b>			
USD 200,000	Tianjin Rail Transit Urban Development 6.2% 25/9/2023	199,877	0.24	USD 200,000	Bank Tabungan Negara Persero 4.2% 23/1/2025	190,000	0.23
USD 400,000	ZhongAn Online P&C Insurance 3.125% 16/7/2025	353,950	0.43	USD 200,000	Hutama Karya Persero 3.75% 11/5/2030	179,437	0.22
		1,812,020	2.19	USD 200,000	Hyundai Motor Manufacturing Indonesia 1.75% 6/5/2026	173,973	0.21
<b>Hong Kong</b>				USD 400,000	Indonesia Government International Bond 3.55% 31/3/2032	359,603	0.43
USD 200,000	AIA 5.625% 25/10/2027	204,759	0.25	USD 500,000	Indonesia Government International Bond 4.15% 20/9/2027	483,750	0.59
USD 400,000	Airport Authority 4.75% 12/1/2028	400,375	0.48	USD 600,000	Indonesia Government International Bond 4.85% 11/1/2033	588,750	0.71
USD 400,000	Airport Authority 4.875% 12/1/2033	401,752	0.49	USD 200,000	Indonesia Government International Bond 5.45% 20/9/2052	198,750	0.24
USD 250,000	Bank of East Asia 4% 29/5/2030	234,790	0.28	USD 600,000	Indonesia Government International Bond 5.65% 11/1/2053	610,500	0.74
USD 500,000	Bank of East Asia 5.825% 21/4/2171	467,500	0.57				
USD 450,000	CMB International Leasing Management 1.75% 16/9/2026	389,347	0.47				
USD 350,000	Dah Sing Bank 3% 2/11/2031	309,416	0.37				
USD 200,000	Far East Horizon 2.625% 3/3/2024	189,624	0.23				

\*All or a portion of this security represents a security on loan.  
\*\*\*This security is in default, see Note 2(b)

# Sustainable Asian Bond Fund continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 250,000	Indonesia Government International Bond 6.625% 17/2/2037	281,562	0.34	USD 600,000	<b>Macau</b> Luso International Banking 5.375% 28/12/2027	594,810	0.72
USD 250,000	Indonesia Government International Bond 8.5% 12/10/2035	318,131	0.38	USD 200,000	<b>Malaysia</b> Axiata SPV2 4.357% 24/3/2026	193,494	0.23
USD 200,000	Pertamina Persero 4.175% 21/1/2050	154,682	0.18	USD 500,000	CIMB Bank 2.125% 20/7/2027	441,140	0.53
USD 200,000	Pertamina Persero 4.7% 30/7/2049	163,041	0.20	USD 450,000	Dua Capital 2.78% 11/5/2031	369,178	0.45
USD 400,000	Pertamina Persero 6% 3/5/2042	387,482	0.47	USD 250,000	Export-Import Bank of Malaysia 1.831% 26/11/2026	220,406	0.27
USD 1,000,000	Perusahaan Penerbit SBSN Indonesia III 3.55% 9/6/2051	752,500	0.91	USD 300,000	Misc Capital Two Labuan 3.75% 6/4/2027	278,240	0.34
USD 500,000	Perusahaan Penerbit SBSN Indonesia III 3.8% 23/6/2050	391,250	0.47			1,502,458	1.82
USD 525,000	Perusahaan Penerbit SBSN Indonesia III 4.7% 6/6/2032 <sup>*</sup>	517,125	0.63		<b>Mauritius</b>		
USD 800,000	Sarana Multi Infrastruktur Persero 2.05% 11/5/2026	700,000	0.85	USD 200,000	Azure Power Solar Energy Pvt 5.65% 24/12/2024	171,785	0.21
		6,450,536	7.80	USD 191,000	Clean Renewable Power Mauritius 4.25% 25/3/2027	164,857	0.20
				USD 475,000	Greenko Solar Mauritius 5.95% 29/7/2026 <sup>*</sup>	440,368	0.53
	<b>Ireland</b>			USD 200,000	Greenko Wind Projects Mauritius 5.5% 6/4/2025	189,117	0.23
USD 200,000	CCBL Cayman 1 1.8% 22/7/2026	177,313	0.21	USD 500,000	India Airport Infra 6.25% 25/10/2025	477,500	0.58
	<b>Japan</b>			USD 500,000	India Green Power 4% 22/2/2027	426,250	0.51
USD 350,000	Aozora Bank 5.9% 2/3/2026	350,945	0.42	USD 600,000	Network i2i 5.65% 15/4/2171 <sup>*</sup>	572,481	0.69
USD 200,000	Asahi Mutual Life Insurance 6.5% 5/3/2171	199,840	0.24			2,442,358	2.95
USD 215,000	Asahi Mutual Life Insurance 6.9% 26/1/2028	217,168	0.26		<b>Mongolia</b>		
USD 200,000	Fukoku Mutual Life Insurance 6.5% 19/3/2171	199,533	0.24	USD 200,000	Mongolia Government International Bond 8.65% 19/1/2028	204,000	0.25
USD 250,000	Marubeni 1.577% 17/9/2026	217,393	0.26		<b>Netherlands</b>		
USD 400,000	Mitsubishi UFJ Financial 1.538% 20/7/2027	348,653	0.42	USD 191,000	Greenko Dutch 3.85% 29/3/2026	169,381	0.21
USD 400,000	Mitsubishi UFJ Financial 2.309% 20/7/2032	310,996	0.38	USD 200,000	Royal Capital 5% 5/5/2171	193,652	0.23
USD 400,000	Mizuho Financial 2.226% 25/5/2026	369,231	0.45			363,033	0.44
USD 400,000	Mizuho Financial 2.869% 13/9/2030	335,789	0.41		<b>Philippines</b>		
USD 400,000	Norinchukin Bank/The 1.284% 22/9/2026 <sup>*</sup>	348,429	0.42	USD 400,000	Development Bank of the Philippines 2.375% 11/3/2031	312,464	0.38
USD 200,000	Norinchukin Bank/The 5.071% 14/9/2032	202,111	0.25	USD 255,000	Globe Telecom 4.2% 2/5/2171	236,192	0.28
USD 200,000	Renesas Electronics 1.543% 26/11/2024	184,055	0.22	USD 350,000	Philippine Government International Bond 2.65% 10/12/2045	235,812	0.28
USD 200,000	Sompo Japan Insurance 5.325% 28/3/2073	199,986	0.24	USD 200,000	Philippine Government International Bond 3.7% 1/3/2041	161,750	0.20
USD 825,000	Sumitomo Mitsui Financial 2.472% 14/1/2029	699,008	0.85	USD 200,000	Philippine Government International Bond 3.95% 20/1/2040	168,250	0.20
		4,183,137	5.06	USD 500,000	Philippine Government International Bond 5% 17/7/2033	496,250	0.60
				USD 200,000	Philippine Government International Bond 5.5% 17/1/2048	203,250	0.25
	<b>Jersey</b>			USD 350,000	PLDT 3.45% 23/6/2050	236,279	0.29
USD 369,864	Galaxy Pipeline Assets Bidco 2.16% 31/3/2034	313,922	0.38	USD 423,000	Rizal Commercial Banking 6.5% 27/2/2172	393,976	0.48
	<b>Luxembourg</b>					2,444,223	2.96
USD 550,000	Greensaif Pipelines Bidco Sarl 6.129% 23/2/2038	553,163	0.67		<b>Saudi Arabia</b>		
USD 400,000	TMS Issuer 5.78% 23/8/2032	407,432	0.49	USD 200,000	Saudi Government International Bond 4.75% 18/1/2028	198,250	0.24
		960,595	1.16				

<sup>\*</sup>All or a portion of this security represents a security on loan.

The notes on pages 986 to 999 form an integral part of these financial statements.

# Sustainable Asian Bond Fund continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 700,000	Saudi Government International Bond 4.875% 18/7/2033	691,250	0.84	USD 200,000	Korea Development Bank/The 3.125% 7/6/2025	190,953	0.23
USD 400,000	Saudi Government International Bond 5% 18/1/2053	366,500	0.44	USD 1,050,000	Korea Development Bank/The 4.375% 15/2/2033	1,011,176	1.22
		1,256,000	1.52	USD 200,000	Korea Electric Power 3.625% 14/6/2025	192,104	0.23
	<b>Singapore</b>			USD 200,000	Korea Expressway 3.625% 18/5/2025	192,192	0.24
USD 510,000	BOC Aviation 1.75% 21/1/2026	457,047	0.55	USD 600,000	Korea Hydro & Nuclear Power 1.25% 27/4/2026*	527,589	0.64
USD 200,000	BOC Aviation 2.625% 17/1/2025	189,417	0.23	USD 200,000	Korea Water Resources 3.5% 27/4/2025	191,628	0.23
USD 300,000	BOC Aviation 3.5% 18/9/2027	278,047	0.33	USD 360,000	KT 2.5% 18/7/2026	326,859	0.39
USD 200,000	CMT MTN 3.609% 4/4/2029	181,417	0.22	USD 200,000	LOTTE Property & Development 4.5% 1/8/2025	194,546	0.24
USD 372,000	Continuum Energy Levanter 4.5% 9/2/2027	328,290	0.40	USD 250,000	NongHyup Bank 4% 6/1/2026	239,949	0.29
USD 200,000	DBS 3.3% 27/8/2171	187,715	0.23	USD 200,000	POSCO 5.75% 17/1/2028	202,234	0.24
USD 200,000	Flex 3.75% 1/2/2026	189,708	0.23	USD 200,000	Shinhan Card 1.375% 23/6/2026	174,018	0.21
USD 200,000	GLP 3.875% 4/6/2025	165,078	0.20	USD 500,000	Shinhan Card 2.5% 27/1/2027	444,237	0.54
USD 250,000	Medco Laurel Tree 6.95% 12/11/2028	228,068	0.28	USD 200,000	Shinhan Financial 2.875% 12/11/2171	174,490	0.21
USD 400,000	Medco Oak Tree 7.375% 14/5/2026	391,000	0.47	USD 400,000	Shinhan Financial 3.34% 5/2/2030	379,210	0.46
USD 200,000	Oversea-Chinese Banking 1.832% 10/9/2030	181,422	0.22	USD 250,000	SK Hynix 6.375% 17/1/2028	246,196	0.30
SGD 250,000	Straits Trading 3.25% 13/2/2028	175,761	0.21	USD 600,000	Tongyang Life Insurance 5.25% 22/3/2171	529,111	0.64
USD 540,000	United Overseas Bank 2% 14/10/2031	472,570	0.57	USD 200,000	Woori Card 1.75% 23/3/2026	175,887	0.21
		3,425,540	4.14			10,471,590	12.67
	<b>South Korea</b>				<b>Sri Lanka</b>		
USD 275,000	Export-Import Bank of Korea 2.125% 18/1/2032	222,853	0.27	USD 375,000	Sri Lanka Government International Bond 6.125% 3/6/2025*	143,498	0.17
USD 400,000	Export-Import Bank of Korea 5% 11/1/2028	401,702	0.48	USD 200,000	Sri Lanka Government International Bond 6.85% 3/11/2025	76,059	0.09
USD 200,000	Export-Import Bank of Korea 5.125% 11/1/2033	204,298	0.25			219,557	0.26
USD 600,000	GS Caltex 4.5% 5/1/2026	577,013	0.70		<b>Thailand</b>		
USD 200,000	Hana Bank 3.25% 30/3/2027	186,661	0.23	USD 500,000	Bangkok Bank Hong Kong 3.733% 25/9/2034	424,391	0.51
USD 200,000	Hana Bank 3.5% 19/4/2171	178,750	0.22	USD 400,000	Bangkok Bank Hong Kong 5% 23/3/2171	379,993	0.46
USD 500,000	Hanwha Life Insurance 3.379% 4/2/2032	439,435	0.53	USD 200,000	Export Import Bank of Thailand 1.457% 15/10/2025	179,519	0.22
USD 400,000	Hyundai Capital Services 1.25% 8/2/2026	351,118	0.43	USD 400,000	GC Treasury Center 2.98% 18/3/2031	323,922	0.39
USD 200,000	Hyundai Capital Services 2.5% 24/1/2027	178,760	0.22	USD 200,000	GC Treasury Center 4.3% 18/3/2051	143,422	0.18
USD 200,000	Incheon International Airport 1.25% 4/5/2026	175,520	0.21	USD 500,000	Kasikornbank Hong Kong 3.343% 2/10/2031	442,352	0.54
USD 300,000	KB 2.125% 1/11/2026	260,550	0.31	USD 200,000	Kasikornbank Hong Kong 5.275% 14/4/2171	190,000	0.23
USD 200,000	KB Kookmin Card 1.5% 13/5/2026	174,465	0.21	USD 500,000	Minor International 2.7% 19/1/2172	447,047	0.54
USD 465,000	KB Kookmin Card 4% 9/6/2025	444,900	0.54	USD 200,000	Minor International 3.1% 29/12/2171	197,451	0.24
USD 200,000	KDB Life Insurance 7.5% 21/11/2171	185,000	0.22	USD 200,000	Muang Thai Life Assurance 3.552% 27/1/2037	176,414	0.21
USD 225,000	Kia 2.75% 14/2/2027	202,243	0.24	USD 400,000	Thaioil Treasury Center 2.5% 18/6/2030	317,957	0.39
USD 425,000	Kodit Global 2022 The 1st Securitization Specialty 3.619% 27/5/2025	405,675	0.49				
USD 200,000	Kookmin Bank 4.35% 2/1/2172	192,761	0.23				
USD 200,000	Kookmin Bank 4.5% 1/2/2029	187,064	0.23				
KRW 150,000,000	Korea Development Bank/The 0% 1/12/2023	110,443	0.14				

\*All or a portion of this security represents a security on loan.

The notes on pages 986 to 999 form an integral part of these financial statements.



# Sustainable Asian Bond Fund continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 250,000	Thaioil Treasury Center 3.5% 17/10/2049	151,299	0.18	USD 550,000	Mitsubishi HC Finance America 5.658% 28/2/2033	545,261	0.66
USD 450,000	Thaioil Treasury Center 3.75% 18/6/2050	284,739	0.34	USD 200,000	Periama 5.95% 19/4/2026	188,698	0.23
		3,658,506	4.43	USD 300,000	United States Treasury Note/Bond 0.25% 15/5/2024	282,973	0.34
<b>United Arab Emirates</b>				USD 300,000	United States Treasury Note/Bond 0.875% 31/1/2024	288,611	0.35
USD 225,000	Abu Dhabi Commercial Bank 4.5% 14/9/2027	219,375	0.27	USD 300,000	United States Treasury Note/Bond 1.25% 31/8/2024	283,553	0.34
USD 200,000	Abu Dhabi Crude Oil Pipeline 3.65% 2/11/2029	183,061	0.22	USD 300,000	United States Treasury Note/Bond 1.75% 31/7/2024	286,324	0.35
USD 200,000	Abu Dhabi Ports 2.5% 6/5/2031	165,196	0.20	USD 300,000	United States Treasury Note/Bond 1.875% 31/8/2024	286,201	0.35
USD 400,000	Mashreqbank PSC 7.875% 24/2/2033	419,875	0.50	USD 300,000	United States Treasury Note/Bond 2.375% 15/8/2024	288,691	0.35
USD 200,000	MDGH GMTN RSC 6.875% 1/11/2041	240,500	0.29	USD 300,000	United States Treasury Note/Bond 2.75% 15/2/2024	293,252	0.35
		1,228,007	1.48	USD 400,000	Wipro IT Services 1.5% 23/6/2026*	351,733	0.43
<b>United Kingdom</b>						3,863,198	4.67
USD 200,000	Standard Chartered 2.819% 30/1/2026	188,396	0.23	<b>Vietnam</b>			
USD 800,000	Standard Chartered 4.644% 1/4/2031	751,804	0.91	USD 450,000	BIM Land JSC 7.375% 7/5/2026	237,938	0.29
USD 550,000	Standard Chartered 6.17% 9/1/2027*	555,121	0.67	<b>Total Bonds</b>		77,774,986	94.05
USD 550,000	Standard Chartered 6.301% 9/1/2029	561,709	0.68	<b>Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market</b>			
		2,057,030	2.49			81,178,945	98.16
<b>United States</b>				<b>Total Portfolio</b>		81,178,945	98.16
USD 200,000	DAE Funding 1.625% 15/2/2024	190,942	0.23	<b>Other Net Assets</b>		1,517,701	1.84
USD 225,000	Hanwha Energy USA 4.125% 5/7/2025	216,979	0.26	<b>Total Net Assets (USD)</b>		82,696,646	100.00
USD 350,000	Hyundai Capital America 6.375% 8/4/2030	359,980	0.43				

\*All or a portion of this security represents a security on loan.

## Open Forward Foreign Exchange Contracts as at 28 February 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ depreciation (USD)
THB	6,900,000	USD	206,550	Goldman Sachs	15/3/2023	(11,046)
USD	117,601	KRW	150,000,000	Bank of America	13/12/2023	2,057
USD	510,624	HKD	4,000,000	Citigroup	15/3/2023	662
USD	189,214	SGD	250,000	HSBC Bank	15/3/2023	3,587
USD	271,007	CNH	1,800,000	BNP Paribas	21/2/2024	5,335
USD	89,857	THB	3,105,000	Citigroup	15/3/2023	1,880
USD	109,847	THB	3,795,000	Goldman Sachs	15/3/2023	2,320
USD	132,892	CNH	900,000	Citigroup	21/2/2024	57
<b>Net unrealised appreciation</b>						<b>4,852</b>

## Open Forward Foreign Exchange Contracts as at 28 February 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ depreciation (USD)
<b>EUR Hedged Share Class</b>						
EUR	76,492	USD	82,486	BNY Mellon	15/3/2023	(1,053)
USD	1,517	EUR	1,418	BNY Mellon	15/3/2023	7
<b>Net unrealised depreciation</b>						<b>(1,046)</b>
<b>SEK Hedged Share Class</b>						
SEK	43,021	USD	4,149	BNY Mellon	15/3/2023	(17)
USD	61	SEK	633	BNY Mellon	15/3/2023	-
<b>Net unrealised depreciation</b>						<b>(17)</b>
<b>Total net unrealised appreciation</b>						<b>3,789</b>

The notes on pages 986 to 999 form an integral part of these financial statements.

# Sustainable Asian Bond Fund continued

## Open Exchange Traded Futures Contracts as at 28 February 2023

Number of contracts	Currency	Contract/ Description	Expiration date	Unrealised appreciation/ (depreciation) USD
(6)	USD	US Treasury 10 Year Note (CBT)	June 2023	3,985
(8)	USD	US Ultra 10 Year Note	June 2023	1,905
14	USD	US Ultra Bond (CBT)	June 2023	(23,237)
36	USD	US Treasury 2 Year Note (CBT)	June 2023	(3,094)
(39)	USD	US Treasury 5 Year Note (CBT)	June 2023	731
Total				(19,710)

## Swaps as at 28 February 2023

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
CDS	EUR (200,000)	Fund provides default protection on Jaguar Land Rover Automotive; and receives Fixed 5%	Bank of America	20/12/2025	2,377	(4,879)
CDS	JPY 210,000,000	Fund receives default protection on ITRAXX.JPN.38.V1; and pays Fixed 1%	Deutsche Bank	20/12/2027	(5,228)	(14,239)
CDS	JPY 90,000,000	Fund receives default protection on ITRAXX.JPN.38.V1; and pays Fixed 1%	Deutsche Bank	20/12/2027	(2,089)	(6,102)
CDS	USD (500,000)	Fund provides default protection on Philippine Government International Bond; and receives Fixed 1%	Goldman Sachs	20/12/2027	209	2,088
Total					(4,731)	(23,132)

CDS: Credit Default Swaps

## Purchased Options as at 28 February 2023

Number of contracts	Call/ Put	Description	Counterparty	Strike Price	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
1,450,000	Call	OTC USD/CNH	Citibank	USD 6.945	12/5/2023	6,466	14,557
1,450,000	Call	OTC USD/CNH	HSBC Bank	USD 6.944	12/5/2023	6,517	14,558
4	Put	S&P 500 E-Mini Index	Exchange Traded	USD 3,800	17/3/2023	(11,461)	3,450
5	Put	S&P 500 E-Mini Index	Exchange Traded	USD 3,700	16/6/2023	(11,014)	17,250
Total						(9,492)	49,815

## Written Options as at 28 February 2023

Number of contracts	Call/ Put	Description	Counterparty	Strike Price	Expiration date	Unrealised appreciation USD	Market Value USD
(4)	Put	S&P 500 E-Mini Index	Exchange Traded	USD 3,500	17/3/2023	4,059	(330)
(5)	Put	S&P 500 E-Mini Index	Exchange Traded	USD 3,300	16/6/2023	5,392	(5,594)
Total						9,451	(5,924)

The notes on pages 986 to 999 form an integral part of these financial statements.

# Sustainable Emerging Markets Blended Bond Fund

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
<b>Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market</b>				CNY 450,000	China Government Bond 3.25% 22/11/2028	66,810	0.16
				CNY 1,800,000	China Government Bond 3.27% 19/11/2030	268,609	0.64
				CNY 290,000	China Government Bond 3.72% 12/4/2051	44,805	0.11
						937,314	2.24
<b>BONDS</b>				<b>Colombia</b>			
<b>Argentina</b>				USD 200,000	Colombia Government International Bond 3.125% 15/4/2031	144,676	0.35
USD 385,508	Argentine Republic Government International Bond 1.5% 9/7/2046	112,212	0.27	USD 196,000	Colombia Government International Bond 7.375% 18/9/2037	181,472	0.43
USD 863,794	Argentine Republic Government International Bond 3.875% 9/1/2038	303,075	0.72	USD 710,000	Colombia Government International Bond 7.5% 2/2/2034	672,192	1.61
		415,287	0.99	COP 833,200,000	Colombian TES 7% 26/3/2031	123,606	0.29
				COP 2,659,600,000	Colombian TES 7% 30/6/2032	378,309	0.90
				COP 1,713,600,000	Colombian TES 7.25% 18/10/2034	234,951	0.56
				COP 492,200,000	Colombian TES 7.5% 26/8/2026	88,514	0.21
				COP 2,316,800,000	Colombian TES 7.75% 18/9/2030	366,508	0.88
						2,190,228	5.23
				<b>Costa Rica</b>			
				USD 200,000	Costa Rica Government International Bond 7.158% 12/3/2045	193,526	0.46
				<b>Cote d'Ivoire (Ivory Coast)</b>			
				EUR 154,000	Ivory Coast Government International Bond 4.875% 30/1/2032	126,138	0.30
				USD 200,000	Ivory Coast Government International Bond 6.125% 15/6/2033	173,750	0.41
				EUR 140,000	Ivory Coast Government International Bond 6.625% 22/3/2048	104,616	0.25
				EUR 388,000	Ivory Coast Government International Bond 6.875% 17/10/2040	308,506	0.74
						713,010	1.70
				<b>Czech Republic</b>			
CLP 505,000,000	Bonos de la Tesoreria de la Republica en pesos 4.5% 1/3/2026	576,714	1.38	CZK 3,690,000	Czech Republic Government Bond 0.25% 10/2/2027	138,200	0.33
CLP 155,000,000	Bonos de la Tesoreria de la Republica en pesos 5% 1/10/2028	181,589	0.43	CZK 7,310,000	Czech Republic Government Bond 1% 26/6/2026	289,294	0.69
USD 354,000	Chile Government International Bond 2.55% 27/1/2032 <sup>*</sup>	290,316	0.69	CZK 7,560,000	Czech Republic Government Bond 1.2% 13/3/2031	257,808	0.62
USD 505,000	Chile Government International Bond 3.1% 7/5/2041	368,485	0.88	CZK 11,310,000	Czech Republic Government Bond 1.25% 14/2/2025	471,871	1.13
USD 200,000	Chile Government International Bond 4.34% 7/3/2042	170,892	0.41	CZK 5,920,000	Czech Republic Government Bond 2% 13/10/2033	204,494	0.49
		1,587,996	3.79	CZK 6,840,000	Czech Republic Government Bond 2.5% 25/8/2028	272,121	0.65
				CZK 5,690,000	Czech Republic Government Bond 2.75% 23/7/2029	226,120	0.54
CNY 3,150,000	China Government Bond 2.85% 4/6/2027	456,289	1.09	CZK 5,870,000	Czech Republic Government Bond 5.7% 25/5/2024	265,543	0.63
CNY 690,000	China Government Bond 3.03% 11/3/2026	100,801	0.24			2,125,451	5.08

<sup>\*</sup>All or a portion of this security represents a security on loan.

The notes on pages 986 to 999 form an integral part of these financial statements.

# Sustainable Emerging Markets Blended Bond Fund continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
<b>Dominican Republic</b>				<b>Indonesia</b>			
USD 245,000	Dominican Republic International Bond 4.875% 23/9/2032	205,313	0.49	USD 253,000	Indonesia Government International Bond 4.3% 31/3/2052	215,366	0.51
USD 319,000	Dominican Republic International Bond 5.3% 21/1/2041	249,988	0.59	USD 200,000	Indonesia Government International Bond 4.75% 18/7/2047	186,750	0.44
USD 127,000	Dominican Republic International Bond 6.875% 29/1/2026	128,822	0.31	IDR 2,598,000,000	Indonesia Treasury Bond 6.5% 15/2/2031	167,838	0.40
USD 191,000	Dominican Republic International Bond 7.45% 30/4/2044	183,750	0.44	IDR 3,871,000,000	Indonesia Treasury Bond 7% 15/9/2030	258,142	0.62
		767,873	1.83	IDR 840,000,000	Indonesia Treasury Bond 7.5% 15/6/2035	57,176	0.14
<b>Ecuador</b>				IDR 1,709,000,000	Indonesia Treasury Bond 7.5% 15/5/2038	116,771	0.28
USD 675,797	Ecuador Government International Bond 2.5% 31/7/2035	243,213	0.58	IDR 1,365,000,000	Indonesia Treasury Bond 8.25% 15/5/2029	96,968	0.23
USD 249,026	Ecuador Government International Bond 5.5% 31/7/2030	122,754	0.29	IDR 9,626,000,000	Indonesia Treasury Bond 8.375% 15/3/2034	699,069	1.67
		365,967	0.87			1,798,080	4.29
<b>Egypt</b>				<b>Jamaica</b>			
USD 644,000	Egypt Government International Bond 5.25% 6/10/2025	558,670	1.33	USD 200,000	Jamaica Government International Bond 7.875% 28/7/2045	234,209	0.56
USD 291,000	Egypt Government International Bond 6.875% 30/4/2040	177,510	0.42	<b>Jordan</b>			
USD 308,000	Egypt Government International Bond 8.5% 31/1/2047	199,430	0.48	USD 200,000	Jordan Government International Bond 7.375% 10/10/2047	176,417	0.42
		935,610	2.23	<b>Kenya</b>			
<b>El Salvador</b>				USD 200,000	Republic of Kenya Government International Bond 7% 22/5/2027	180,750	0.43
USD 21,000	El Salvador Government International Bond 8.25% 10/4/2032	10,510	0.03	<b>Luxembourg</b>			
USD 200,000	El Salvador Government International Bond 9.5% 15/7/2052	101,816	0.24	USD 180,000	Millicom International Cellular 6.25% 25/3/2029	164,395	0.39
		112,326	0.27	<b>Malaysia</b>			
<b>Gabon</b>				MYR 28,580	Malaysia Government Bond 3.828% 5/7/2034	622,872	1.49
USD 359,000	Gabon Government International Bond 6.625% 6/2/2031	293,146	0.70	MYR 3,820	Malaysia Government Bond 4.065% 15/6/2050	80,614	0.19
<b>Ghana</b>						703,486	1.68
USD 256,000	Ghana Government International Bond 6.375% 11/2/2027	98,276	0.23	<b>Mexico</b>			
USD 553,000	Ghana Government International Bond 8.875% 7/5/2042	205,301	0.49	MXN 61,082	Mexican Bonos 7.5% 3/6/2027	306,613	0.73
		303,577	0.72	MXN 104,593	Mexican Bonos 7.75% 29/5/2031	520,555	1.24
<b>Hungary</b>				MXN 204,339	Mexican Bonos 7.75% 23/11/2034	997,303	2.38
HUF 104,410,000	Hungary Government Bond 1% 26/11/2025	227,612	0.54	MXN 119,126	Mexican Bonos 8% 7/12/2023	631,649	1.51
HUF 93,150,000	Hungary Government Bond 3% 26/6/2024	230,718	0.55	USD 200,000	Mexico Government International Bond 2.659% 24/5/2031	161,600	0.39
HUF 173,030,000	Hungary Government Bond 4% 28/4/2051	272,503	0.65	USD 267,000	Mexico Government International Bond 4.15% 28/3/2027	258,590	0.62
HUF 74,510,000	Hungary Government Bond 5.5% 24/6/2025	183,659	0.44	USD 200,000	Mexico Government International Bond 4.4% 12/2/2052	151,600	0.36
HUF 218,480,000	Hungary Government Bond 6% 24/11/2023*	580,363	1.39	USD 200,000	Mexico Government International Bond 4.5% 31/1/2050	156,857	0.37
EUR 348,000	Hungary Government International Bond 5% 22/2/2027	370,150	0.89	USD 200,000	Mexico Government International Bond 5.4% 9/2/2028	200,400	0.48
USD 350,000	Hungary Government International Bond 5.5% 16/6/2034	337,312	0.80	USD 290,000	Mexico Government International Bond 5.75% 12/10/2110*	254,706	0.61
		2,202,317	5.26			3,639,873	8.69

\*All or a portion of this security represents a security on loan.

The notes on pages 986 to 999 form an integral part of these financial statements.

# Sustainable Emerging Markets Blended Bond Fund continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
<b>Mongolia</b>				PLN 996,000	Republic of Poland Government Bond 3.75% 25/5/2027	203,802	0.49
USD 200,000	Mongolia Government International Bond 4.45% 7/7/2031	161,500	0.39	EUR 340,000	Republic of Poland Government International Bond 4.25% 14/2/2043	348,586	0.83
<b>Oman</b>				1,642,419 3.92			
USD 200,000	Oman Government International Bond 5.625% 17/1/2028	196,717	0.47	<b>Qatar</b>			
USD 400,000	Oman Government International Bond 6.5% 8/3/2047	374,500	0.89	USD 552,000	Qatar Government International Bond 4.4% 16/4/2050	497,490	1.19
USD 396,000	Oman Government International Bond 7.375% 28/10/2032	433,207	1.04	<b>Romania</b>			
1,004,424 2.40				RON 655,000	Romania Government Bond 3.25% 24/6/2026	125,501	0.30
<b>Panama</b>				RON 870,000	Romania Government Bond 4.15% 26/1/2028	163,524	0.39
USD 200,000	Panama Government International Bond 4.5% 16/4/2050	150,624	0.36	RON 790,000	Romania Government Bond 6.7% 25/2/2032	159,001	0.38
USD 200,000	Panama Government International Bond 6.4% 14/2/2035	206,750	0.49	USD 142,000	Romanian Government International Bond 3% 14/2/2031	115,464	0.27
USD 308,000	Panama Government International Bond 9.375% 1/4/2029	370,173	0.89	USD 242,000	Romanian Government International Bond 4% 14/2/2051	170,307	0.41
727,547 1.74				733,797 1.75			
<b>Paraguay</b>				<b>Saudi Arabia</b>			
USD 351,000	Paraguay Government International Bond 6.1% 11/8/2044	330,370	0.79	USD 274,000	Saudi Government International Bond 3.45% 2/2/2061	189,720	0.45
<b>Peru</b>				USD 245,000	Saudi Government International Bond 4.875% 18/7/2033	241,938	0.58
PEN 1,180,000	Peru Government Bond 6.15% 12/8/2032	273,174	0.65	USD 510,000	Saudi Government International Bond 5% 18/1/2053	467,287	1.12
PEN 1,035,000	Peru Government Bond 8.2% 12/8/2026	282,176	0.68	898,945 2.15			
USD 553,000	Peruvian Government International Bond 3% 15/1/2034	435,545	1.04	<b>Senegal</b>			
USD 129,000	Peruvian Government International Bond 5.625% 18/11/2050	126,267	0.30	USD 200,000	Senegal Government International Bond 6.25% 23/5/2033	165,750	0.40
1,117,162 2.67				<b>South Africa</b>			
<b>Philippines</b>				USD 351,000	Growthpoint Properties International Pty 5.872% 2/5/2023	349,045	0.84
USD 315,000	Philippine Government International Bond 4.2% 29/3/2047	268,231	0.64	ZAR 8,867,711	Republic of South Africa Government Bond 7% 28/2/2031*	394,073	0.94
USD 305,000	Philippine Government International Bond 5.5% 17/1/2048	309,956	0.74	ZAR 11,681,356	Republic of South Africa Government Bond 8% 31/1/2030	571,432	1.36
578,187 1.38				ZAR 4,267,989	Republic of South Africa Government Bond 8.25% 31/3/2032	200,256	0.48
<b>Poland</b>				ZAR 6,087,964	Republic of South Africa Government Bond 8.5% 31/1/2037	264,663	0.63
PLN 1,135,000	Republic of Poland Government Bond 2.25% 25/10/2024	240,822	0.58	ZAR 4,696,566	Republic of South Africa Government Bond 8.75% 28/2/2048	199,131	0.48
PLN 1,191,000	Republic of Poland Government Bond 2.5% 25/7/2027	230,384	0.55	ZAR 4,330,155	Republic of South Africa Government Bond 8.875% 28/2/2035	200,483	0.48
PLN 1,066,000	Republic of Poland Government Bond 2.75% 25/4/2028	203,062	0.48	ZAR 4,753,974	Republic of South Africa Government Bond 9% 31/1/2040	210,949	0.50
PLN 1,321,000	Republic of Poland Government Bond 2.75% 25/10/2029	239,869	0.57	ZAR 12,000,257	Republic of South Africa Government Bond 10.5% 21/12/2026	693,922	1.66
PLN 837,000	Republic of Poland Government Bond 3.25% 25/7/2025	175,894	0.42				

\*All or a portion of this security represents a security on loan.

# Sustainable Emerging Markets Blended Bond Fund continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 434,000	Republic of South Africa Government International Bond 5.875% 22/6/2030	401,992	0.96	USD 200,000	Republic of South Africa Government International Bond 5.875% 20/4/2032	178,750	0.43
		3,664,696	8.76			641,330	1.53
<b>Sri Lanka</b>				USD 490,000	<b>United Arab Emirates</b> UAE INTERNATIONAL GOVERNMENT BOND 4.951% 7/7/2052*	476,712	1.14
USD 226,000	Sri Lanka Government International Bond 6.75% 18/4/2028	83,055	0.20	<b>United States</b>			
USD 200,000	Sri Lanka Government International Bond 6.85% 3/11/2025	76,059	0.18	USD 680,400	United States Treasury Note/Bond 2.5% 30/4/2024	660,147	1.58
		159,114	0.38	<b>Uruguay</b>			
<b>Sweden</b>				USD 217,210	Uruguay Government International Bond 5.1% 18/6/2050	213,192	0.51
EUR 56,977	East Renewable 13.5% 1/1/2025	18,182	0.04	UYU 3,557,000	Uruguay Government International Bond 8.5% 15/3/2028	86,728	0.21
<b>Turkey</b>							
TRY 532,472	Turkey Government Bond 10.6% 11/2/2026	28,805	0.07				
USD 525,000	Turkey Government International Bond 9.375% 19/1/2033	507,938	1.21	<b>Zambia</b>			
		536,743	1.28	USD 225,000	Zambia Government International Bond 8.5% 14/4/2024	103,814	0.25
<b>Ukraine</b>				Total Bonds		38,141,043	91.08
USD 1,301,000	Ukraine Government International Bond 0% 1/8/2041	360,536	0.86	Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market			
USD 433,000	Ukraine Government International Bond 7.375% 25/9/2034	77,507	0.19				
USD 200,000	Ukraine Government International Bond 7.75% 1/9/2027	37,282	0.09	Total Portfolio		38,141,043	91.08
				Other Net Assets		3,735,015	8.92
				Total Net Assets (USD)		41,876,058	100.00

\* All or a portion of this security represents a security on loan.

## Open Forward Foreign Exchange Contracts as at 28 February 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity(depreciation) date	Unrealised appreciation/ USD
AUD	1,610,833	USD	1,111,475	State Street	14/3/2023	(24,610)
AUD	618,742	USD	431,606	Standard Chartered Bank	14/3/2023	(14,128)
AUD	618,295	USD	428,380	Deutsche Bank	14/3/2023	(11,202)
AUD	308,292	USD	216,559	JP Morgan	14/3/2023	(8,548)
AUD	187,182	USD	129,969	Toronto-Dominion	14/3/2023	(3,673)
AUD	455,313	USD	310,070	Westpac	14/3/2023	(2,859)
BRL	3,566,773	USD	700,503	Bank of America	2/3/2023	(16,186)
BRL	3,360,369	USD	651,207	BNP Paribas	2/3/2023	(6,491)
BRL	1,129,905	USD	216,076	Citigroup	2/3/2023	706
BRL	4,719,186	USD	907,999	HSBC Bank	4/4/2023	(8,590)
CAD	875,033	USD	654,422	BNP Paribas	14/3/2023	(10,586)
CAD	569,006	USD	423,734	Bank of America	14/3/2023	(5,069)
CAD	289,786	USD	217,540	JP Morgan	14/3/2023	(4,321)
CHF	648,982	USD	704,624	RBS	14/3/2023	(9,849)
CHF	197,626	USD	216,100	State Street	14/3/2023	(4,529)
CHF	197,661	USD	214,646	UBS	14/3/2023	(3,038)
CLP	174,523,569	USD	218,586	BNP Paribas	14/3/2023	(8,597)

## Open Forward Foreign Exchange Contracts as at 28 February 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity(depreciation) date	Unrealised appreciation/ USD
CLP	223,638,769	USD	270,412	JP Morgan	14/3/2023	(1,328)
CNH	2,624,178	USD	383,768	Bank of America	14/3/2023	(5,878)
CNH	1,441,031	USD	214,228	UBS	14/3/2023	(6,716)
CNH	1,210,000	USD	175,875	Goldman Sachs	14/3/2023	(1,632)
COP	1,007,627,626	USD	203,679	BNP Paribas	14/3/2023	5,312
COP	4,083,975,608	USD	863,592	Bank of America	14/3/2023	(16,541)
COP	3,058,487,605	USD	642,832	Standard Chartered Bank	14/3/2023	(8,475)
COP	2,034,623,307	USD	423,088	JP Morgan	14/3/2023	(1,090)
COP	1,035,932,047	USD	215,595	Goldman Sachs	14/3/2023	(734)
CZK	28,384,699	USD	1,285,633	Morgan Stanley	14/3/2023	(1,923)
EGP	1,591,291	USD	51,044	Citigroup	27/4/2023	(805)
EUR	20,000	USD	21,558	Royal Bank of Canada	14/3/2023	(268)
EUR	216,990	USD	231,089	HSBC Bank	14/3/2023	(99)
EUR	378,871	USD	412,288	JP Morgan	14/3/2023	(8,973)
EUR	30,000	USD	32,430	Morgan Stanley	14/3/2023	(494)
EUR	498,328	USD	540,994	State Street	15/3/2023	(10,481)
EUR	220,000	USD	238,807	Standard Chartered Bank	14/3/2023	(4,613)

The notes on pages 986 to 999 form an integral part of these financial statements.



# Sustainable Emerging Markets Blended Bond Fund continued

## Open Forward Foreign Exchange Contracts as at 28 February 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity(depreciation) date	Unrealised appreciation/ (depreciation) USD
USD	437,568	AUD	616,388	Citigroup	14/3/2023	21,677
USD	226,663	CZK	4,949,889	UBS	14/3/2023	2,802
USD	434,951	CAD	580,237	Westpac	14/3/2023	8,022
USD	269,067	MXN	5,068,509	HSBC Bank	14/3/2023	(6,858)
				Bank of America	14/3/2023	6,180
USD	325,273	CHF	298,061	HSBC Bank	14/3/2023	(3,244)
USD	318,540	TRY	6,115,174	Goldman Sachs	2/3/2023	10,201
USD	262,465	BRL	1,314,846	BNP Paribas	14/3/2023	1,143
USD	389,519	COP	1,872,514,641	RBS	14/3/2023	374
USD	21,664	EUR	20,000	UBS	14/3/2023	22,821
USD	751,793	ZAR	13,398,430	Goldman Sachs	14/3/2023	(1,986)
USD	436,078	GBP	360,790	JP Morgan	14/3/2023	13,764
USD	535,386	JPY	71,120,665	Citigroup	14/3/2023	(5,429)
USD	130,888	MXN	2,504,024	Citigroup	14/3/2023	12,619
USD	274,503	JPY	35,706,699	Deutsche Bank	14/3/2023	19,918
USD	439,101	JPY	57,153,678	Goldman Sachs	14/3/2023	3,066
USD	86,897	AUD	124,245	Goldman Sachs	14/3/2023	(2,157)
USD	87,743	HUF	32,018,644	Morgan Stanley	14/3/2023	4,940
USD	366,876	EUR	340,000	JP Morgan	14/3/2023	(751)
USD	215,596	GBP	178,184	JP Morgan	14/3/2023	1,855
USD	215,179	EUR	200,395	Bank of America	14/3/2023	(1,390)
USD	428,349	COP	2,071,948,111	Citigroup	2/3/2023	(1,865)
USD	386,268	BRL	2,023,015	Standard		
USD	214,395	CHF	197,336	Chartered Bank	14/3/2023	3,134
				Bank of America	14/3/2023	2,286
USD	129,814	CAD	173,323	UBS	14/3/2023	(999)
USD	55,705	MXN	1,041,600			

## Open Forward Foreign Exchange Contracts as at 28 February 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity(depreciation) date	Unrealised appreciation/ (depreciation) USD
USD	214,753	EUR	199,311	Goldman Sachs	14/3/2023	2,583
USD	10,694	EUR	10,000	ANZ	14/3/2023	48
				Bank of America	14/3/2023	8,644
USD	423,778	AUD	615,266	BNP Paribas	14/3/2023	2,541
USD	211,877	CHF	195,538	State Street	14/3/2023	(2,374)
USD	126,204	MXN	2,361,871	Morgan Stanley	14/3/2023	501
USD	209,969	ZAR	3,850,000	Standard		
USD	2,735,137	THB	95,237,468	Chartered Bank	14/3/2023	36,977
USD	208,018	PLN	931,345	HSBC Bank	14/3/2023	(2,160)
ZAR	3,537,222	USD	208,955	State Street	14/3/2023	(16,504)
ZAR	4,407,222	USD	259,216	HSBC Bank	14/3/2023	(19,432)
ZAR	2,463,828	USD	142,678	Barclays	14/3/2023	(8,628)
ZAR	5,106,877	USD	298,124	JP Morgan	14/3/2023	(20,273)
ZAR	12,035,802	USD	663,185	Morgan Stanley	14/3/2023	(8,350)
ZAR	3,831,412	USD	217,282	Goldman Sachs	14/3/2023	(8,826)
Net unrealised depreciation						(412,330)
<b>CHF Hedged Share Class</b>						
CHF	4,211	USD	4,594	BNY Mellon	15/3/2023	(86)
USD	127	CHF	117	BNY Mellon	15/3/2023	2
Net unrealised depreciation						(84)
<b>EUR Hedged Share Class</b>						
EUR	9,636,986	USD	10,391,996	BNY Mellon	15/3/2023	(132,474)
USD	323,864	EUR	302,831	BNY Mellon	15/3/2023	1,473
Net unrealised depreciation						(131,001)
Total net unrealised depreciation						(543,415)

## Open Exchange Traded Futures Contracts as at 28 February 2023

Number of contracts	Currency	Contract/ Description	Expiration date	Unrealised appreciation/ (depreciation) USD
4	EUR	Euro Bund	March 2023	(37,145)
(10)	EUR	Euro Schatz	March 2023	10,690
(3)	JPY	Japanese 10 Year Bond (OSE)	March 2023	9,371
1	USD	US Treasury 10 Year Note (CBT)	June 2023	69
2	USD	US Ultra Bond (CBT)	June 2023	(4,906)
(2)	USD	US Treasury 2 Year Note (CBT)	June 2023	172
(5)	USD	US Treasury 5 Year Note (CBT)	June 2023	94
Total				(21,655)

## Swaps as at 28 February 2023

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
CDS	USD 1,000,000	Fund receives default protection on ITRAXX.ASIA.XJ.IG.38.V1; and pays Fixed 1%	Bank of America	20/12/2027	2,179	6,072
CDS	USD 495,000	Fund receives default protection on Brazilian Government International Bond; and pays Fixed 1%	BNP Paribas	20/12/2027	(3,202)	26,485
CDS	USD 270,500	Fund provides default protection on CDX.NA.HY.39.V1; and receives Fixed 5%	Goldman Sachs	20/12/2027	747	(4,092)
CDS	USD 330,000	Fund receives default protection on Brazilian Government International Bond; and pays Fixed 1%	Goldman Sachs	20/12/2027	(2,358)	17,656

The notes on pages 986 to 999 form an integral part of these financial statements.



# Sustainable Emerging Markets Blended Bond Fund continued

## Swaps as at 28 February 2023

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
CDS	EUR 333,351	Fund receives default protection on ITRAXX.XO.38.V1; and pays Fixed 5%	Goldman Sachs	20/12/2027	4,177	(12,033)
CDS	USD 214,667	Fund receives default protection on Republic of South Africa Government Bond; and pays Fixed 1%	Goldman Sachs	20/12/2027	373	13,602
CDS	USD 313,771	Fund receives default protection on Turkey Government International Bond; and pays Fixed 1%	Goldman Sachs	20/12/2027	(13,456)	54,063
CDS	USD 260,000	Fund receives default protection on Turkey Government International Bond; and pays Fixed 1%	Goldman Sachs	20/12/2027	(241)	44,799
CDS	USD 261,610	Fund receives default protection on CDX.EM.38.V1; and pays Fixed 1%	JP Morgan	20/12/2027	(8,117)	14,854
CDS	USD 1,019,295	Fund receives default protection on CDX.EM.38.V1; and pays Fixed 1%	Morgan Stanley	20/12/2027	(23,110)	57,873
IRS	BRL 9,036,293	Fund receives Fixed 13.9%; and pays Floating BRL BROIS 1 Day	Bank of America	1/4/2024	12,733	12,732
IRS	MXN 11,920,000	Fund receives Fixed 9.84%; and pays Floating MXN MXIBTIE 1 Month	Bank of America	27/1/2025	(10,677)	(10,677)
IRS	GBP 457,363	Fund receives Fixed 4.208%; and pays Floating GBP SONIA 1 Day	Bank of America	15/2/2025	(2,565)	(4,192)
IRS	MXN 5,250,000	Fund receives Fixed 8.5%; and pays Floating MXN MXIBTIE 1 Month	Bank of America	24/1/2028	(8,295)	(8,295)
IRS	MXN 11,478,323	Fund receives Fixed 6.12%; and pays Floating MXN MXIBTIE 1 Month	Bank of America	7/4/2028	(78,186)	(78,186)
IRS	HUF 93,842,835	Fund receives Floating HUF BUBOR 6 Month; and pays Fixed 9.023%	Bank of America	15/3/2033	(13,648)	(13,648)
IRS	MYR 4,695,832	Fund receives Fixed 2.06%; and pays Floating MYR KLIB3M 3 Month	Goldman Sachs	22/5/2025	(34,740)	(34,740)
IRS	MYR 1,120,384	Fund receives Fixed 2.19%; and pays Floating MYR KLIB3M 3 Month	Goldman Sachs	22/5/2030	(26,206)	(26,206)
Total					(204,592)	56,067

CDS: Credit Default Swaps

IRS: Interest Rate Swaps

## Purchased Options as at 28 February 2023

Number of contracts	Call/ Put	Description	Counterparty	Strike Price	Expiration date	Unrealised depreciation USD	Market Value USD
1,050,000	Call	OTC EUR/CHF	UBS	EUR 1.05	31/5/2023	(1,256)	393
1,050,000	Put	OTC EUR/CHF	UBS	EUR 0.95	31/5/2023	(6,917)	2,122
Total						(8,173)	2,515

## Written Options as at 28 February 2023

Number of contracts	Call/ Put	Description	Counterparty	Strike Price	Expiration date	Unrealised appreciation USD	Market Value USD
(690,000)	Put	OTC USD/THB	JP Morgan	USD 34.1	31/5/2023	11,313	(6,392)
(830,000)	Put	OTC USD/TWD	JP Morgan	USD 29.85	31/5/2023	9,725	(6,206)
(1,050,000)	Call	OTC EUR/CHF	UBS	EUR 1	31/5/2023	2,556	(8,066)
Total						23,594	(20,664)

# Sustainable Emerging Markets Bond Fund

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
<b>Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market</b>							
<b>BONDS</b>							
<b>Argentina</b>				<b>Cayman Islands</b>			
USD 6,338,733	Argentine Republic Government International Bond 0.5% 9/7/2030	2,066,427	0.55	USD 1,820,000	DP World Crescent 3.75% 30/1/2030	1,688,050	0.45
USD 1,041,147	Argentine Republic Government International Bond 1% 9/7/2029	325,619	0.09	USD 440,000	DP World Salaam 6% 1/1/2172	438,346	0.12
USD 13,421,105	Argentine Republic Government International Bond 1.5% 9/7/2035	3,838,436	1.03	USD 2,980,000	Gaci First Investment 5% 13/10/2027*	2,957,650	0.79
USD 8,912,228	Argentine Republic Government International Bond 1.5% 9/7/2046	2,594,127	0.69	USD 1,020,000	MAF Sukuk 4.638% 14/5/2029*	1,000,082	0.27
USD 11,287,863	Argentine Republic Government International Bond 3.875% 9/1/2038	3,960,516	1.06	USD 5,450,000	Sharjah Sukuk Program 3.234% 23/10/2029	4,812,704	1.29
		12,785,125	3.42	USD 920,000	Sharjah Sukuk Program 3.854% 3/4/2026*	878,849	0.23
						11,775,681	3.15
<b>Austria</b>				<b>Chile</b>			
USD 1,190,000	Klabn Austria 3.2% 12/1/2031	952,000	0.26	USD 560,000	Banco de Credito e Inversiones 3.5% 12/10/2027*	518,942	0.14
USD 970,000	Klabn Austria 7% 3/4/2049	947,622	0.25	USD 500,000	Cencosud 4.375% 17/7/2027*	468,879	0.13
		1,899,622	0.51	USD 5,620,000	Chile Government International Bond 2.55% 27/1/2032*	4,608,976	1.23
<b>Bahrain</b>				USD 4,430,000	Chile Government International Bond 2.55% 27/7/2033*	3,486,465	0.93
USD 1,160,000	Bahrain Government International Bond 5.45% 16/9/2032	1,051,250	0.28	USD 1,190,000	Chile Government International Bond 3.125% 21/1/2026	1,135,956	0.30
USD 2,400,000	Bahrain Government International Bond 6% 19/9/2044	1,920,000	0.52	USD 1,630,000	Chile Government International Bond 3.25% 21/9/2071	1,004,716	0.27
USD 3,963,000	Bahrain Government International Bond 6.75% 20/9/2029	3,972,907	1.06	USD 1,155,000	Chile Government International Bond 3.5% 31/1/2034	986,832	0.27
		6,944,157	1.86	USD 1,230,000	Chile Government International Bond 3.5% 25/1/2050	888,820	0.24
<b>Benin</b>				USD 415,000	Empresa de Transporte de Pasajeros Metro 3.65% 7/5/2030	373,566	0.10
EUR 3,034,000	Benin Government International Bond 4.95% 22/1/2035	2,353,373	0.63	USD 555,000	Empresa de Transporte de Pasajeros Metro 4.7% 7/5/2050	476,164	0.13
<b>Brazil</b>				USD 320,000	Nacional del Cobre de Chile 3% 30/9/2029	279,338	0.07
USD 3,120,000	Brazilian Government International Bond 3.875% 12/6/2030	2,691,437	0.72			14,228,654	3.81
USD 653,000	Brazilian Government International Bond 4.25% 7/1/2025	640,591	0.17	<b>Colombia</b>			
USD 1,498,000	Brazilian Government International Bond 4.625% 13/1/2028	1,429,103	0.38	USD 4,705,000	Colombia Government International Bond 3% 30/1/2030	3,532,279	0.95
USD 225,000	Brazilian Government International Bond 4.75% 14/1/2050	161,951	0.05	USD 1,920,000	Colombia Government International Bond 3.25% 22/4/2032	1,357,920	0.36
USD 3,365,000	Brazilian Government International Bond 5% 27/1/2045	2,586,120	0.69	USD 963,000	Colombia Government International Bond 3.875% 25/4/2027	855,792	0.23
		7,509,202	2.01	USD 4,260,000	Colombia Government International Bond 4.125% 22/2/2042	2,602,860	0.70
<b>Bulgaria</b>				USD 3,808,000	Colombia Government International Bond 5% 15/6/2045	2,494,268	0.67
EUR 695,000	Bulgaria Government International Bond 4.5% 27/1/2033	717,440	0.19	USD 2,080,000	Colombia Government International Bond 5.2% 15/5/2049	1,371,984	0.37
				USD 5,135,000	Colombia Government International Bond 5.625% 26/2/2044	3,684,362	0.98
				USD 1,310,000	Colombia Government International Bond 6.125% 18/1/2041	1,022,828	0.27

\*All or a portion of this security represents a security on loan.

The notes on pages 986 to 999 form an integral part of these financial statements.

# Sustainable Emerging Markets Bond Fund continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 2,445,000	Colombia Government International Bond 7.5% 2/2/2034	2,314,804	0.62	USD 9,120,388	Ecuador Government International Bond 2.5% 31/7/2035	3,282,336	0.88
COP 2,614,300,000	Colombian TES 7% 30/6/2032	371,866	0.10	USD 4,151,739	Ecuador Government International Bond 5.5% 31/7/2030	2,046,548	0.55
		19,608,963	5.25			6,192,266	1.66
	<b>Costa Rica</b>				<b>Egypt</b>		
USD 718,000	Costa Rica Government International Bond 4.375% 30/4/2025	691,100	0.18	USD 2,940,000	Egypt Government International Bond 5.25% 6/10/2025*	2,550,450	0.68
USD 383,000	Costa Rica Government International Bond 5.625% 30/4/2043	317,727	0.09	USD 3,060,000	Egypt Government International Bond 7.3% 30/9/2033	2,088,450	0.56
USD 975,000	Costa Rica Government International Bond 7% 4/4/2044*	931,922	0.25	USD 1,695,000	Egypt Government International Bond 7.5% 16/2/2061	1,004,287	0.27
USD 1,092,000	Costa Rica Government International Bond 7.158% 12/3/2045*	1,056,650	0.28	USD 2,137,000	Egypt Government International Bond 7.6% 1/3/2029	1,690,901	0.45
USD 320,000	Instituto Costarricense de Electricidad 6.375% 15/5/2043*	256,350	0.07	USD 3,308,000	Egypt Government International Bond 7.625% 29/5/2032*	2,358,257	0.63
		3,253,749	0.87	USD 1,088,000	Egypt Government International Bond 7.903% 21/2/2048	663,680	0.18
	<b>Cote d'Ivoire (Ivory Coast)</b>			USD 550,000	Egypt Government International Bond 8.15% 20/11/2059	338,938	0.09
EUR 3,030,000	Ivory Coast Government International Bond 4.875% 30/1/2032	2,481,810	0.67	USD 1,054,000	Egypt Government International Bond 8.7% 1/3/2049	682,465	0.18
USD 587,991	Ivory Coast Government International Bond 5.75% 31/12/2032	536,190	0.14	USD 1,168,000	Egypt Government International Bond 8.875% 29/5/2050	760,660	0.21
USD 1,982,000	Ivory Coast Government International Bond 6.125% 15/6/2033	1,721,863	0.46			12,138,088	3.25
EUR 517,000	Ivory Coast Government International Bond 6.625% 22/3/2048	386,330	0.10		<b>El Salvador</b>		
		5,126,193	1.37	USD 1,925,000	El Salvador Government International Bond 6.375% 18/1/2027	1,023,445	0.28
	<b>Dominican Republic</b>			USD 1,058,000	El Salvador Government International Bond 7.65% 15/6/2035	493,843	0.13
USD 2,425,000	Dominican Republic International Bond 4.5% 30/1/2030	2,086,949	0.56	USD 1,207,000	El Salvador Government International Bond 8.625% 28/2/2029	607,444	0.16
USD 3,440,000	Dominican Republic International Bond 4.875% 23/9/2032	2,882,754	0.77			2,124,732	0.57
USD 1,640,000	Dominican Republic International Bond 5.3% 21/1/2041	1,285,206	0.34		<b>Gabon</b>		
USD 1,661,000	Dominican Republic International Bond 6% 19/7/2028	1,603,376	0.43	USD 2,852,000	Gabon Government International Bond 6.625% 6/2/2031*	2,328,836	0.62
USD 1,910,000	Dominican Republic International Bond 6% 22/2/2033	1,732,485	0.46	USD 1,705,000	Gabon Government International Bond 6.95% 16/6/2025	1,643,194	0.44
USD 1,450,000	Dominican Republic International Bond 6.4% 5/6/2049	1,218,000	0.33			3,972,030	1.06
USD 560,000	Dominican Republic International Bond 6.5% 15/2/2048	476,202	0.13		<b>Georgia</b>		
USD 736,000	Dominican Republic International Bond 6.85% 27/1/2045	657,224	0.18	USD 3,120,000	Georgian Railway 4% 17/6/2028	2,745,600	0.73
		11,942,196	3.20		<b>Ghana</b>		
	<b>Ecuador</b>			USD 3,540,000	Ghana Government International Bond 6.375% 11/2/2027	1,358,971	0.36
USD 2,690,521	Ecuador Government International Bond 1.5% 31/7/2040	863,382	0.23	USD 1,515,000	Ghana Government International Bond 7.875% 26/3/2027*	602,212	0.16
				USD 1,795,000	Ghana Government International Bond 7.875% 11/2/2035	682,100	0.18
				USD 2,036,000	Ghana Government International Bond 8.125% 18/1/2026*	829,670	0.22
				USD 2,040,000	Ghana Government International Bond 8.125% 26/3/2032	762,450	0.21
				USD 2,540,000	Ghana Government International Bond 8.625% 7/4/2034	965,200	0.26

\*All or a portion of this security represents a security on loan.

# Sustainable Emerging Markets Bond Fund continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 1,772,000	Ghana Government International Bond 8.627% 16/6/2049	653,425	0.18	USD 205,000	Indonesia Government International Bond 4.55% 11/1/2028	201,284	0.05
USD 605,000	Ghana Government International Bond 8.75% 11/3/2061	223,094	0.06	USD 852,000	Indonesia Government International Bond 4.75% 8/1/2026*	847,740	0.23
USD 1,434,000	Ghana Government International Bond 8.95% 26/3/2051	537,750	0.14	USD 300,000	Indonesia Government International Bond 4.75% 18/7/2047	280,125	0.08
		6,614,872	1.77	USD 2,504,000	Indonesia Government International Bond 5.25% 17/1/2042*	2,472,068	0.66
				USD 346,000	Indonesia Government International Bond 5.25% 8/1/2047	337,783	0.09
				USD 440,000	Perusahaan Penerbit SBSN Indonesia III 4.4% 6/6/2027	432,300	0.12
						15,627,074	4.19
	<b>Guatemala</b>				<b>International</b>		
USD 1,090,000	Guatemala Government Bond 4.375% 5/6/2027	1,033,791	0.28	EUR 1,905,000	Banque Ouest Africaine de Developpement 2.75% 22/1/2033*	1,540,579	0.41
USD 340,000	Guatemala Government Bond 4.5% 3/5/2026*	326,990	0.09		<b>Jamaica</b>		
USD 224,000	Guatemala Government Bond 5.375% 24/4/2032	213,937	0.06	USD 1,908,000	Jamaica Government International Bond 6.75% 28/4/2028*	2,004,850	0.53
USD 650,000	Guatemala Government Bond 6.125% 1/6/2050	618,194	0.16	USD 316,000	Jamaica Government International Bond 7.875% 28/7/2045	370,051	0.10
		2,192,912	0.59	USD 1,077,000	Jamaica Government International Bond 8% 15/3/2039	1,298,862	0.35
						3,673,763	0.98
	<b>Hungary</b>				<b>Jordan</b>		
USD 4,736,000	Hungary Government International Bond 2.125% 22/9/2031	3,646,720	0.98	USD 1,824,000	Jordan Government International Bond 5.75% 31/1/2027	1,778,724	0.48
USD 610,000	Hungary Government International Bond 3.125% 21/9/2051	375,150	0.10	USD 2,226,000	Jordan Government International Bond 5.85% 7/7/2030*	2,020,095	0.54
USD 3,695,000	Hungary Government International Bond 5.25% 16/6/2029	3,614,172	0.97	USD 423,000	Jordan Government International Bond 7.375% 10/10/2047	373,121	0.10
USD 620,000	Hungary Government International Bond 5.5% 16/6/2034	597,525	0.16			4,171,940	1.12
USD 1,690,000	Hungary Government International Bond 6.125% 22/5/2028	1,721,687	0.46				
USD 1,130,000	Hungary Government International Bond 6.75% 25/9/2052	1,161,057	0.31				
USD 1,244,000	Hungary Government International Bond 7.625% 29/3/2041	1,404,165	0.37				
		12,520,476	3.35				
	<b>Indonesia</b>				<b>Kazakhstan</b>		
EUR 3,524,000	Indonesia Government International Bond 1.3% 23/3/2034	2,732,972	0.73	USD 830,000	Development Bank of Kazakhstan JSC 5.75% 12/5/2025*	835,042	0.22
USD 2,400,000	Indonesia Government International Bond 3.55% 31/3/2032	2,157,617	0.58	USD 496,000	Kazakhstan Government International Bond 4.875% 14/10/2044	449,230	0.12
EUR 2,040,000	Indonesia Government International Bond 3.75% 14/6/2028	2,129,938	0.57			1,284,272	0.34
USD 1,010,000	Indonesia Government International Bond 3.85% 18/7/2027	967,075	0.26		<b>Kenya</b>		
USD 1,025,000	Indonesia Government International Bond 4.125% 15/1/2025	1,008,984	0.27	USD 905,000	Republic of Kenya Government International Bond 6.875% 24/6/2024	855,723	0.23
USD 2,350,000	Indonesia Government International Bond 4.35% 11/1/2048*	2,059,188	0.55	USD 1,820,000	Republic of Kenya Government International Bond 7% 22/5/2027*	1,644,825	0.44
				USD 962,000	Republic of Kenya Government International Bond 8% 22/5/2032*	829,725	0.22

\*All or a portion of this security represents a security on loan.

The notes on pages 986 to 999 form an integral part of these financial statements.

# Sustainable Emerging Markets Bond Fund continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 1,570,000	Republic of Kenya Government International Bond 8.25% 28/2/2048*	1,208,900	0.33	USD 4,271,000	Panama Government International Bond 3.16% 23/1/2030	3,671,127	0.98
		4,539,173	1.22	USD 4,074,000	Panama Government International Bond 3.875% 17/3/2028	3,820,689	1.02
	<b>Mauritius</b>			USD 2,400,000	Panama Government International Bond 4.3% 29/4/2053	1,734,294	0.46
USD 1,030,000	Greenko Wind Projects Mauritius 5.5% 6/4/2025	973,955	0.26	USD 910,000	Panama Government International Bond 4.5% 15/5/2047	702,267	0.19
	<b>Mexico</b>			USD 880,000	Panama Government International Bond 4.5% 16/4/2050	662,743	0.18
EUR 4,973,000	Mexico Government International Bond 2.25% 12/8/2036	3,696,251	0.99	USD 1,180,000	Panama Government International Bond 4.5% 1/4/2056	867,209	0.23
USD 3,440,000	Mexico Government International Bond 3.5% 12/2/2034	2,798,671	0.75			15,023,778	4.02
USD 800,000	Mexico Government International Bond 4.4% 12/2/2052	606,400	0.16		<b>Paraguay</b>		
USD 2,890,000	Mexico Government International Bond 4.5% 22/4/2029	2,746,945	0.73	USD 652,000	Paraguay Government International Bond 4.7% 27/3/2027	626,579	0.17
USD 1,660,000	Mexico Government International Bond 4.6% 23/1/2046	1,330,615	0.36	USD 1,394,000	Paraguay Government International Bond 4.95% 28/4/2031	1,312,956	0.35
USD 2,235,000	Mexico Government International Bond 4.75% 27/4/2032*	2,085,037	0.56	USD 360,000	Paraguay Government International Bond 5% 15/4/2026	351,242	0.10
USD 750,000	Mexico Government International Bond 5.4% 9/2/2028	751,500	0.20	USD 540,000	Paraguay Government International Bond 5.4% 30/3/2050	452,232	0.12
USD 1,004,000	Mexico Government International Bond 5.75% 12/10/2110	881,811	0.24			2,743,009	0.74
USD 1,375,000	Mexico Government International Bond 6.35% 9/2/2035	1,410,062	0.38		<b>Peru</b>		
		16,307,292	4.37	USD 1,765,000	Financiera de Desarrollo 2.4% 28/9/2027	1,511,722	0.40
	<b>Mongolia</b>			USD 214,000	Financiera de Desarrollo 4.75% 15/7/2025	207,415	0.06
USD 1,657,000	Mongolia Government International Bond 5.125% 7/4/2026*	1,520,298	0.41	USD 2,585,000	Peruvian Government International Bond 2.783% 23/1/2031	2,131,164	0.57
	<b>Morocco</b>			USD 5,914,000	Peruvian Government International Bond 3% 15/1/2034	4,657,896	1.25
USD 916,000	Morocco Government International Bond 3% 15/12/2032*	698,450	0.19	USD 1,149,000	Peruvian Government International Bond 3.23% 28/7/2121	666,690	0.18
USD 1,170,000	Morocco Government International Bond 4% 15/12/2050	754,650	0.20	USD 1,060,000	Peruvian Government International Bond 4.125% 25/8/2027	1,025,977	0.27
		1,453,100	0.39	USD 1,056,000	Peruvian Government International Bond 6.55% 14/3/2037*	1,125,123	0.30
	<b>Namibia</b>					11,325,987	3.03
USD 646,000	Namibia International Bonds 5.25% 29/10/2025	612,066	0.16		<b>Philippines</b>		
	<b>Oman</b>			USD 1,771,000	Philippine Government International Bond 3% 1/2/2028	1,633,747	0.44
USD 2,289,000	Oman Government International Bond 5.375% 8/3/2027	2,251,684	0.60	USD 2,160,000	Philippine Government International Bond 3.556% 29/9/2032	1,922,400	0.52
USD 2,890,000	Oman Government International Bond 5.625% 17/1/2028	2,842,553	0.76	USD 977,000	Philippine Government International Bond 3.7% 1/3/2041	790,149	0.21
USD 4,181,000	Oman Government International Bond 6.5% 8/3/2047*	3,914,461	1.05				
USD 2,337,000	Oman Government International Bond 6.75% 17/1/2048	2,249,363	0.60				
USD 1,160,000	Oman Government International Bond 7% 25/1/2051*	1,148,400	0.31				
		12,406,461	3.32				
	<b>Panama</b>						
USD 4,790,000	Panama Government International Bond 2.252% 29/9/2032*	3,565,449	0.96				

\*All or a portion of this security represents a security on loan.

The notes on pages 986 to 999 form an integral part of these financial statements.

# Sustainable Emerging Markets Bond Fund continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 205,000	Philippine Government International Bond 3.7% 2/2/2042	164,769	0.04	USD 1,436,000	<b>Rwanda</b> Rwanda International Government Bond 5.5% 9/8/2031*	1,092,089	0.29
USD 300,000	Philippine Government International Bond 4.2% 21/1/2024	297,562	0.08		<b>Saudi Arabia</b>		
		4,808,627	1.29	USD 3,315,000	Saudi Government International Bond 2.25% 2/2/2033	2,636,063	0.70
	<b>Poland</b>			USD 2,930,000	Saudi Government International Bond 2.75% 3/2/2032*	2,527,125	0.68
USD 1,962,000	Republic of Poland Government International Bond 3.25% 6/4/2026	1,862,595	0.50	USD 1,380,000	Saudi Government International Bond 3.25% 22/10/2030	1,243,694	0.33
USD 1,291,000	Republic of Poland Government International Bond 4% 22/1/2024	1,275,011	0.34	USD 1,385,000	Saudi Government International Bond 3.45% 2/2/2061	958,984	0.26
EUR 790,000	Republic of Poland Government International Bond 4.25% 14/2/2043	809,949	0.22	USD 2,910,000	Saudi Government International Bond 3.75% 21/1/2055*	2,196,017	0.59
USD 2,455,000	Republic of Poland Government International Bond 5.5% 16/11/2027*	2,514,239	0.67	USD 810,000	Saudi Government International Bond 4.625% 4/10/2047	710,864	0.19
USD 1,075,000	Republic of Poland Government International Bond 5.75% 16/11/2032	1,127,473	0.30	USD 1,094,000	Saudi Government International Bond 4.875% 18/7/2033	1,080,325	0.29
		7,589,267	2.03	USD 390,000	Saudi Government International Bond 5% 17/4/2049	359,775	0.10
	<b>Qatar</b>			USD 1,490,000	Saudi Government International Bond 5% 18/1/2053	1,365,213	0.36
USD 3,653,000	Qatar Government International Bond 3.75% 16/4/2030	3,477,857	0.93			13,078,060	3.50
USD 986,000	Qatar Government International Bond 4.4% 16/4/2050	888,633	0.24		<b>Senegal</b>		
USD 4,798,000	Qatar Government International Bond 4.817% 14/3/2049*	4,574,581	1.22	EUR 940,000	Senegal Government International Bond 4.75% 13/3/2028	854,900	0.23
		8,941,071	2.39	USD 2,251,000	Senegal Government International Bond 6.25% 23/5/2033*	1,865,516	0.50
	<b>Romania</b>			USD 1,890,000	Senegal Government International Bond 6.75% 13/3/2048	1,334,812	0.36
EUR 2,573,000	Romanian Government International Bond 2% 14/4/2033	1,832,637	0.49			4,055,228	1.09
USD 2,176,000	Romanian Government International Bond 3% 27/2/2027	1,954,320	0.52		<b>Serbia</b>		
USD 1,430,000	Romanian Government International Bond 3% 14/2/2031*	1,162,769	0.31	EUR 2,590,000	Serbia International Bond 1% 23/9/2028	2,086,613	0.56
USD 1,090,000	Romanian Government International Bond 3.625% 27/3/2032	902,656	0.24	USD 515,000	Serbia International Bond 6.25% 26/5/2028	515,966	0.14
USD 2,200,000	Romanian Government International Bond 5.125% 15/6/2048*	1,848,000	0.49			2,602,579	0.70
USD 2,080,000	Romanian Government International Bond 5.25% 25/11/2027*	2,018,900	0.54		<b>South Africa</b>		
USD 940,000	Romanian Government International Bond 6% 25/5/2034	920,613	0.25	USD 790,000	Growthpoint Properties International Pty 5.872% 2/5/2023*	785,599	0.21
USD 1,004,000	Romanian Government International Bond 6.625% 17/2/2028	1,027,845	0.28	USD 3,030,000	Republic of South Africa Government International Bond 4.3% 12/10/2028*	2,696,700	0.72
USD 1,644,000	Romanian Government International Bond 7.125% 17/1/2033	1,729,282	0.46	USD 1,520,000	Republic of South Africa Government International Bond 4.665% 17/1/2024	1,500,445	0.40
USD 1,368,000	Romanian Government International Bond 7.625% 17/1/2053	1,479,218	0.40	USD 3,500,000	Republic of South Africa Government International Bond 4.85% 30/9/2029*	3,093,125	0.83
		14,876,240	3.98	USD 3,380,000	Republic of South Africa Government International Bond 5.65% 27/9/2047	2,458,950	0.66
				USD 2,813,000	Republic of South Africa Government International Bond 5.75% 30/9/2049	2,042,941	0.55

\* All or a portion of this security represents a security on loan.

The notes on pages 986 to 999 form an integral part of these financial statements.

# Sustainable Emerging Markets Bond Fund continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 814,000	Republic of South Africa Government International Bond 7.3% 20/4/2052	703,402	0.19	USD 510,000	Abu Dhabi Crude Oil Pipeline 4.6% 2/11/2047	466,923	0.13
USD 1,485,000	Transnet SOC 8.25% 6/2/2028	1,490,569	0.40	USD 2,400,000	Abu Dhabi Government International Bond 1.7% 2/3/2031	1,968,000	0.53
		14,771,731	3.96	USD 1,830,000	Abu Dhabi Government International Bond 3.125% 30/9/2049	1,331,325	0.36
	<b>Sri Lanka</b>			USD 1,705,000	Abu Dhabi Government International Bond 3.875% 16/4/2050	1,417,281	0.38
USD 2,071,000	Sri Lanka Government International Bond 6.125% 3/6/2025	792,489	0.21	USD 460,000	Emirate of Dubai Government International Bonds 5.25% 30/1/2043	422,532	0.11
USD 2,137,000	Sri Lanka Government International Bond 6.2% 11/5/2027	783,969	0.21	USD 1,090,000	MDGH GMTN RSC 3% 19/4/2024*	1,062,750	0.28
USD 1,046,000	Sri Lanka Government International Bond 7.55% 28/3/2030	384,266	0.10	USD 1,215,000	MDGH GMTN RSC 3.375% 28/3/2032*	1,083,490	0.29
		1,960,724	0.52	USD 1,535,000	UAE INTERNATIONAL GOVERNMENT BOND 4.951% 7/7/2052*	1,493,375	0.40
	<b>Sweden</b>					10,435,176	2.80
EUR 80,907	East Renewable 13.5% 1/1/2025	25,818	0.01		<b>Uruguay</b>		
	<b>Trinidad and Tobago</b>			USD 2,549,027	Uruguay Government International Bond 4.125% 20/11/2045	2,308,144	0.62
USD 200,000	Trinidad Generation UnLtd 5.25% 4/11/2027	194,143	0.05	USD 2,522,200	Uruguay Government International Bond 4.375% 23/1/2031*	2,461,667	0.66
	<b>Turkey</b>			USD 1,387,973	Uruguay Government International Bond 4.975% 20/4/2055	1,331,760	0.35
USD 1,025,000	Turkey Government International Bond 5.75% 11/5/2047	693,156	0.19	USD 3,386,113	Uruguay Government International Bond 5.1% 18/6/2050	3,323,470	0.89
	<b>Ukraine</b>					9,425,041	2.52
USD 549,000	NAK Naftogaz Ukraine via Kondor Finance 7.625% 8/11/2026	112,545	0.03	USD 323,000	Zambia Government International Bond 0% 20/9/2022***	139,420	0.04
USD 1,960,000	NPC Ukrenergo 6.875% 9/11/2028	348,081	0.09	USD 600,000	Zambia Government International Bond 8.5% 14/4/2024	276,837	0.07
USD 7,129,000	Ukraine Government International Bond 0% 1/8/2041	1,975,606	0.53	USD 475,000	Zambia Government International Bond 8.97% 30/7/2027	213,750	0.06
USD 2,247,000	Ukraine Government International Bond 6.876% 21/5/2031	395,472	0.10			630,007	0.17
USD 2,300,000	Ukraine Government International Bond 7.253% 15/3/2035	402,684	0.11	Total Bonds		340,332,917	91.12
USD 1,170,000	Ukraine Government International Bond 7.375% 25/9/2034	209,430	0.06	Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market		340,332,917	91.12
USD 1,483,000	Ukraine Government International Bond 7.75% 1/9/2025	312,372	0.08	Total Portfolio		340,332,917	91.12
USD 1,019,000	Ukraine Government International Bond 7.75% 1/9/2026	193,949	0.05	Other Net Assets		33,181,035	8.88
USD 2,990,000	Ukraine Government International Bond 7.75% 1/9/2027	557,358	0.15	Total Net Assets (USD)		373,513,952	100.00
USD 4,012,000	Ukraine Government International Bond 7.75% 1/9/2029	773,624	0.21				
USD 73,500	Ukraximbank Via Biz Finance 9.75% 22/1/2025	24,761	0.01				
		5,305,882	1.42				
	<b>United Arab Emirates</b>						
USD 1,220,000	Abu Dhabi Commercial Bank 4.5% 14/9/2027	1,189,500	0.32				

\*All or a portion of this security represents a security on loan.

\*\*\*This security is in default, see Note 2(b)

# Sustainable Emerging Markets Bond Fund continued

## Open Forward Foreign Exchange Contracts as at 28 February 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity(depreciation) date	Unrealised appreciation/ USD
BRL	14,826,287	USD	2,911,835	Bank of America	2/3/2023	(67,281)
BRL	6,585,971	USD	1,268,079	BNP Paribas	2/3/2023	(4,503)
BRL	19,700,000	USD	3,780,609	Goldman Sachs	2/3/2023	(992)
BRL	41,112,258	USD	7,910,235	HSBC Bank	4/4/2023	(74,834)
BRL	8,280,000	USD	1,585,814	Barclays	4/4/2023	(7,766)
CLP	977,614,100	USD	1,135,150	Morgan Stanley	14/3/2023	41,127
COP	17,957,350,000	USD	3,759,127	Morgan Stanley	14/3/2023	(34,620)
COP	9,198,870,000	USD	1,900,593	Bank of America	14/3/2023	7,331
EUR	280,000	USD	305,280	BNY Mellon	14/3/2023	(7,215)
EUR	190,000	USD	206,428	Morgan Stanley	14/3/2023	(4,170)
EUR	70,000	USD	74,968	JP Morgan	14/3/2023	(452)
GBP	90,000	USD	108,659	UBS	14/3/2023	618
HUF	681,050,000	USD	1,887,634	Morgan Stanley	14/3/2023	24,584
JPY	484,339,000	USD	3,737,445	Bank of America	14/3/2023	(185,147)
JPY	64,892,340	USD	491,557	BNP Paribas	14/3/2023	(15,616)
MXN	45,551,324	USD	2,332,377	Morgan Stanley	14/3/2023	147,393
MXN	73,680,000	USD	3,888,668	UBS	14/3/2023	122,399
MXN	73,500,000	USD	3,868,165	JP Morgan	14/3/2023	133,104
PLN	12,166,694	USD	2,717,145	JP Morgan	14/3/2023	28,530
PLN	4,313,306	USD	963,617	Goldman Sachs	14/3/2023	9,772
PLN	8,410,000	USD	1,883,490	BNP Paribas	14/3/2023	14,407
USD	1,794,236	HUF	681,049,000	Morgan Stanley	14/3/2023	(117,979)
USD	2,178,336	PLN	9,646,100	UBS	14/3/2023	1,487
USD	17,954,834	EUR	16,844,955	Barclays	14/3/2023	23,054
USD	2,562,729	COP	12,751,371,020	Goldman Sachs	14/3/2023	(82,014)
USD	1,438,431	EUR	1,340,000	Morgan Stanley	14/3/2023	11,976
USD	1,564,582	EUR	1,480,000	BNY Mellon	14/3/2023	(10,907)
USD	11,006,317	MXN	209,395,700	Goldman Sachs	14/3/2023	(392,980)
USD	752,816	EUR	690,000	Royal Bank of Canada	14/3/2023	18,297
USD	5,520,703	TRY	111,468,516	UBS	25/5/2023	(83,945)
USD	268,555	TRY	5,443,569	HSBC Bank	25/5/2023	(5,148)
USD	1,133,118	COP	5,205,975,800	BNP Paribas	14/3/2023	53,355

## Open Forward Foreign Exchange Contracts as at 28 February 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity(depreciation) date	Unrealised appreciation/ USD
USD	1,362,327	MXN	25,571,694	UBS	14/3/2023	(29,771)
USD	389,273	ZAR	6,707,394	UBS	14/3/2023	24,342
USD	1,531,399	EUR	1,420,000	HSBC Bank	14/3/2023	19,782
USD	1,232,525	CLP	977,614,100	Bank of America	14/3/2023	56,247
USD	379,593	COP	1,874,430,000	BNY Mellon	14/3/2023	(9,180)
ZAR	101,289,610	USD	5,977,093	Morgan Stanley	14/3/2023	(466,207)
ZAR	12,678,196	USD	727,394	UBS	14/3/2023	(37,608)
ZAR	8,232,450	USD	460,019	Barclays	14/3/2023	(12,114)
ZAR	6,914,862	USD	375,488	RBS	14/3/2023	730
Net unrealised depreciation						(911,914)
<b>AUD Hedged Share Class</b>						
AUD	6,856	USD	4,789	BNY Mellon	15/3/2023	(162)
USD	152	AUD	221	BNY Mellon	15/3/2023	3
Net unrealised depreciation						(159)
<b>CHF Hedged Share Class</b>						
CHF	24,299,272	USD	26,507,051	BNY Mellon	15/3/2023	(489,348)
USD	905,803	CHF	836,704	BNY Mellon	15/3/2023	9,937
Net unrealised depreciation						(479,411)
<b>EUR Hedged Share Class</b>						
EUR	315,435,489	USD	340,118,902	BNY Mellon	15/3/2023	(4,306,756)
USD	11,930,983	EUR	11,173,420	BNY Mellon	15/3/2023	35,874
Net unrealised depreciation						(4,270,882)
<b>GBP Hedged Share Class</b>						
GBP	4,290	USD	5,198	BNY Mellon	15/3/2023	11
USD	122	GBP	101	BNY Mellon	15/3/2023	-
Net unrealised appreciation						11
<b>SGD Hedged Share Class</b>						
SGD	5,015	USD	3,795	BNY Mellon	15/3/2023	(71)
USD	124	SGD	165	BNY Mellon	15/3/2023	1
Net unrealised depreciation						(70)
Total net unrealised depreciation						(5,662,425)

## Open Exchange Traded Futures Contracts as at 28 February 2023

Number of contracts	Currency	Contract/ Description	Expiration date	Unrealised appreciation USD
(37)	EUR	Euro BUXL	March 2023	408,198
(62)	USD	US Long Bond (CBT)	June 2023	118,187
(9)	USD	US Treasury 10 Year Note (CBT)	June 2023	5,977
(117)	USD	US Ultra Bond (CBT)	June 2023	286,102
Total				818,464

## Swaps as at 28 February 2023

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
CDS	USD 4,750,000	Fund receives default protection on Brazilian Government International Bond; and pays Fixed 1%	Goldman Sachs	20/12/2027	(33,936)	254,146
CDS	USD 1,921,190	Fund receives default protection on Republic of South Africa Government Bond; and pays Fixed 1%	Goldman Sachs	20/12/2027	3,341	121,734
CDS	USD 2,654,000	Fund receives default protection on Turkey Government International Bond; and pays Fixed 1%	Goldman Sachs	20/12/2027	(113,814)	457,289

The notes on pages 986 to 999 form an integral part of these financial statements.



# Sustainable Emerging Markets Bond Fund continued

## Swaps as at 28 February 2023

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
CDS	USD 8,248,000	Fund receives default protection on Turkey Government International Bond; and pays Fixed 1%	Goldman Sachs	20/12/2027	(353,706)	1,421,145
CDS	USD 4,416,000	Fund receives default protection on Colombia Government International Bond; and pays Fixed 1%	Morgan Stanley	20/12/2027	14,304	334,419
CDS	USD 2,642,000	Fund receives default protection on Saudi Government International Bond; and pays Fixed 1%	Morgan Stanley	20/12/2027	12,260	(42,072)
Total					(471,551)	2,546,661

CDS: Credit Default Swap

# Sustainable Emerging Markets Corporate Bond Fund

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
<b>Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market</b>				USD 1,044,000	Empresa Nacional de Telecomunicaciones 3.05% 14/9/2032*	807,795	1.28
<b>BONDS</b>				USD 227,000	Empresa Nacional de Telecomunicaciones 4.75% 1/8/2026	219,357	0.35
<b>Argentina</b>				USD 1,132,000	Empresa Nacional del Petroleo 3.45% 16/9/2031	936,699	1.49
USD 759,473	YPF 9% 12/2/2026*	749,314	1.19	USD 613,000	Interchile 4.5% 30/6/2056	493,465	0.78
<b>Austria</b>				USD 593,000	Inversiones CMPC 3% 6/4/2031	491,063	0.78
USD 832,000	Klabin Austria 3.2% 12/1/2031*	665,600	1.06	USD 320,000	Nacional del Cobre de Chile 5.125% 2/2/2033	311,372	0.50
USD 200,000	Klabin Austria 7% 3/4/2049	195,386	0.31				
USD 834,000	Suzano Austria 5% 15/1/2030	769,215	1.22				
				5,401,482 8.58			
				<b>Colombia</b>			
				USD 568,000	Banco Davivienda 6.65% 22/10/2171	433,162	0.69
<b>Bermuda</b>				USD 623,000	Banco de Bogota 4.375% 3/8/2027	569,005	0.90
USD 888,000	Star Energy Geothermal Darajat II / Star Energy Geothermal Salak 4.85% 14/10/2038	767,170	1.22	USD 163,000	Ecopetrol 4.125% 16/1/2025	156,299	0.25
<b>Brazil</b>				USD 801,000	Ecopetrol 4.625% 2/11/2031	597,746	0.95
USD 1,198,000	Banco do Brasil 4.875% 11/1/2029*	1,115,332	1.77	USD 393,000	Ecopetrol 5.875% 18/9/2023	391,624	0.62
<b>British Virgin Islands</b>				USD 166,000	Ecopetrol 5.875% 28/5/2045	110,598	0.18
USD 824,000	Central American Bottling / CBC Bottling Holdco SL / Beliv Holdco SL 5.25% 27/4/2029*	760,140	1.21	USD 802,000	Ecopetrol 5.875% 2/11/2051	517,290	0.82
USD 679,000	Gold Fields Orogen BVI 5.125% 15/5/2024	669,536	1.06	USD 359,000	Geopark 5.5% 17/1/2027	304,875	0.49
USD 762,963	Star Energy Geothermal Wayang Windu 6.75% 24/4/2033*	739,540	1.17	USD 1,427,000	Interconexion Electrica 3.825% 26/11/2033	1,165,444	1.85
				4,246,043 6.75			
				<b>Hong Kong</b>			
				USD 947,000	Lenovo 3.421% 2/11/2030	773,207	1.23
<b>Cayman Islands</b>				USD 200,000	Vanke Real Estate Hong Kong 3.5% 12/11/2029	167,005	0.26
USD 1,048,000	Aldar Sukuk No 2 3.875% 22/10/2029	977,789	1.55	USD 200,000	Yanlord Land HK 5.125% 20/5/2026	175,068	0.28
USD 229,000	Baidu 4.375% 29/3/2028*	217,614	0.34	1,115,280 1.77			
USD 200,000	Country Garden 4.8% 6/8/2030	110,500	0.18	<b>Indonesia</b>			
USD 636,000	Dar Al-Arkan Sukuk 7.75% 7/2/2026*	643,144	1.02	USD 663,000	Freeport Indonesia 4.763% 14/4/2027	638,937	1.02
USD 280,000	DP World Crescent 3.875% 18/7/2029	262,015	0.42	USD 207,000	Freeport Indonesia 5.315% 14/4/2032	191,734	0.30
USD 455,000	DP World Salaam 6% 1/1/2172	453,289	0.72	USD 1,073,000	Indofood CBP Sukses Makmur 3.398% 9/6/2031	879,860	1.40
USD 800,000	Gaci First Investment 4.875% 14/2/2035	761,896	1.21	USD 431,000	Indofood CBP Sukses Makmur 4.745% 9/6/2051	318,940	0.51
USD 1,023,000	IHS 5.625% 29/11/2026	875,972	1.39	2,029,471 3.23			
USD 485,000	Liberty Costa Rica Senior Secured Finance 10.875% 15/1/2031	460,750	0.73	<b>Isle of Man</b>			
USD 200,000	Longfor 3.95% 16/9/2029	155,908	0.25	USD 1,099,000	AngloGold Ashanti 3.375% 1/11/2028*	958,402	1.52
USD 500,000	MAF Global 6.375% 20/9/2171	489,053	0.78	USD 653,000	AngloGold Ashanti 3.75% 1/10/2030	557,848	0.89
USD 787,000	QNB Finance 1.375% 26/1/2026	702,053	1.11	1,516,250 2.41			
USD 703,000	Yuzhou 8.3% 27/5/2025	93,147	0.15	<b>Israel</b>			
<b>Chile</b>				USD 928,000	Bank Hapoalim 3.255% 21/1/2032	797,751	1.27
USD 674,000	Banco de Credito e Inversiones 3.5% 12/10/2027	624,584	0.99	USD 907,000	Bank Leumi Le-Israel 3.275% 29/1/2031	800,144	1.27
USD 1,130,000	CAP 3.9% 27/4/2031	895,613	1.42	USD 265,000	Bank Leumi Le-Israel 7.129% 18/7/2033	266,196	0.42
USD 809,000	Embotelladora Andina 3.95% 21/1/2050*	621,534	0.99				

\*All or a portion of this security represents a security on loan.

The notes on pages 986 to 999 form an integral part of these financial statements.

# Sustainable Emerging Markets Corporate Bond Fund continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 505,729	Energean Israel Finance 4.5% 30/3/2024	493,086	0.79	USD 225,000	Teva Pharmaceutical Finance Netherlands III 4.75% 9/5/2027	204,190	0.33
USD 401,589	Energean Israel Finance 4.875% 30/3/2026	372,976	0.59	USD 200,000	Teva Pharmaceutical Finance Netherlands III 7.125% 31/1/2025	202,600	0.32
USD 693,000	Mizrahi Tefahot Bank 3.077% 7/4/2031*	610,706	0.97			4,049,625	6.43
		3,340,859	5.31		<b>Panama</b>		
	<b>Luxembourg</b>			USD 1,202,000	AES Panama Generation 4.375% 31/5/2030	1,053,252	1.67
USD 817,000	CSN Resources 4.625% 10/6/2031	644,221	1.03	USD 645,000	Banco General 4.125% 7/8/2027*	613,040	0.98
USD 600,000	MHP Lux 6.25% 19/9/2029	291,375	0.46	USD 692,000	Cable Onda 4.5% 30/1/2030	567,873	0.90
USD 180,000	Millicom International Cellular 5.125% 15/1/2028	159,490	0.25			2,234,165	3.55
USD 554,400	Millicom International Cellular 6.25% 25/3/2029	506,338	0.81		<b>Paraguay</b>		
		1,601,424	2.55	USD 310,000	Banco Continental SAECA 2.75% 10/12/2025	274,691	0.44
	<b>Mauritius</b>			USD 788,000	Telefonica Celular del Paraguay 5.875% 15/4/2027	718,361	1.14
USD 903,430	Greenko Power II 4.3% 13/12/2028*	768,904	1.22			993,052	1.58
	<b>Mexico</b>				<b>Peru</b>		
USD 380,000	Banco Mercantil del Norte 6.625% 24/1/2172	329,060	0.52	USD 863,000	Banco de Credito del Peru 3.25% 30/9/2031	762,836	1.21
USD 533,000	Banco Mercantil del Norte 7.5% 27/9/2171	497,244	0.79	USD 975,000	InRetail Consumer 3.25% 22/3/2028	824,358	1.31
USD 535,000	Banco Mercantil del Norte 7.625% 6/10/2171	508,049	0.81	USD 906,000	Minsur 4.5% 28/10/2031	772,908	1.23
USD 232,000	BBVA Bancomer 5.125% 18/1/2033	209,256	0.34			2,360,102	3.75
USD 1,409,000	BBVA Bancomer 5.875% 13/9/2034*	1,309,958	2.08		<b>South Africa</b>		
USD 886,000	Cemex 5.125% 8/9/2171	810,690	1.29	USD 856,000	Growthpoint Properties International Pty 5.872% 2/5/2023	851,232	1.35
USD 703,000	Cibanco Ibm / PLA Administradora Industrial S de RL de 4.962% 18/7/2029	649,948	1.03	USD 660,000	Transnet SOC 8.25% 6/2/2028	662,475	1.06
USD 817,000	Grupo Bimbo 5.95% 17/7/2171	817,071	1.30			1,513,707	2.41
USD 457,928	Grupo Posadas 5% 30/12/2027	367,704	0.59		<b>Turkey</b>		
USD 354,000	Grupo Televisa SAB 5% 13/5/2045	307,591	0.49	USD 1,019,000	Türkiye Sise ve Cam Fabrikalari 6.95% 14/3/2026	979,264	1.56
USD 833,000	Industrias Penoles 4.15% 12/9/2029*	757,905	1.20		<b>United Arab Emirates</b>		
USD 1,068,000	Inmobiliaria Vesta 3.625% 13/5/2031	885,722	1.41	USD 780,000	Abu Dhabi Commercial Bank 4.5% 14/9/2027	760,500	1.21
USD 1,124,000	Metalsa S A P I De 3.75% 4/5/2031*	864,547	1.37	USD 323,000	DP World /United Arab Emirates 4.7% 30/9/2049	278,262	0.45
USD 800,000	Nemak 3.625% 28/6/2031	604,587	0.96	USD 351,000	Emirates NBD Bank 5.625% 21/10/2027	358,459	0.57
USD 738,000	Orbia Advance 5.5% 15/1/2048*	609,983	0.97	USD 1,130,000	National Central Cooling 2.5% 21/10/2027	1,001,465	1.59
		9,529,315	15.15			2,398,686	3.82
	<b>Netherlands</b>				<b>United Kingdom</b>		
USD 927,000	Arcos Dorados 6.125% 27/5/2029	885,748	1.41	USD 833,000	Bidvest UK 3.625% 23/9/2026	743,676	1.18
USD 390,000	Braskem Netherlands Finance 4.5% 31/1/2030	329,589	0.52		<b>United States</b>		
USD 435,000	Braskem Netherlands Finance 7.25% 13/2/2033	424,669	0.67	USD 1,640,000	MercadoLibre 3.125% 14/1/2031	1,254,272	1.99
USD 938,000	Equate Petrochemical 2.625% 28/4/2028	822,851	1.31	USD 248,000	SierraCol Energy Andina 6% 15/6/2028	196,091	0.31
USD 862,000	Prosus 3.061% 13/7/2031	662,456	1.05	USD 1,138,000	Stillwater Mining 4.5% 16/11/2029	938,574	1.49
USD 396,000	Prosus 4.85% 6/7/2027	373,022	0.59			2,388,937	3.79
USD 200,000	Prosus 4.987% 19/1/2052	144,500	0.23			59,844,605	95.10
					<b>Total Bonds</b>		
					<b>Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market</b>		
						59,844,605	95.10

\*All or a portion of this security represents a security on loan.

The notes on pages 986 to 999 form an integral part of these financial statements.

# Sustainable Emerging Markets Corporate Bond Fund continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets
<b>Other Transferable Securities</b>			
<b>BONDS</b>			
	<b>Bermuda</b>		
USD 274,708	DGL2 8.25% 30/9/2022******	-	0.00
Total Bonds		-	0.00
Total Other Transferable Securities		-	0.00
Total Portfolio		59,844,605	95.10
Other Net Assets		3,084,776	4.90
Total Net Assets (USD)		62,929,381	100.00

\*\*Security subject to a fair value adjustment as detailed in Note 2(j).

\*\*\*\*This security is in default, see Note 2(b)

## Open Forward Foreign Exchange Contracts as at 28 February 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ depreciation (USD)
<b>CHF Hedged Share Class</b>						
CHF	2,482,517	USD	2,703,776	BNY Mellon	15/3/2023	(45,703)
USD	73,600	CHF	67,994	BNY Mellon	15/3/2023	798
Net unrealised depreciation						(44,905)
<b>EUR Hedged Share Class</b>						
EUR	30,502,798	USD	32,891,761	BNY Mellon	15/3/2023	(418,528)
USD	4,334,358	EUR	4,055,250	BNY Mellon	15/3/2023	17,178
Net unrealised depreciation						(401,350)

## Open Forward Foreign Exchange Contracts as at 28 February 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ depreciation (USD)
<b>SEK Hedged Share Class</b>						
SEK	207,571	USD	20,018	BNY Mellon	15/3/2023	(81)
USD	882	SEK	9,189	BNY Mellon	15/3/2023	1
Net unrealised depreciation						(80)
Total net unrealised depreciation						(446,335)

## Open Exchange Traded Futures Contracts as at 28 February 2023

Number of contracts	Currency	Contract/ Description	Expiration date	Unrealised appreciation (USD)
(5)	USD	US Treasury 10 Year Note (CBT)	June 2023	3,320
(4)	USD	US Ultra 10 Year Note	June 2023	953
Total				4,273

## Swaps as at 28 February 2023

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised depreciation (USD)	Market Value (USD)
CDS	USD 6,579,707	Fund receives default protection on Brazilian Government International Bond; and pays Fixed 1%	Goldman Sachs	20/12/2027	(1,182)	352,043
CDS	USD 4,132,990	Fund receives default protection on Colombia Government International Bond; and pays Fixed 1%	Goldman Sachs	20/12/2027	(7,491)	312,987
Total					(8,673)	665,030

CDS: Credit Default Swap

The notes on pages 986 to 999 form an integral part of these financial statements.

# Sustainable Emerging Markets Local Currency Bond Fund

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
<b>Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market</b>				CNY 3,590,000	China Government Bond 3.72% 12/4/2051	554,655	0.13
				CNY 11,170,000	China Government Bond 3.81% 14/9/2050	1,750,423	0.41
						10,056,938	2.38
<b>BONDS</b>							
<b>Brazil</b>					<b>Colombia</b>		
BRL 466,880	Brazil Letras do Tesouro Nacional 0% 1/1/2024	8,071,095	1.91	USD 4,000,000	Colombia Government International Bond 3.125% 15/4/2031	2,893,510	0.69
BRL 190,940	Brazil Letras do Tesouro Nacional 0% 1/7/2024	3,116,562	0.74	USD 680,000	Colombia Government International Bond 7.5% 2/2/2034	643,790	0.15
BRL 110,470	Brazil Letras do Tesouro Nacional 0% 1/7/2025	1,605,045	0.38	COP 2,311,600,000	Colombian TES 6% 28/4/2028	364,934	0.09
BRL 499,380	Brazil Letras do Tesouro Nacional 0% 1/1/2026	6,797,956	1.61	COP 4,628,000,000	Colombian TES 6.25% 26/11/2025	829,991	0.20
BRL 307,860	Brazil Notas do Tesouro Nacional Serie F 10% 1/1/2025	5,735,992	1.36	COP 79,701,900,000	Colombian TES 7% 26/3/2031	11,755,829	2.78
BRL 499,190	Brazil Notas do Tesouro Nacional Serie F 10% 1/1/2027	8,802,009	2.08	COP 5,104,800,000	Colombian TES 7% 26/3/2031	757,302	0.18
BRL 593,180	Brazil Notas do Tesouro Nacional Serie F 10% 1/1/2029	9,998,619	2.37	COP 13,065,800,000	Colombian TES 7% 30/6/2032	1,858,517	0.44
BRL 395,810	Brazil Notas do Tesouro Nacional Serie F 10% 1/1/2031	6,568,099	1.56	COP 11,813,200,000	Colombian TES 7.25% 18/10/2034	1,619,701	0.38
BRL 48,540	Brazil Notas do Tesouro Nacional Serie F 10% 1/1/2033	784,130	0.19	COP 5,437,500,000	Colombian TES 7.25% 26/10/2050	638,826	0.15
		51,479,507	12.20	COP 13,548,600,000	Colombian TES 7.5% 26/8/2026	2,436,502	0.58
<b>Chile</b>				COP 14,933,000,000	Colombian TES 7.75% 18/9/2030	2,362,336	0.56
CLP 4,175,000,000	Bonos de la Tesoreria de la Republica en pesos 2.3% 1/10/2028	4,211,021	1.00	COP 27,407,400,000	Colombian TES 9.25% 28/5/2042	4,111,666	0.97
CLP 2,625,000,000	Bonos de la Tesoreria de la Republica en pesos 4.5% 1/3/2026	2,997,772	0.71			30,272,904	7.17
CLP 375,000,000	Bonos de la Tesoreria de la Republica en pesos 5% 1/10/2028	439,329	0.10	<b>Czech Republic</b>			
USD 2,640,000	Chile Government International Bond 2.55% 27/1/2032	2,165,071	0.51	CZK 65,070,000	Czech Republic Government Bond 0% 12/12/2024	2,663,931	0.63
USD 1,021,000	Chile Government International Bond 4.34% 7/3/2042	872,401	0.21	CZK 19,410,000	Czech Republic Government Bond 0.05% 29/11/2029	633,431	0.15
		10,685,594	2.53	CZK 76,740,000	Czech Republic Government Bond 0.25% 10/2/2027	2,874,115	0.68
<b>China</b>				CZK 246,250,000	Czech Republic Government Bond 0.45% 25/10/2023	10,710,606	2.54
CNY 4,810,000	China Government Bond 2.68% 21/5/2030	684,556	0.16	CZK 70,650,000	Czech Republic Government Bond 0.95% 15/5/2030	2,433,723	0.58
CNY 6,500,000	China Government Bond 2.85% 4/6/2027	941,550	0.22	CZK 59,140,000	Czech Republic Government Bond 1% 26/6/2026	2,340,472	0.55
CNY 22,710,000	China Government Bond 3.02% 22/10/2025	3,315,484	0.79	CZK 97,300,000	Czech Republic Government Bond 1.2% 13/3/2031	3,318,085	0.78
CNY 5,660,000	China Government Bond 3.02% 27/5/2031	826,030	0.20	CZK 34,300,000	Czech Republic Government Bond 1.25% 14/2/2025	1,431,050	0.34
CNY 7,850,000	China Government Bond 3.13% 21/11/2029	1,156,083	0.27	CZK 105,470,000	Czech Republic Government Bond 1.75% 23/6/2032	3,677,320	0.87
CNY 70,000	China Government Bond 3.25% 22/11/2028	10,393	0.00	CZK 98,890,000	Czech Republic Government Bond 2% 13/10/2033	3,415,945	0.81
CNY 4,710,000	China Government Bond 3.27% 19/11/2030	702,861	0.17	CZK 35,340,000	Czech Republic Government Bond 2.4% 17/9/2025	1,488,068	0.35
CNY 770,000	China Government Bond 3.29% 23/5/2029	114,903	0.03	CZK 33,700,000	Czech Republic Government Bond 2.5% 25/8/2028	1,340,713	0.32
				CZK 78,540,000	Czech Republic Government Bond 2.75% 23/7/2029	3,121,168	0.74
				CZK 31,870,000	Czech Republic Government Bond 4.2% 4/12/2036	1,348,807	0.32

The notes on pages 986 to 999 form an integral part of these financial statements.

# Sustainable Emerging Markets Local Currency Bond Fund

continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
CZK 145,420,000	Czech Republic Government Bond 5.7% 25/5/2024	6,578,416	1.56	IDR 26,906,000,000	Indonesia Treasury Bond 6.5% 15/2/2031	1,738,207	0.41
CZK 26,460,000	Czech Republic Government Bond 6% 26/2/2026	1,220,154	0.29	IDR 27,780,000,000	Indonesia Treasury Bond 7% 15/5/2027	1,855,877	0.44
		48,596,004	11.51	IDR 27,678,000,000	Indonesia Treasury Bond 7% 15/9/2030	1,845,741	0.44
	<b>Dominican Republic</b>			IDR 33,153,000,000	Indonesia Treasury Bond 7% 15/2/2033	2,192,946	0.52
USD 1,425,000	Dominican Republic International Bond 5.5% 22/2/2029 <sup>†</sup>	1,323,462	0.31	IDR 24,506,000,000	Indonesia Treasury Bond 7.5% 15/8/2032	1,679,264	0.40
DOP 32,700,000	Dominican Republic International Bond 13.625% 3/2/2033	665,257	0.16	IDR 11,559,000,000	Indonesia Treasury Bond 7.5% 15/5/2038	789,791	0.19
		1,988,719	0.47	IDR 12,673,000,000	Indonesia Treasury Bond 8.25% 15/6/2032	911,862	0.22
	<b>Egypt</b>			IDR 59,580,000,000	Indonesia Treasury Bond 8.25% 15/5/2036	4,312,591	1.02
EGP 12,239,000	Egypt Government Bond 14.82% 6/7/2031	307,442	0.07	IDR 37,420,000,000	Indonesia Treasury Bond 8.375% 15/9/2026	2,598,543	0.62
	<b>Ghana</b>			IDR 36,572,000,000	Indonesia Treasury Bond 8.375% 15/3/2034	2,655,966	0.63
GHS 13,710,000	Ghana Treasury Note 17.6% 20/2/2023 <sup>***</sup>	1,075,342	0.26	IDR 12,316,000,000	Indonesia Treasury Bond 8.375% 15/4/2039	909,825	0.21
GHS 2,900,000	Republic of Ghana Government Bonds 20.75% 6/3/2023	226,529	0.05	IDR 15,957,000,000	Indonesia Treasury Bond 8.75% 15/5/2031	1,176,109	0.28
		1,301,871	0.31	IDR 24,275,000,000	Indonesia Treasury Bond 9% 15/3/2029	1,780,758	0.42
	<b>Hungary</b>			IDR 18,017,000,000	Indonesia Treasury Bond 9.5% 15/7/2031	1,380,516	0.33
HUF 427,300,000	Hungary Government Bond 1% 26/11/2025	931,506	0.22	IDR 19,310,000,000	Indonesia Treasury Bond 10.5% 15/8/2030	1,541,634	0.36
HUF 505,060,000	Hungary Government Bond 1.5% 22/4/2026	1,091,108	0.26	IDR 45,667,000,000	Indonesia Treasury Bond 11% 15/9/2025	3,323,248	0.79
HUF 216,210,000	Hungary Government Bond 1.5% 26/8/2026 <sup>†</sup>	455,217	0.11			40,199,066	9.53
HUF 1,302,290,000	Hungary Government Bond 2.5% 24/10/2024 <sup>†</sup>	3,110,398	0.73		<b>Malaysia</b>		
HUF 867,430,000	Hungary Government Bond 2.75% 22/12/2026	1,887,446	0.45	MYR 76,550	Malaysia Government Bond 2.632% 15/4/2031	1,554,036	0.37
HUF 458,640,000	Hungary Government Bond 3% 26/6/2024 <sup>†</sup>	1,135,981	0.27	MYR 69,570	Malaysia Government Bond 3.502% 31/5/2027	1,542,562	0.36
HUF 483,540,000	Hungary Government Bond 3% 27/10/2027 <sup>†</sup>	1,032,664	0.24	MYR 102,850	Malaysia Government Bond 3.582% 15/7/2032	2,229,478	0.53
HUF 2,462,660,000	Hungary Government Bond 3% 21/8/2030 <sup>†</sup>	4,892,117	1.16	MYR 202,820	Malaysia Government Bond 3.733% 15/6/2028	4,519,688	1.07
HUF 258,590,000	Hungary Government Bond 3.25% 22/10/2031	502,552	0.12	MYR 68,160	Malaysia Government Bond 3.757% 22/5/2040	1,432,316	0.34
HUF 749,760,000	Hungary Government Bond 4% 28/4/2051	1,180,791	0.28	MYR 99,620	Malaysia Government Bond 3.828% 5/7/2034	2,171,116	0.51
HUF 594,280,000	Hungary Government Bond 5.5% 24/6/2025 <sup>†</sup>	1,464,834	0.35	MYR 147,790	Malaysia Government Bond 3.844% 15/4/2033	3,243,986	0.77
HUF 750,780,000	Hungary Government Bond 6.75% 22/10/2028	1,892,756	0.45	MYR 109,570	Malaysia Government Bond 3.885% 15/8/2029	2,450,229	0.58
EUR 640,000	Hungary Government International Bond 1.75% 5/6/2035	461,624	0.11	MYR 112,470	Malaysia Government Bond 3.892% 15/3/2027	2,530,619	0.60
USD 2,237,000	Hungary Government International Bond 6.25% 22/9/2032	2,277,546	0.54	MYR 63,870	Malaysia Government Bond 3.899% 16/11/2027	1,438,238	0.34
		22,316,540	5.29	MYR 52,680	Malaysia Government Bond 3.9% 30/11/2026	1,188,607	0.28
	<b>Indonesia</b>			MYR 116,920	Malaysia Government Bond 3.955% 15/9/2025	2,639,995	0.63
IDR 25,553,000,000	Indonesia Treasury Bond 5.5% 15/4/2026	1,631,412	0.39				
IDR 42,077,000,000	Indonesia Treasury Bond 6.125% 15/5/2028	2,712,187	0.64				
IDR 81,022,000,000	Indonesia Treasury Bond 6.375% 15/4/2032	5,162,589	1.22				

<sup>†</sup>All or a portion of this security represents a security on loan.

<sup>\*\*\*</sup>This security is in default, see Note 2(b)

The notes on pages 986 to 999 form an integral part of these financial statements.

# Sustainable Emerging Markets Local Currency Bond Fund

continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
MYR 71,430	Malaysia Government Bond 4.065% 15/6/2050	1,507,399	0.36	PLN 15,943,000	Republic of Poland Government Bond 2.75% 25/4/2028	3,036,979	0.72
MYR 59,320	Malaysia Government Bond 4.232% 30/6/2031	1,350,321	0.32	PLN 26,037,000	Republic of Poland Government Bond 2.75% 25/10/2029	4,727,832	1.12
MYR 114,540	Malaysia Government Bond 4.392% 15/4/2026	2,618,799	0.62	PLN 7,161,000	Republic of Poland Government Bond 3.25% 25/7/2025	1,504,868	0.36
MYR 35,560	Malaysia Government Bond 4.498% 15/4/2030	827,096	0.20	PLN 7,310,000	Republic of Poland Government Bond 3.75% 25/5/2027	1,495,777	0.35
MYR 32,640	Malaysia Government Bond 4.696% 15/10/2042	774,999	0.18	EUR 885,000	Republic of Poland Government International Bond 4.25% 14/2/2043	907,348	0.22
MYR 43,310	Malaysia Government Bond 4.736% 15/3/2046	1,015,317	0.24			23,285,686	5.52
MYR 55,080	Malaysia Government Bond 4.762% 7/4/2037	1,303,515	0.31		<b>Romania</b>		
MYR 48,930	Malaysia Government Bond 4.893% 8/6/2038	1,181,413	0.28	RON 6,665,000	Romania Government Bond 3.25% 24/6/2026	1,277,042	0.30
		37,519,729	8.89	RON 6,135,000	Romania Government Bond 3.65% 28/7/2025	1,232,792	0.29
	<b>Mexico</b>			RON 5,800,000	Romania Government Bond 3.65% 24/9/2031 <sup>†</sup>	946,836	0.23
MXN 394,644	Mexican Bonos 5.5% 4/3/2027	1,836,937	0.44	RON 3,465,000	Romania Government Bond 4.15% 24/10/2030	604,050	0.14
MXN 1,060,280	Mexican Bonos 5.75% 5/3/2026	5,101,586	1.21	RON 6,850,000	Romania Government Bond 4.25% 28/4/2036	1,051,366	0.25
MXN 1,078,152	Mexican Bonos 7.5% 3/6/2027	5,411,989	1.28	RON 12,750,000	Romania Government Bond 4.75% 11/10/2034	2,121,110	0.50
MXN 239,358	Mexican Bonos 7.5% 26/5/2033	1,151,411	0.27	RON 4,065,000	Romania Government Bond 4.85% 25/7/2029	759,752	0.18
MXN 1,442,932	Mexican Bonos 7.75% 29/5/2031	7,181,415	1.71	RON 5,130,000	Romania Government Bond 5% 12/2/2029	974,033	0.23
MXN 573,765	Mexican Bonos 7.75% 23/11/2034	2,800,335	0.66	RON 7,320,000	Romania Government Bond 5.8% 26/7/2027 <sup>†</sup>	1,494,441	0.36
MXN 560,377	Mexican Bonos 7.75% 13/11/2042	2,625,019	0.62	RON 8,580,000	Romania Government Bond 6.7% 25/2/2032	1,726,872	0.41
MXN 312,446	Mexican Bonos 8% 7/12/2023	1,656,703	0.39	EUR 762,000	Romanian Government International Bond 2.75% 26/2/2026 <sup>†</sup>	761,953	0.18
MXN 690,758	Mexican Bonos 8% 5/9/2024	3,590,955	0.85	EUR 622,000	Romanian Government International Bond 3.624% 26/5/2030	554,110	0.13
MXN 659,160	Mexican Bonos 8% 7/11/2047	3,154,871	0.75	USD 2,202,000	Romanian Government International Bond 7.125% 17/1/2033	2,316,229	0.55
MXN 323,074	Mexican Bonos 8% 31/7/2053	1,536,392	0.36			15,820,586	3.75
MXN 965,713	Mexican Bonos 8.5% 31/5/2029	5,039,300	1.20		<b>Serbia</b>		
MXN 810,256	Mexican Bonos 8.5% 18/11/2038	4,130,100	0.98	EUR 2,106,000	Serbia International Bond 1% 23/9/2028	1,696,682	0.40
MXN 529,175	Mexican Bonos 10% 5/12/2024	2,834,878	0.67	USD 750,000	Serbia International Bond 6.25% 26/5/2028 <sup>†</sup>	751,406	0.18
MXN 256,944	Mexican Bonos 10% 20/11/2036	1,484,979	0.35			2,448,088	0.58
		49,536,870	11.74				
	<b>Peru</b>						
PEN 17,568,000	Peruvian Government International Bond 6.35% 12/8/2028	4,358,542	1.03				
PEN 18,732,000	Peruvian Government International Bond 6.95% 12/8/2031	4,637,652	1.10				
PEN 8,943,000	Peruvian Government International Bond 8.2% 12/8/2026	2,438,166	0.58				
		11,434,360	2.71				
	<b>Poland</b>				<b>South Africa</b>		
PLN 15,920,000	Republic of Poland Government Bond 0.25% 25/10/2026	2,890,594	0.68	ZAR 29,384,424	Republic of South Africa Government Bond 6.25% 31/3/2036	1,062,379	0.25
PLN 8,967,000	Republic of Poland Government Bond 1.25% 25/10/2030	1,403,620	0.33	ZAR 30,845,650	Republic of South Africa Government Bond 6.5% 28/2/2041 <sup>†</sup>	1,057,062	0.25
PLN 6,266,000	Republic of Poland Government Bond 1.75% 25/4/2032	965,967	0.23	ZAR 211,651,902	Republic of South Africa Government Bond 7% 28/2/2031	9,405,614	2.23
PLN 14,068,000	Republic of Poland Government Bond 2.5% 25/7/2026	2,819,372	0.67	ZAR 113,476,036	Republic of South Africa Government Bond 8% 31/1/2030	5,551,053	1.32
PLN 18,266,000	Republic of Poland Government Bond 2.5% 25/7/2027	3,533,329	0.84				

<sup>†</sup>All or a portion of this security represents a security on loan.

The notes on pages 986 to 999 form an integral part of these financial statements.

# Sustainable Emerging Markets Local Currency Bond Fund

continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
ZAR 144,588,328	Republic of South Africa Government Bond 8.25% 31/3/2032*	6,784,154	1.61	EUR 569,778	Sweden East Renewable 13.5% 1/1/2025	181,823	0.05
ZAR 104,325,733	Republic of South Africa Government Bond 8.5% 31/1/2037	4,535,374	1.07	UAH 15,985,000	Ukraine Ukraine Government International Bond 16% 24/5/2023	436,737	0.10
ZAR 69,392,854	Republic of South Africa Government Bond 8.75% 31/1/2044	2,944,472	0.70	UYU 47,757,000	Uruguay Uruguay Government International Bond 8.5% 15/3/2028*	1,164,429	0.28
ZAR 104,001,398	Republic of South Africa Government Bond 8.75% 28/2/2048*	4,409,594	1.04		<b>Total Bonds</b>	<b>409,650,867</b>	<b>97.07</b>
ZAR 150,725,444	Republic of South Africa Government Bond 8.875% 28/2/2035	6,978,472	1.65		<b>Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market</b>	<b>409,650,867</b>	<b>97.07</b>
ZAR 39,278,184	Republic of South Africa Government Bond 9% 31/1/2040	1,742,895	0.41		<b>Total Portfolio</b>	<b>409,650,867</b>	<b>97.07</b>
ZAR 106,300,806	Republic of South Africa Government Bond 10.5% 21/12/2026	6,146,905	1.46		<b>Other Net Assets</b>	<b>12,382,100</b>	<b>2.93</b>
		50,617,974	11.99		<b>Total Net Assets (USD)</b>	<b>422,032,967</b>	<b>100.00</b>

\* All or a portion of this security represents a security on loan.

## Open Forward Foreign Exchange Contracts as at 28 February 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ depreciation (USD)
AUD	24,711,940	USD	17,019,321	State Street Bank of America	14/3/2023	(345,611)
AUD	3,288,900	USD	2,283,363	Westpac	14/3/2023	(64,267)
AUD	3,460,600	USD	2,388,125	HSBC Bank	2/3/2023	(53,180)
BRL	9,268,400	USD	1,784,596	BNY Mellon	2/3/2023	(6,372)
BRL	29,250,000	USD	5,696,011	BNP Paribas	2/3/2023	(84,142)
BRL	12,084,500	USD	2,358,402	Morgan Stanley	2/3/2023	(39,885)
BRL	12,399,300	USD	2,388,293	Citigroup	2/3/2023	(9,378)
BRL	6,923,100	USD	1,306,073	HSBC Bank	4/4/2023	22,185
BRL	12,084,500	USD	2,325,127	State Street	14/3/2023	(21,997)
CAD	3,353,000	USD	2,485,770	JP Morgan	14/3/2023	(18,688)
CAD	1,533,000	USD	1,144,809	Barclays	14/3/2023	(16,853)
CAD	3,085,300	USD	2,286,610	JP Morgan	14/3/2023	(16,497)
CHF	5,459,400	USD	5,918,022	JP Morgan	14/3/2023	(73,396)
CLP	5,488,596,852	USD	6,639,272	Morgan Stanley Bank of America	14/3/2023	(35,323)
CLP	1,624,504,500	USD	1,958,414	UBS	14/3/2023	(3,790)
CLP	1,221,425,700	USD	1,464,959	BNP Paribas	14/3/2023	4,676
CLP	3,418,715,800	USD	4,202,597	Barclays	14/3/2023	(89,155)
CLP	2,353,458,500	USD	2,938,884	HSBC Bank	14/3/2023	(107,173)
CLP	629,771,400	USD	779,860	JP Morgan	14/3/2023	(22,111)
CLP	829,237,400	USD	1,016,845	Goldman Sachs	14/3/2023	(19,096)
CLP	856,160,900	USD	1,038,729	Bank of America	14/3/2023	(8,585)
CNH	80,957,410	USD	11,807,969	UBS	14/3/2023	(149,865)
CNH	12,770,000	USD	1,895,605	State Street	14/3/2023	(56,688)
CNH	6,970,000	USD	1,035,084	JP Morgan	14/3/2023	(31,383)
CNH	21,990,500	USD	3,246,493	HSBC Bank	14/3/2023	(79,797)
CNH	10,285,700	USD	1,529,344	BNP Paribas	14/3/2023	(48,173)
CNH	4,280,000	USD	624,711	Morgan Stanley	14/3/2023	(8,379)
CNH	1,600,000	USD	232,151	BNY Mellon	14/3/2023	(1,746)
CNY	19,790,000	USD	2,942,076			(88,288)

## Open Forward Foreign Exchange Contracts as at 28 February 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ depreciation (USD)
COP	21,697,958,600	USD	4,506,766	Bank of America	14/3/2023	(6,426)
COP	4,411,970,000	USD	886,474	BNP Paribas	14/3/2023	28,606
COP	16,239,661,300	USD	3,297,146	Barclays Standard	14/3/2023	71,098
COP	29,931,148,900	USD	6,218,481	Chartered Bank	14/3/2023	(10,508)
COP	2,965,771,500	USD	643,748	JP Morgan	14/3/2023	(28,621)
COP	10,467,188,900	USD	2,182,214	Goldman Sachs	14/3/2023	(11,230)
COP	3,073,650,000	USD	629,562	BNY Mellon	14/3/2023	7,939
CZK	77,709,600	USD	3,498,380	UBS	14/3/2023	16,070
CZK	12,877,100	USD	585,171	JP Morgan	14/3/2023	(2,799)
CZK	16,002,900	USD	731,107	Goldman Sachs	14/3/2023	(7,369)
CZK	225,334,300	USD	10,227,614	Morgan Stanley	14/3/2023	(36,771)
CZK	32,209,100	USD	1,456,450	Citigroup	14/3/2023	221
CZK	22,330,800	USD	1,008,223	Deutsche Bank	14/3/2023	1,698
EGP	40,250,000	USD	1,542,146	Citigroup	30/3/2023	(252,599)
EGP	75,381,500	USD	2,418,011	Citigroup	27/4/2023	(38,127)
EUR	14,003,509	USD	15,014,469	State Street	14/3/2023	(107,463)
EUR	10,589,400	USD	11,260,035	Morgan Stanley	14/3/2023	12,585
EUR	4,159,900	USD	4,524,515	Westpac	14/3/2023	(96,221)
EUR	22,812,800	USD	24,754,170	JP Morgan	14/3/2023	(469,505)
EUR	6,403,000	USD	6,886,010	Bank of America	14/3/2023	(69,893)
GBP	1,779,560	USD	2,148,687	RBS	14/3/2023	12,018
GBP	1,828,800	USD	2,253,352	BNP Paribas	14/3/2023	(32,861)
GBP	1,885,300	USD	2,274,477	State Street	14/3/2023	14,615
HUF	1,777,035,000	USD	4,719,298	JP Morgan	14/3/2023	270,172
HUF	910,810,900	USD	2,536,353	UBS	14/3/2023	20,977
HUF	869,466,500	USD	2,377,490	HSBC Bank	14/3/2023	63,755
HUF	855,838,200	USD	2,329,773	BNP Paribas	14/3/2023	73,207
IDR	113,574,000,000	USD	7,292,981	UBS	14/3/2023	152,445
IDR	19,842,340,600	USD	1,276,684	HSBC Bank	14/3/2023	24,099

The notes on pages 986 to 999 form an integral part of these financial statements.





# Sustainable Emerging Markets Local Currency Bond Fund

continued

## Open Forward Foreign Exchange Contracts as at 28 February 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity(depreciation/ date	Unrealised appreciation/ USD
USD	4,990,853	MXN	94,109,900	Deutsche Bank	14/3/2023	(132,398)
				Standard		
USD	3,898,707	PHP	211,052,600	Chartered Bank	14/3/2023	86,878
USD	2,392,942	CLP	1,897,605,971	JP Morgan	14/3/2023	109,719
USD	1,107,971	INR	90,386,100	Morgan Stanley	14/3/2023	15,439
USD	2,468,653	CLP	1,971,515,629	Morgan Stanley	14/3/2023	96,500
USD	8,018,060	JPY	1,020,629,700	HSBC Bank	14/3/2023	532,435
USD	110,288	MXN	2,070,000	UBS	14/3/2023	(2,401)
USD	1,350,734	IDR	20,294,061,700	Morgan Stanley	14/3/2023	20,337
USD	6,574,239	INR	539,805,300	HSBC Bank	14/3/2023	49,400
USD	1,145,208	HUF	419,279,400	UBS	14/3/2023	(32,024)
USD	1,065,070	COP	4,902,038,300	BNP Paribas	14/3/2023	48,346
USD	1,485,236	CLP	1,202,699,300	Deutsche Bank	14/3/2023	38,133
USD	1,555,421	HUF	565,394,100	State Street	14/3/2023	(32,064)
USD	3,917,326	JPY	504,466,000	Morgan Stanley	14/3/2023	217,411
USD	3,367,413	CLP	2,708,844,896	BNP Paribas	14/3/2023	108,096
				Bank of America	14/3/2023	48,753
USD	938,723	COP	4,290,901,473	JP Morgan	14/3/2023	118,965
USD	2,251,359	AUD	3,160,400	JP Morgan	14/3/2023	118,965
				Bank of America	2/3/2023	206,123
USD	8,920,690	BRL	45,421,779	HSBC Bank	2/3/2023	27,636
USD	4,502,472	BRL	23,323,587	HSBC Bank	2/3/2023	27,636
USD	1,820,573	BRL	9,282,813	Deutsche Bank	2/3/2023	39,584
USD	3,845,022	CLP	3,078,294,300	Goldman Sachs	14/3/2023	141,180
USD	463,686	HUF	168,250,000	Barclays	14/3/2023	(8,718)
USD	2,838,276	IDR	42,837,584,124	BNP Paribas	14/3/2023	30,018
USD	979,757	ZAR	17,035,300	Goldman Sachs	14/3/2023	52,913
USD	1,978,158	ZAR	34,080,000	JP Morgan	14/3/2023	123,960
USD	7,620,589	RON	34,529,800	BNP Paribas	14/3/2023	162,586
USD	2,106,172	RON	9,590,000	JP Morgan	14/3/2023	34,853
USD	1,567,307	PLN	6,784,700	Morgan Stanley	14/3/2023	36,195
USD	4,095,900	MXN	77,225,900	HSBC Bank	14/3/2023	(108,203)
USD	4,854,538	PLN	21,093,100	JP Morgan	14/3/2023	94,429
USD	1,967,642	ZAR	33,534,000	HSBC Bank	14/3/2023	143,150
USD	309,855	PHP	16,684,733	RBS	14/3/2023	8,511
USD	4,267,460	BRL	21,689,800	BNP Paribas	2/3/2023	106,081
USD	876,769	PHP	47,199,967	Citigroup	14/3/2023	24,288
				Standard		
USD	2,418,789	COP	11,119,174,100	Chartered Bank	14/3/2023	112,578
USD	3,600,016	CZK	78,109,900	Deutsche Bank	14/3/2023	67,461
USD	3,750,532	CAD	5,025,300	BNP Paribas	14/3/2023	53,000
USD	8,770,140	CHF	8,148,600	JP Morgan	14/3/2023	46,559
USD	5,651,243	PEN	21,838,700	Morgan Stanley	14/3/2023	(82,652)
				Toronto-Dominion	14/3/2023	63,825

## Open Forward Foreign Exchange Contracts as at 28 February 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity(depreciation/ date	Unrealised appreciation/ USD
USD	1,141,856	COP	5,437,519,900	HSBC Bank	14/3/2023	14,068
USD	2,315,675	HUF	839,353,200	JP Morgan	14/3/2023	(41,019)
				Bank of America	14/3/2023	51,545
USD	2,980,773	CAD	3,981,100	Bank of America	14/3/2023	51,545
USD	1,137,058	HUF	415,052,400	Morgan Stanley	14/3/2023	(28,306)
				Standard		
USD	1,127,336	CLP	905,701,900	Chartered Bank	14/3/2023	37,584
USD	1,152,673	PEN	4,460,500	Deutsche Bank	14/3/2023	(18,460)
USD	1,290,765	HUF	465,300,000	Citigroup	14/3/2023	(15,682)
USD	1,155,553	HUF	414,500,000	Goldman Sachs	14/3/2023	(8,259)
USD	461,015	CZK	10,200,000	JP Morgan	14/3/2023	(285)
USD	3,089,402	COP	14,939,912,300	Barclays	14/3/2023	(9,262)
				Standard		
USD	2,228,497	INR	184,859,400	Chartered Bank	14/3/2023	(5,971)
				Standard		
USD	432,821	ZAR	7,810,300	Chartered Bank	14/3/2023	7,884
USD	6,954,854	EUR	6,519,300	BNP Paribas	14/3/2023	14,934
USD	2,668,513	PEN	10,357,000	Citigroup	14/3/2023	(50,786)
				Standard		
USD	39,855,205	THB	1,387,165,740	Chartered Bank	14/3/2023	555,593
USD	574,186	IDR	8,687,330,000	UBS	14/3/2023	4,680
USD	1,655,340	BRL	8,651,900	Barclays	2/3/2023	(4,603)
USD	1,076,396	GBP	890,000	Morgan Stanley	14/3/2023	(4,224)
				Bank of America	14/3/2023	1,213
USD	192,575	PHP	10,595,306	Bank of America	14/3/2023	1,213
USD	9,722,085	BRL	50,529,079	HSBC Bank	4/4/2023	91,975
USD	2,559,647	MXN	47,043,500	Citibank	14/3/2023	(1,355)
ZAR	63,688,600	USD	3,687,744	JP Morgan	14/3/2023	(222,623)
ZAR	118,148,700	USD	6,746,609	Morgan Stanley	14/3/2023	(318,465)
ZAR	19,166,800	USD	1,130,606	UBS	14/3/2023	(87,794)
ZAR	27,425,800	USD	1,583,718	Citibank	14/3/2023	(91,556)
ZAR	39,800,300	USD	2,257,116	Goldman Sachs	14/3/2023	(91,692)
ZAR	26,440,000	USD	1,454,003	BNY Mellon	14/3/2023	(15,476)
Net unrealised depreciation						(1,037,532)
<b>CHF Hedged Share Class</b>						
CHF	4,225	USD	4,610	BNY Mellon	15/3/2023	(86)
USD	161	CHF	148	BNY Mellon	15/3/2023	2
Net unrealised depreciation						(84)
<b>EUR Hedged Share Class</b>						
EUR	1,255,880	USD	1,354,144	BNY Mellon	15/3/2023	(17,136)
USD	46,302	EUR	43,320	BNY Mellon	15/3/2023	184
Net unrealised depreciation						(16,952)
Total net unrealised depreciation						(1,054,568)

## Open Exchange Traded Futures Contracts as at 28 February 2023

Number of contracts	Currency	Contract/ Description	Expiration date	Unrealised depreciation USD
165	USD	US Treasury 10 Year Note (CBT)	June 2023	(109,950)
Total				(109,950)

The notes on pages 986 to 999 form an integral part of these financial statements.

# Sustainable Emerging Markets Local Currency Bond Fund

continued

## Swaps as at 28 February 2023

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
IRS	BRL 12,742,296	Fund receives Fixed 12.6355%; and pays Floating BRL BROIS 1 Day	Bank of America	4/1/2027	(17,158)	(17,158)
IRS	BRL 14,502,492	Fund receives Fixed 12.97%; and pays Floating BRL BROIS 1 Day	Bank of America	4/1/2027	12,770	12,770
IRS	MXN 59,247,663	Fund receives Fixed 9.29% and pays: Floating MXN MXIBTIIE 1 Month	Bank of America	17/2/2028	8,355	8,355
IRS	THB 60,909,144	Fund receives Fixed 2.201%; and pays Floating THB BKIBOR 3 Month	Bank of America	15/3/2028	(19,551)	(19,551)
IRS	THB 261,632,614	Fund receives Fixed 2.5207%; and pays Floating THB BKIBOR 3 Month	Bank of America	15/3/2028	27,606	27,606
IRS	CNY 10,321,399	Fund receives Floating CNRR 3 Month; and pays Fixed 2.477%	Bank of America	15/3/2028	33,098	33,098
IRS	CNY 33,523,104	Fund receives Floating CNRR 3 Month; and pays Fixed 2.915%	Bank of America	15/3/2028	9,082	9,082
IRS	CNY 34,620,974	Fund receives Floating CNRR 3 Month; and pays Fixed 2.938%	Bank of America	15/3/2028	4,042	4,042
IRS	HUF 663,553,056	Fund receives Floating HUF BUBOR 6 Month; and pays Fixed 10.3%	Bank of America	15/3/2028	(77,994)	(77,994)
IRS	PLN 9,203,509	Fund receives Floating PLN WIBOR 6 Month; and pays Fixed 6.42%	Bank of America	15/3/2028	(40,120)	(40,120)
IRS	CZK 78,089,394	Fund receives Fixed 4.8%; and pays Floating CZK Interbank 6 Month	Bank of America	20/9/2028	(13,411)	(13,411)
IRS	THB 309,484,987	Fund receives Fixed 2.837%; and pays Floating THB BKIBOR 3 Month	Bank of America	15/3/2033	40,764	40,764
IRS	THB 26,911,738	Fund receives Fixed 2.84%; and pays Floating THB BKIBOR 3 Month	Bank of America	15/3/2033	3,746	3,746
IRS	BRL 11,801,902	Fund receives Fixed 11.985%; and pays Floating BRL BROIS 1 Day	JP Morgan	4/1/2027	(68,130)	(68,130)
IRS	BRL 17,431,440	Fund receives Fixed 12.78%; and pays Floating BRL BROIS 1 Day	JP Morgan	4/1/2027	(7,282)	(7,282)
Total					(104,183)	(104,183)

IRS: Interest Rate Swaps

## Purchased Options as at 28 February 2023

Number of contracts	Call/ Put	Description	Counterparty	Strike Price	Expiration date	Unrealised depreciation USD	Market Value USD
41,800,000	Call	OTC EUR/USD	JP Morgan	EUR 1.078	22/3/2023	(40,273)	159,903
Total						(40,273)	159,903

# Sustainable Energy Fund

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
<b>Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market</b>							
<b>FUNDS</b>							
<b>Ireland</b>				<b>South Korea</b>			
4,137,583	BlackRock ICS US Dollar Liquid Environmentally Aware Fund <sup>†</sup>	413,880,720	5.98	436,800	LG Chem	224,465,510	3.24
<b>Total Funds</b>				419,139	Samsung SDI	220,457,760	3.19
				444,923,270 6.43			
				<b>Spain</b>			
				6,338,910	EDP Renovaveis <sup>*</sup>	130,640,383	1.89
				<b>Sweden</b>			
				8,154,597	Atlas Copco	97,819,329	1.41
<b>COMMON STOCKS (SHARES)</b>				<b>Switzerland</b>			
<b>Canada</b>				314,038	Sika <sup>*</sup>	88,395,231	1.28
2,945,908	Canadian Solar	116,775,793	1.69	836,913	TE Connectivity	106,631,085	1.54
				195,026,316 2.82			
<b>China</b>				<b>United Kingdom</b>			
71,169,000	China Longyuan Power <sup>*</sup>	87,317,817	1.26	9,408,069	ITM Power <sup>*</sup>	10,981,910	0.16
1,458,800	Contemporary Amperex Technology	84,779,375	1.23	375,750	Spirax-Sarco Engineering	53,206,739	0.77
12,122,322	Shanghai Putailai New Energy Technology	87,717,865	1.27	64,188,649 0.93			
259,815,057 3.76				<b>United States</b>			
<b>Denmark</b>				1,085,290	Analog Devices	200,073,212	2.89
991,850	Orsted	87,019,040	1.26	590,054	ANSYS	177,517,746	2.57
6,918,589	Vestas Wind Systems	197,691,444	2.85	506,602	Autodesk	100,631,421	1.45
284,710,484 4.11				747,678	Cadence Design Systems	145,326,173	2.10
<b>France</b>				2,402,276	Darling Ingredients	147,739,974	2.13
1,257,603	Air Liquide <sup>*</sup>	200,604,257	2.90	942,741	First Solar <sup>*</sup>	156,636,417	2.26
3,754,084	Dassault Systemes	145,194,113	2.10	3,314,365	Ingersoll Rand	194,056,071	2.80
1,176,039	McPhy Energy <sup>*</sup>	16,756,588	0.24	435,550	MasTec <sup>*</sup>	42,622,923	0.62
1,172,410	Schneider Electric	189,359,395	2.74	5,461,284	NextEra Energy <sup>*</sup>	390,044,903	5.64
551,914,353 7.98				637,048	ON Semiconductor <sup>*</sup>	49,555,964	0.72
<b>Germany</b>				708,121	Quanta Services <sup>*</sup>	115,356,452	1.67
5,187,678	Infineon Technologies	184,168,536	2.66	245,000	Rogers <sup>*</sup>	36,757,350	0.53
8,522,251	RWE	364,238,125	5.27	3,649,931	Sunnova Energy International	64,092,789	0.93
548,406,661 7.93				2,676,731	Sunrun	63,304,688	0.91
<b>Ireland</b>				687,860	Texas Instruments	117,548,395	1.70
809,086	Eaton	141,120,780	2.04	2,001,264,478 28.92			
2,823,345	Johnson Controls International	176,995,498	2.56	<b>Total Common Stocks (Shares)</b>			
2,155,883	Kingspan	140,253,534	2.03	6,510,057,161 94.10			
570,950	Linde <sup>*</sup>	197,895,970	2.86	<b>Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market</b>			
582,723	Trane Technologies	107,803,755	1.56	6,923,937,881 100.08			
764,069,537 11.05				<b>Other Transferable Securities</b>			
<b>Italy</b>				<b>COMMON STOCKS (SHARES)</b>			
61,852,572	Enel	348,241,726	5.03	<b>United States</b>			
1,848,550	Prysmian	71,652,396	1.04	3,281,600	Enchi <sup>**</sup>	-	0.00
419,894,122 6.07				<b>Total Common Stocks (Shares)</b>			
<b>Japan</b>				-			
1,363,300	Rohm <sup>*</sup>	104,600,513	1.51	-			
<b>Netherlands</b>				<b>BONDS</b>			
218,749	ASML	135,143,086	1.95	<b>United States</b>			
3,356,588	STMicroelectronics	161,954,206	2.34	USD 708,486	Enchi 0% 5/8/2020 <sup>***</sup>	-	0.00
297,097,292 4.29				<b>Total Bonds</b>			
<b>Portugal</b>				-			
45,248,431	EDP - Energias de Portugal	228,910,924	3.31	<b>Total Other Transferable Securities</b>			
				-			
				<b>Total Portfolio</b>			
				6,923,937,881 100.08			
				<b>Other Net Liabilities</b>			
				(5,201,119) (0.08)			
				<b>Total Net Assets (USD)</b>			
				6,918,736,762 100.00			

<sup>†</sup>Investment in connected party fund, see further information in Note 10.

<sup>\*</sup>All or a portion of this security represents a security on loan.

<sup>\*\*</sup>Security subject to a fair value adjustment as detailed in Note 2(j).

<sup>\*\*\*</sup>This security is in default, see Note 2(b).

The notes on pages 986 to 999 form an integral part of these financial statements.

# Sustainable Energy Fund continued

## Open Forward Foreign Exchange Contracts as at 28 February 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity(depreciation) date	Unrealised appreciation/ Maturity(depreciation) USD
<b>AUD Hedged Share Class</b>						
AUD	5,330,553	USD	3,721,926	BNY Mellon	15/3/2023	(125,075)
USD	927,397	AUD	1,340,525	BNY Mellon	15/3/2023	22,866
Net unrealised depreciation						(102,209)
<b>CAD Hedged Share Class</b>						
CAD	2,096,636	USD	1,563,158	BNY Mellon	15/3/2023	(20,472)
USD	86,931	CAD	117,332	BNY Mellon	15/3/2023	600
Net unrealised depreciation						(19,872)
<b>CNH Hedged Share Class</b>						
CNY	162,760,933	USD	24,021,463	BNY Mellon	15/3/2023	(581,326)
USD	1,517,178	CNY	10,445,343	BNY Mellon	15/3/2023	12,905
Net unrealised depreciation						(568,421)
<b>EUR Hedged Share Class</b>						
EUR	176,724,999	USD	190,474,952	BNY Mellon	15/3/2023	(2,333,850)
USD	13,064,467	EUR	12,276,670	BNY Mellon	15/3/2023	(5,114)
Net unrealised depreciation						(2,338,964)
<b>GBP Hedged Share Class</b>						
GBP	2,914,327	USD	3,542,109	BNY Mellon	15/3/2023	(3,525)
USD	585,713	GBP	485,055	BNY Mellon	15/3/2023	(3,241)
Net unrealised depreciation						(6,766)
<b>HKD Hedged Share Class</b>						
HKD	100,292,923	USD	12,805,473	BNY Mellon	15/3/2023	(19,064)
USD	872,923	HKD	6,841,848	BNY Mellon	15/3/2023	652
Net unrealised depreciation						(18,412)
<b>NZD Hedged Share Class</b>						
NZD	526,462	USD	334,993	BNY Mellon	15/3/2023	(9,631)
USD	20,304	NZD	32,561	BNY Mellon	15/3/2023	180
Net unrealised depreciation						(9,451)

## Open Forward Foreign Exchange Contracts as at 28 February 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity(depreciation) date	Unrealised appreciation/ Maturity(depreciation) USD
<b>SGD Hedged Share Class</b>						
SGD	108,590,397	USD	82,136,731	BNY Mellon	15/3/2023	(1,506,866)
USD	5,407,937	SGD	7,240,372	BNY Mellon	15/3/2023	31,883
Net unrealised depreciation						(1,474,983)
Total net unrealised depreciation						(4,539,078)

## Sector Breakdown as at 28 February 2023

	% of Net Assets
Utilities	23.66
Technology	21.99
Industrial	20.63
Basic Materials	10.80
Energy	8.80
Investment Funds	5.98
Consumer Non-cyclical	3.80
Communications	3.19
Consumer Cyclical	1.23
Other Net Liabilities	(0.08)
	100.00

# Sustainable Fixed Income Global Opportunities Fund

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
<b>Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market</b>							
<b>FUNDS</b>							
<b>Luxembourg</b>				<b>Ireland</b>			
190,000	BlackRock Global Funds - Sustainable Emerging Markets Bond Fund <sup>Ⓜ</sup>	1,870,162	0.36	73	Eaton	11,970	0.00
13,896	BlackRock Strategic Funds - Emerging Markets Short Duration Bond Fund <sup>†</sup>	1,490,968	0.29	<b>Italy</b>			
		3,361,130	0.65	30,076	Enel	159,192	0.03
<b>United States</b>				<b>Japan</b>			
1,000	SPDR S&P 500 ETF Trust	373,562	0.07	43,000	Mitsubishi UFJ Financial <sup>*</sup>	285,628	0.06
<b>Total Funds</b>				15,300	Mizuho Financial <sup>*</sup>	223,511	0.04
		3,734,692	0.72	7,300	Sumitomo Mitsui Financial	300,056	0.06
<b>COMMON STOCKS (SHARES) &amp; WARRANTS</b>							
<b>Belgium</b>				<b>Luxembourg</b>			
3,632	Anheuser-Busch InBev	208,477	0.04	3,665	HomeToGo (Wts 31/12/2025)	3	0.00
<b>Bermuda</b>				<b>Netherlands</b>			
660	Bunge	60,074	0.01	101	ASML	58,666	0.01
<b>Canada</b>				4,154	ING Groep	55,381	0.01
8,281	Enbridge	294,120	0.06	399	Koninklijke Ahold Delhaize <sup>*</sup>	11,996	0.00
92	George Weston	10,740	0.00	449	Koninklijke DSM	52,488	0.01
436	Hydro One	10,723	0.00	153	NXP Semiconductors	25,560	0.01
381	IGM Financial	10,925	0.00	<b>Norway</b>			
13,334	Lions Gate Entertainment	135,257	0.03	5,176	Equinor	151,027	0.03
178	Restaurant Brands International	10,830	0.00	<b>Sweden</b>			
		472,595	0.09	610	Swedbank	11,762	0.00
<b>Cayman Islands</b>				<b>Switzerland</b>			
4,464	TPB Acquisition I (Wts 19/2/2023)	3,667	0.00	423	Chubb	84,572	0.02
<b>Curacao</b>				20	Swisscom <sup>*</sup>	11,730	0.00
864	Schlumberger	44,113	0.01	<b>Taiwan</b>			
<b>France</b>				434	Taiwan Semiconductor Manufacturing	35,837	0.01
920	BNP Paribas	61,235	0.01	<b>United Kingdom</b>			
6	Hermes International	10,332	0.00	1,259	BP	47,533	0.01
174	LVMH Moët Hennessy Louis Vuitton	137,704	0.03	24,433	BP	153,942	0.03
1,124	Orange <sup>*</sup>	12,164	0.00	1,043	Pearson	10,886	0.00
58	Pernod Ricard	11,487	0.00	794	Rio Tinto	51,232	0.01
2,070	TotalEnergies <sup>*</sup>	121,550	0.02	1,418	Standard Chartered	12,800	0.00
185	Unibail-Rodamco-Westfield	11,059	0.01	<b>United States</b>			
		365,531	0.07	742	Activision Blizzard	53,199	0.01
<b>Germany</b>				405	Adobe	122,946	0.02
535	Deutsche Telekom	11,417	0.00	312	Advanced Micro Devices	22,858	0.00
17,197	Fresenius <sup>*</sup>	445,918	0.09	1,639	Alphabet	139,015	0.03
2,372	Mercedes-Benz <sup>*</sup>	172,611	0.04	15	Amazon.com	1,317	0.00
57	Merck	10,220	0.00	465	Applied Materials	51,024	0.01
33	Muenchener Rueckversicherungs-Gesellschaft in Muenchen	10,735	0.00	752	Archer-Daniels-Midland	56,960	0.01
268	RWE	10,768	0.00	33,130	Astra Space	17,180	0.01
537	Symrise	51,810	0.01	1,343	Aurora Innovation (Wts 31/12/2028)	316	0.00
		713,479	0.14	5	Booking	11,938	0.00
				106	Broadcom	58,365	0.01
				11,779	Cano Health (Wts 3/6/2026)	3,489	0.00
				47	Caterpillar	10,583	0.00
				713	CF Industries	58,061	0.01
				246	Cisco Systems	11,280	0.00

<sup>Ⓜ</sup>Cross umbrella holding and investment in connected party fund, see further information in Note 10.

<sup>†</sup>Investment in connected party fund, see further information in Note 10.

<sup>\*</sup>All or a portion of this security represents a security on loan.

The notes on pages 986 to 999 form an integral part of these financial statements.

# Sustainable Fixed Income Global Opportunities Fund continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
185	Cortevea	10,794	0.00	67	Workday	11,779	0.00
1,683	CVS Health	132,906	0.03	13,712	Xenia Hotels & Resorts	184,080	0.04
587	Datadog	42,801	0.01			4,142,071	0.78
28	Deere	11,083	0.00	Total Common Stocks (Shares) & Warrants		7,765,779	1.48
24,871	DiamondRock Hospitality*	206,342	0.04	<b>BONDS</b>			
292	Domino's Pizza	80,967	0.02	<b>Argentina</b>			
1,000	Dynatrace	40,848	0.01	USD 145,694	Argentine Republic Government International Bond 1.5% 9/7/2035	39,173	0.01
8,615	Element Solutions	167,408	0.03	USD 121,188	Genneia 8.75% 2/9/2027	108,577	0.02
443	Eli Lilly	130,417	0.03			147,750	0.03
1,012	Embark Technology (Wts 31/12/2027)	55	0.00	<b>Australia</b>			
6,440	Evgo (Wts 15/9/2025)	5,025	0.00	EUR 100,000	APA Infrastructure 0.75% 15/3/2029	80,519	0.02
4,302	Forestar	57,430	0.01	EUR 200,000	AusNet Services Pty 1.5% 26/2/2027	180,010	0.03
9,445	Green Plains*	312,553	0.06	USD 314,000	FMG Resources August 2006 Pty 4.5% 15/9/2027	272,476	0.05
1,885	Halliburton	65,728	0.01	USD 30,000	FMG Resources August 2006 Pty 5.125% 15/5/2024	27,880	0.01
535	HCA Healthcare	123,924	0.02	USD 552,000	FMG Resources August 2006 Pty 6.125% 15/4/2032	488,552	0.09
1,616	Hilton Worldwide	220,849	0.04	EUR 200,000	Origin Energy Finance 1% 17/9/2029	165,176	0.03
112	Humana	53,424	0.01			1,214,613	0.23
3,717	Informatica*	60,523	0.01	<b>Austria</b>			
349	Intuit	133,890	0.03	EUR 200,000	ams-OSRAM 0% 5/3/2025	162,750	0.03
360	KLA	128,482	0.03	EUR 200,000	ams-OSRAM 2.125% 3/11/2027	145,610	0.03
14,305	Latch (4/6/2026)	1,244	0.00	EUR 138,000	ams-OSRAM 6% 31/7/2025*	131,117	0.02
207	McKesson	68,749	0.01	USD 300,000	BRF 4.35% 29/9/2026	246,299	0.05
10	MercadoLibre	11,234	0.00	USD 545,000	Klabn Austria 3.2% 12/1/2031	409,888	0.08
381	Microchip Technology	29,099	0.01	EUR 600,000	Lenzing 5.75% 7/12/2171	522,966	0.10
2,331	Micron Technology	127,145	0.02	EUR 200,000	Raiffeisen Bank International 4.75% 26/1/2027	196,049	0.04
300	Microsoft	70,446	0.01	USD 294,000	Suzano Austria 3.125% 15/1/2032	217,671	0.04
2,706	Mr Cooper	121,193	0.02	USD 144,000	Suzano Austria 3.75% 15/1/2031	114,717	0.02
405	NVIDIA	89,418	0.02			2,147,067	0.41
31,606	Offerpad	16,342	0.00	<b>Bahrain</b>			
10,535	Offerpad Solutions (Wts 1/9/2026)	488	0.00	USD 200,000	Bahrain Government International Bond 5.45% 16/9/2032	170,395	0.03
176	ONEOK	10,852	0.00	<b>Belgium</b>			
11,734	Park Hotels & Resorts	153,776	0.03	EUR 300,000	Solvay 2.5% 2/3/2171	270,558	0.05
3,517	Pear Therapeutics (Wts 1/12/2026)	364	0.00	<b>Bermuda</b>			
1,706	Pivotal Investment III	80	0.00	USD 1,630,000	PFP 2022-9 6.836% 19/8/2035	1,530,194	0.29
19,734	Rocket Lab USA*	83,577	0.02	<b>Brazil</b>			
137	Rockwell Automation	38,041	0.01	USD 405,000	Banco Bradesco 3.2% 27/1/2025	359,914	0.07
283	RXO	5,446	0.00	BRL 12,670	Brazil Notas do Tesouro Nacional Serie F 10% 1/1/2025	219,369	0.04
17,141	Sarcos Technology and Robotics	10,608	0.00	BRL 8,390	Brazil Notas do Tesouro Nacional Serie F 10% 1/1/2027	141,268	0.03
41,120	Sarcos Technology and Robotics (Wts 24/9/2026)	6,050	0.00	USD 200,000	BRF 4.875% 24/1/2030	143,546	0.03
40	SBA Communications	9,795	0.00			864,097	0.17
75	Sempra Energy	10,551	0.00	<b>British Virgin Islands</b>			
35,167	Sonder	35,045	0.01	EUR 100,000	Global Switch 2.25% 31/5/2027	92,245	0.02
10,706	Sunstone Hotel Investors	108,700	0.02				
386	Tesla*	75,411	0.01				
343	United Rentals	150,214	0.03				
6,630	Volta (Wts 26/8/2026)	1,247	0.00				
1,023	Walt Disney	96,606	0.02				
369	Williams	10,511	0.00				

\*All or a portion of this security represents a security on loan.

# Sustainable Fixed Income Global Opportunities Fund continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
USD 200,000	RKPF Overseas 2020 A 5.125% 26/7/2026	145,638	0.03	USD 250,000	Bain Capital Credit CLO 2021-3 7.916% 24/7/2034	219,426	0.04
USD 162,160	Star Energy Geothermal Wayang Windu 6.75% 24/4/2033	147,768	0.03	USD 250,000	Ballyrock CLO 2020-2 10.958% 20/10/2031	221,701	0.04
		385,651	0.08	USD 250,000	Bardot CLO 7.815% 22/10/2032	222,441	0.04
	<b>Canada</b>			USD 242,877	Barings Clo 2015-II 5.998% 20/10/2030	227,040	0.04
USD 18,000	1011778 BC ULC / New Red Finance 3.875% 15/1/2028	15,093	0.00	USD 240,417	BlueMountain CLO 2013-2 5.995% 22/10/2030	224,701	0.04
USD 78,667	Air Canada 2015-2 Class B Pass Through Trust 5% 15/6/2025	73,166	0.01	USD 250,000	Carbone Clo 5.948% 20/1/2031	233,342	0.05
USD 58,000	Bausch Health 5.5% 1/11/2025	47,240	0.01	USD 250,000	CARLYLE US CLO 2017-4 5.972% 15/1/2030	233,524	0.05
USD 30,000	Bombardier 7.125% 15/6/2026	27,671	0.00	USD 338,286	CBAM 2017-1 6.058% 20/7/2030	316,412	0.06
USD 2,145,000	Canadian Imperial Bank of Commerce 0.95% 23/10/2025	1,806,561	0.34	USD 250,000	CBAM 2017-1 7.208% 20/7/2030	225,926	0.04
EUR 100,000	Clarios Global / Clarios US Finance 4.375% 15/5/2026	94,438	0.02	USD 250,000	CIFC Funding 2013-I 6.542% 16/7/2030	230,845	0.04
USD 12,000	Masonite International 5.375% 1/2/2028	10,555	0.00	USD 250,000	CIFC Funding 2013-III-R 6.666% 24/4/2031	231,235	0.04
USD 101,000	Mattamy 4.625% 1/3/2030	78,981	0.02	USD 250,000	CIFC Funding 2014-II-R 7.616% 24/4/2030	225,614	0.04
USD 95,000	Mattamy 5.25% 15/12/2027	79,864	0.02	USD 250,000	CIFC Funding 2017-I 6.515% 23/4/2029	234,580	0.05
USD 294,000	NOVA Chemicals 4.875% 1/6/2024	271,178	0.05	USD 245,446	CIFC Funding 2017-II 5.758% 20/4/2030	228,843	0.04
USD 89,000	Open Text 6.9% 1/12/2027	84,791	0.02	USD 370,000	CIFC Funding 2018-II 5.848% 20/4/2031	345,100	0.07
USD 325,000	Rogers Communications 3.8% 15/3/2032	265,538	0.05	USD 514,000	Dryden 53 CLO 5.912% 15/1/2031	480,426	0.09
USD 1,170,000	Toronto-Dominion Bank/The 1.25% 13/12/2024	1,023,648	0.20	USD 288,462	Dryden XXVIII Senior Loan Fund 6.064% 15/8/2030	269,638	0.05
		3,878,724	0.74	USD 200,000	Fantasia 0% 5/7/2022***	27,604	0.01
	<b>Cayman Islands</b>			USD 410,000	Fantasia 11.75% 17/4/2022***	54,926	0.01
USD 250,000	522 Funding CLO 2018-3A 6.858% 20/10/2031	224,720	0.04	USD 525,000	Gaci First Investment 4.75% 14/2/2030	483,070	0.09
USD 215,681	ACAS CLO 2015-1 5.685% 18/10/2028	200,673	0.04	USD 527,000	Gaci First Investment 5% 13/10/2027	491,722	0.09
USD 440,000	ACAS CLO 2015-1 6.995% 18/10/2028	385,531	0.07	USD 250,000	Galaxy XXII CLO 5.992% 16/4/2034	232,031	0.05
USD 250,000	AGL CLO 11 11.152% 15/4/2034	212,042	0.04	USD 250,000	Goldentree Loan Opportunities X 5.928% 20/7/2031	233,360	0.04
USD 250,000	AGL CLO 3 8.092% 15/1/2033	224,169	0.04	USD 500,000	Goldentree Loan Management US CLO 1 10.158% 20/10/2034	422,902	0.08
USD 300,000	AGL CLO 5 6.508% 20/7/2034	274,752	0.05	USD 510,000	Golub Capital Partners CLO 55B 11.368% 20/7/2034	430,302	0.08
USD 250,000	AGL CLO 7 7.892% 15/7/2034	224,283	0.04	USD 450,000	Grupo Aval 4.375% 4/2/2030	318,129	0.06
USD 550,000	AGL CLO 9 8.508% 20/1/2034	505,061	0.10	USD 250,000	Highbridge Loan Management 7-2015 6.564% 15/3/2027	230,483	0.04
USD 250,000	AGL CLO 9 12.068% 20/1/2034	225,592	0.04	USD 332,000	IHS 5.625% 29/11/2026	267,259	0.05
USD 250,000	Allegro CLO XI 7.798% 19/1/2033	224,349	0.04	USD 200,000	IHS 6.25% 29/11/2028	154,811	0.03
USD 250,000	ALM VII 0% 15/10/2116	115	0.00	USD 200,000	Jingrui 12% 25/7/2022***	16,547	0.00
USD 244,866	Anchorage Capital CLO 3-R 5.852% 28/1/2031	228,801	0.04	USD 297,959	Loanpal Solar Loan 2021-1 2.29% 20/1/2048	218,055	0.04
USD 489,085	Anchorage Capital CLO 4-R 5.852% 28/1/2031	457,012	0.09	USD 147,332	Madison Park Funding XLI 5.645% 22/4/2027	137,277	0.03
USD 252,000	Anchorage Capital CLO 5-R 6.242% 15/1/2030	234,186	0.05	USD 200,000	MAF Global 4.75% 7/5/2024	185,622	0.04
USD 250,000	Apidos CLO XV 5.818% 20/4/2031	233,188	0.05	USD 169,090	Modern Land China 8% 30/12/2024	13,470	0.00
USD 287,000	Arabian Centres Sukuk 5.375% 26/11/2024	264,416	0.05	USD 169,090	Modern Land China 9% 30/12/2025	14,058	0.00
USD 200,000	Arabian Centres Sukuk II 5.625% 7/10/2026	173,450	0.03				
USD 100,000	Arbor Realty Commercial Real Estate Notes 2022-FL2 6.412% 15/5/2037	93,042	0.02				

\*\*\*This security is in default, see Note 2(b)

The notes on pages 986 to 999 form an integral part of these financial statements.



# Sustainable Fixed Income Global Opportunities Fund continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
USD 169,090	Modern Land China 9% 30/12/2026	13,470	0.00		<b>Chile</b>		
USD 169,090	Modern Land China 9% 30/12/2027	13,355	0.00	USD 200,000	Chile Government International Bond 4.34% 7/3/2042	160,657	0.03
USD 250,000	Neuberger Berman Loan Advisers CLO 34 6.389% 20/1/2035	230,581	0.04	USD 226,000	VTR Comunicaciones 5.125% 15/1/2028	149,857	0.03
						310,514	0.06
USD 250,000	OCP CLO 2014-5 7.722% 26/4/2031	211,641	0.04		<b>Colombia</b>		
USD 250,000	OCP CLO 2014-7 6.458% 20/7/2029	232,609	0.05	USD 200,000	Colombia Government International Bond 3.125% 15/4/2031	136,011	0.03
USD 200,000	OHA Loan Funding 2013-2 5.962% 23/5/2031	186,553	0.04	USD 200,000	Colombia Government International Bond 3.875% 25/4/2027	167,090	0.03
USD 250,000	OZLM VIII 7.942% 17/10/2029	227,415	0.04	USD 200,000	Colombia Government International Bond 4.125% 22/2/2042	114,881	0.02
USD 250,000	Palmer Square CLO 2018-1 5.825% 18/4/2031	233,221	0.05	USD 200,000	Colombia Government International Bond 4.125% 15/5/2051	109,458	0.02
USD 250,000	Parallel 2015-1 6.558% 20/7/2027	232,467	0.05	USD 200,000	Colombia Government International Bond 4.5% 28/1/2026	177,191	0.03
USD 250,000	Pikes Peak CLO 1 5.996% 24/7/2031	233,460	0.05	USD 200,000	Colombia Government International Bond 8% 20/4/2033	508,655	0.10
USD 250,000	Pikes Peak Clo 4 8.042% 15/7/2034	224,300	0.04	USD 547,000	Colombia Government International Bond 8% 20/4/2033	508,655	0.10
USD 435,208	Prima Capital CRE Securitization 2016-VI 4% 24/8/2040	368,677	0.07	COP 1,488,700,000	Colombian TES 7% 26/3/2031	207,623	0.04
USD 250,000	Redsun Properties 7.3% 13/1/2025	40,660	0.01	COP 824,700,000	Colombian TES 7% 30/6/2032	110,282	0.02
USD 200,000	Redsun Properties 9.7% 16/4/2023	31,952	0.01	COP 1,951,000,000	Colombian TES 7.25% 18/10/2034	251,480	0.05
USD 250,000	Regatta IX Funding 6.592% 17/4/2030	232,634	0.05	USD 469,000	Ecopetrol 4.125% 16/1/2025	422,785	0.08
USD 250,000	Regatta IX Funding 7.242% 17/4/2030	229,919	0.04	USD 67,000	Ecopetrol 5.875% 18/9/2023	62,767	0.01
USD 250,000	Regatta VIII Funding 6.492% 17/10/2030	231,870	0.05	USD 61,000	Ecopetrol 5.875% 28/5/2045	38,207	0.01
USD 250,000	Regatta VIII Funding 7.992% 17/10/2030	229,238	0.04	USD 681,000	Ecopetrol 6.875% 29/4/2030	570,592	0.11
USD 524,000	Rockford Tower CLO 2017-3 5.998% 20/10/2030	489,848	0.09	USD 96,000	Ecopetrol 8.875% 13/1/2033	88,513	0.02
USD 200,000	Ronshine China 7.1% 25/1/2025	18,332	0.00	USD 200,000	Empresas Publicas de Medellin 4.25% 18/7/2029	138,994	0.02
USD 250,000	RR 19 11.292% 15/10/2035	220,163	0.04	USD 205,000	Promigas / Gases del Pacifico 3.75% 16/10/2029	149,893	0.03
USD 30,000	Seagate HDD Cayman 4.875% 1/3/2024	27,749	0.01	USD 200,000	Promigas / Gases del Pacifico 3.75% 16/10/2029	146,238	0.03
USD 50,000	Seagate HDD Cayman 9.625% 1/12/2032	51,734	0.01	USD 126,000	SURA Asset Management 4.875% 17/4/2024	116,955	0.02
USD 250,000	Silver Creek CLO 8.158% 20/7/2030	226,866	0.04			3,517,615	0.67
USD 200,000	Sinic 0% 18/6/2022***	3,760	0.00		<b>Cote d'Ivoire (Ivory Coast)</b>		
USD 1,100,000	Sinic 8.5% 24/1/2022***	23,309	0.01	USD 200,000	Ivory Coast Government International Bond 6.375% 3/3/2028	180,031	0.03
USD 107,000	Strata CLO I 0% 15/1/2118	47,757	0.01		<b>Cyprus</b>		
USD 100,000	Strata CLO I 11.872% 15/1/2031	86,033	0.02	EUR 100,000	Bank of Cyprus 2.5% 24/6/2027	85,411	0.02
USD 250,000	TICP CLO IX 5.948% 20/1/2031	233,958	0.05		<b>Czech Republic</b>		
USD 150,000	TRINITAS CLO IV 6.195% 18/10/2031	137,421	0.03	CZK 3,920,000	Czech Republic Government Bond 1.2% 13/3/2031	125,672	0.02
USD 250,000	Trinitas CLO XIV 6.818% 25/1/2034	231,007	0.04	CZK 5,690,000	Czech Republic Government Bond 5% 30/9/2030	241,874	0.05
USD 250,000	Trinitas CLO XIV 7.818% 25/1/2034	227,965	0.04			367,546	0.07
USD 250,000	Voya CLO 2016-1 7.551% 20/1/2031	210,874	0.04		<b>Denmark</b>		
		18,328,602	3.49	EUR 400,000	Danske Bank 1.375% 17/2/2027	363,818	0.07
				GBP 100,000	Danske Bank 2.25% 14/1/2028	99,132	0.02

\*\*\*This security is in default, see Note 2(b)

The notes on pages 986 to 999 form an integral part of these financial statements.

# Sustainable Fixed Income Global Opportunities Fund continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
EUR 230,000	Danske Bank 4.125% 10/1/2031	227,470	0.04	EUR 200,000	Credit Agricole 1% 22/4/2026	186,325	0.04
EUR 200,000	Nykredit Realkredit 4.125% 15/4/2171	184,650	0.04	EUR 200,000	Credit Agricole 4% 18/1/2033	197,534	0.04
		875,070	0.17	EUR 200,000	Credit Agricole 4% 23/12/2171	174,035	0.03
	<b>Dominican Republic</b>			GBP 400,000	Credit Agricole 4.875% 23/10/2029	446,426	0.08
USD 150,000	Dominican Republic International Bond 4.5% 30/1/2030	121,358	0.03	EUR 100,000	Credit Agricole 7.25% 23/9/2028	101,215	0.02
USD 126,000	Dominican Republic International Bond 5.95% 25/1/2027	116,322	0.02	EUR 536,000	d'Infrastructures des Metiers de l'Environnement 0.625% 16/9/2028	429,615	0.08
USD 121,000	Dominican Republic International Bond 6.875% 29/1/2026	115,385	0.02	EUR 200,000	Electricite de France 2.875% 15/3/2171	169,750	0.03
USD 220,000	Dominican Republic International Bond 7.05% 3/2/2031	207,180	0.04	EUR 100,000	Electricite de France 4% 4/10/2171	96,100	0.02
		560,245	0.11	EUR 200,000	Electricite de France 4.25% 25/1/2032	194,574	0.04
	<b>Egypt</b>			EUR 100,000	Electricite de France 4.625% 25/1/2043	93,736	0.02
USD 400,000	Egypt Government International Bond 7.5% 16/2/2061	222,806	0.04	EUR 100,000	Electricite de France 5.375% 29/1/2172	96,700	0.02
USD 200,000	Egypt Government International Bond 7.5% 16/2/2061	111,403	0.02	GBP 200,000	Electricite de France 6% 29/7/2171	210,722	0.04
		334,209	0.06	EUR 400,000	Electricite de France 7.5% 9/6/2028	401,000	0.07
	<b>Finland</b>			EUR 300,000	Engie 1.375% 21/6/2039	197,332	0.04
EUR 100,000	Ahlstrom-Munksjo 3 Oy 3.625% 4/2/2028	85,197	0.02	EUR 800,000	Engie 1.5% 30/11/2171	651,341	0.12
USD 200,000	Ahlstrom-Munksjo 3 Oy 4.875% 4/2/2028	160,563	0.03	EUR 100,000	Faurecia 3.125% 15/6/2026	92,725	0.02
EUR 1,400,000	Neste 0.75% 25/3/2028	1,193,843	0.23	EUR 210,000	Faurecia 3.75% 15/6/2028	184,354	0.04
GBP 200,000	Nordea Bank 1.625% 9/12/2032	185,332	0.04	EUR 22,704	FCT Autonoria 2019 4.003% 25/9/2035	22,298	0.01
EUR 200,000	SBB Treasury 1.125% 26/11/2029	131,036	0.02	EUR 13,789	FCT E-Carat 10 4.756% 20/12/2028	13,729	0.00
EUR 290,000	Stora Enso 0.625% 2/12/2030	227,388	0.04	EUR 12,304	FCT Noria 2018-1 4.664% 25/6/2038	12,074	0.00
		1,983,359	0.38	EUR 169,000	Goldstory 5.375% 1/3/2026	158,236	0.03
	<b>France</b>			EUR 100,000	Goldstory 8.216% 1/3/2026	99,035	0.02
EUR 763	Accor 0.7% 7/12/2027	34,912	0.01	EUR 200,000	Harmony French Home Loans FCT 2021-1 3.643% 27/5/2061	194,515	0.04
EUR 1,651	Air France-KLM 0.125% 25/3/2026	28,011	0.00	EUR 200,000	iliad 5.375% 14/6/2027	195,570	0.04
EUR 100,000	Air France-KLM 7.25% 31/5/2026	101,359	0.02	EUR 200,000	iliad 5.625% 15/2/2030	193,471	0.03
EUR 100,000	Air France-KLM 8.125% 31/5/2028	100,826	0.02	EUR 100,000	liad 5.125% 15/10/2026	94,391	0.02
EUR 100,000	Altice France 2.125% 15/2/2025	92,000	0.02	GBP 200,000	Korian 4.125% 15/6/2171	179,739	0.03
EUR 116,000	Altice France 2.5% 15/1/2025	107,327	0.02	EUR 100,000	La Financiere Atalian 5.125% 15/5/2025	66,468	0.01
EUR 100,000	Atos 1.75% 7/5/2025	91,094	0.02	GBP 200,000	La Financiere Atalian 6.625% 15/5/2025	152,392	0.03
EUR 100,000	Banque Federative du Credit Mutuel 3.75% 1/2/2033	96,205	0.02	EUR 200,000	La Poste 3.125% 29/1/2172	185,520	0.03
EUR 200,000	Banque Federative du Credit Mutuel 4% 21/11/2029	199,140	0.04	EUR 100,000	Loxam 3.75% 15/7/2026	92,182	0.02
EUR 200,000	Banque Federative du Credit Mutuel 5.125% 13/1/2033	195,842	0.04	EUR 202,000	Loxam 4.5% 15/2/2027	187,006	0.03
EUR 100,000	BNP Paribas 1.125% 17/4/2029	84,180	0.02	EUR 100,000	Loxam 4.5% 15/4/2027	86,675	0.02
EUR 300,000	BNP Paribas 4.375% 13/1/2029	298,428	0.06	EUR 100,000	Paprec 3.5% 1/7/2028	85,677	0.02
USD 200,000	BNP Paribas 4.625% 1/12/2027	160,412	0.03	EUR 212,000	Picard Groupe 3.875% 1/7/2026	191,305	0.04
USD 200,000	BNP Paribas 5.125% 13/1/2029	184,390	0.03	EUR 100,000	Quatrim 5.875% 15/1/2024	93,803	0.02
USD 200,000	BNP Paribas 7.375% 19/2/2172	185,527	0.03	EUR 300,000	RCI Banque 2.625% 18/2/2030	276,750	0.05
EUR 100,000	BPCE 0.5% 15/9/2027	86,662	0.02	EUR 75,000	RCI Banque 4.625% 13/7/2026	74,897	0.01
EUR 500,000	BPCE 4.5% 13/1/2033	489,507	0.09	EUR 100,000	Renault 2.375% 25/5/2026	91,773	0.02
EUR 200,000	BPCE 5.125% 25/1/2035	193,455	0.04	EUR 400,000	Societe Generale 4.25% 6/12/2030	386,300	0.07
EUR 300,000	Casino Guichard Perrachon 3.992% 31/1/2172	64,782	0.01				
EUR 100,000	Casino Guichard Perrachon 6.625% 15/1/2026	59,928	0.01				

The notes on pages 986 to 999 form an integral part of these financial statements.

# Sustainable Fixed Income Global Opportunities Fund continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
EUR 300,000	Societe Generale 4.25% 16/11/2032	299,048	0.06	EUR 100,000	Renk 5.75% 15/7/2025	98,570	0.02
EUR 200,000	Societe Generale 7.875% 18/1/2029	203,298	0.04	EUR 100,000	RWE 1% 26/11/2033	71,483	0.01
USD 240,000	Societe Generale 9.375% 22/11/2027	238,600	0.04	EUR 100,000	Techem Verwaltungsgesellschaft 674 2% 15/7/2025	92,467	0.02
EUR 700,000	TotalEnergies 1.75% 4/4/2171	672,045	0.13	EUR 87,920	Techem Verwaltungsgesellschaft 674 6% 30/7/2026	84,843	0.01
EUR 200,000	TotalEnergies 2% 4/9/2171	153,886	0.03	EUR 160,000	Tele Columbus 3.875% 2/5/2025	130,006	0.03
EUR 100,000	TotalEnergies 2.625% 26/2/2172	94,363	0.02	EUR 100,000	thyssenkrupp 1.875% 6/3/2023	99,717	0.02
EUR 720,000	Unibail-Rodamco-Westfield 1% 14/3/2025*	676,952	0.13	EUR 142,000	thyssenkrupp 2.875% 22/2/2024	139,887	0.03
EUR 106,000	Vallourec 8.5% 30/6/2026	107,071	0.02	EUR 115,000	TK Elevator Midco 7.038% 15/7/2027	114,730	0.02
		12,356,540	2.36	EUR 500,000	Vantage Towers 0.375% 31/3/2027	470,977	0.09
	<b>Germany</b>			EUR 600,000	Vantage Towers 0.75% 31/3/2030	552,847	0.10
USD 400,000	Allianz 3.2% 30/4/2171	283,667	0.05	EUR 200,000	ZF Finance 2% 6/5/2027	172,241	0.03
EUR 300,000	Bayer 4.5% 25/3/2082	280,020	0.05	EUR 100,000	ZF Finance 2.75% 25/5/2027	88,693	0.01
EUR 3,376,800	Bundesrepublik Deutschland Bundesanleihe 0% 15/8/2030†	2,784,306	0.53	EUR 100,000	ZF Finance 3% 21/9/2025	94,363	0.02
EUR 1,355,000	Bundesrepublik Deutschland Bundesanleihe 1.7% 15/8/2032†	1,251,187	0.24	EUR 100,000	ZF Finance 3.75% 21/9/2028	88,842	0.02
EUR 200,000	Cheplapharm Arzneimittel 3.5% 11/2/2027	177,844	0.03	EUR 100,000	ZF Finance 5.75% 3/8/2026	100,717	0.02
EUR 100,000	Commerzbank 5.125% 18/1/2030	99,673	0.02			15,570,085	2.97
EUR 200,000	Commerzbank 6.125% 9/4/2171	189,150	0.04		<b>Ghana</b>		
EUR 200,000	DEMIRE Deutsche Mittelstand Real Estate 1.875% 15/10/2024	148,910	0.03	USD 247,000	Ghana Government International Bond 7.625% 16/5/2029	88,239	0.02
EUR 500,000	Deutsche Bahn Finance 0.95% 22/4/2171	456,427	0.09		<b>Greece</b>		
USD 2,833,000	Deutsche Bank 1.686% 19/3/2026	2,384,929	0.45	EUR 224,000	Hellenic Republic Government Bond 0% 12/2/2026	200,662	0.04
EUR 200,000	Deutsche Bank 1.75% 19/11/2030	158,863	0.03	EUR 30,000	Hellenic Republic Government Bond 1.75% 18/6/2032	24,043	0.00
EUR 400,000	Deutsche Bank 1.875% 23/2/2028	353,200	0.07	EUR 80,000	Hellenic Republic Government Bond 4.25% 15/6/2033	79,120	0.02
EUR 300,000	Deutsche Bank 3.25% 24/5/2028	278,513	0.05			303,825	0.06
EUR 200,000	Deutsche Bank 4% 24/6/2032	180,290	0.04		<b>Guatemala</b>		
EUR 400,000	Deutsche Bank 4.5% 30/4/2171	325,160	0.06	USD 200,000	Guatemala Government Bond 3.7% 7/10/2033	154,360	0.03
EUR 824,359	Deutsche Bundesrepublik Inflation Linked Bond 0.1% 15/4/2026	993,686	0.19		<b>Hungary</b>		
EUR 200,000	Deutsche Lufthansa 2% 14/7/2024	193,888	0.04	USD 22,000	Hungary Government International Bond 5.375% 25/3/2024	20,646	0.00
EUR 100,000	Deutsche Lufthansa 3.5% 14/7/2029	86,768	0.01		<b>Indonesia</b>		
EUR 100,000	Deutsche Lufthansa 3.75% 11/2/2028	90,616	0.02	USD 200,000	Bank Negara Indonesia Persero 3.75% 30/3/2026	173,920	0.03
EUR 200,000	E.ON 3.5% 26/10/2037	184,122	0.04	USD 200,000	Freeport Indonesia 4.763% 14/4/2027	181,198	0.03
EUR 500,000	Eurogrid 1.113% 15/5/2032	392,387	0.07	USD 200,000	Indonesia Government International Bond 4.1% 24/4/2028	181,611	0.03
EUR 100,000	FCT Autonoria DE 2023 0% 26/1/2043	100,125	0.02	IDR 8,565,000,000	Indonesia Treasury Bond 6.375% 15/4/2032	513,067	0.10
EUR 300,000	Fresenius 2.875% 24/5/2030	264,345	0.05	IDR 7,820,000,000	Indonesia Treasury Bond 7% 15/2/2033	486,288	0.09
EUR 200,000	Fresenius 4.25% 28/5/2026	198,426	0.04	IDR 3,061,000,000	Indonesia Treasury Bond 7.125% 15/6/2038	188,868	0.04
EUR 100,000	Fresenius 5% 28/11/2029	99,833	0.02	IDR 1,413,000,000	Indonesia Treasury Bond 8.25% 15/5/2036	96,153	0.02
EUR 100,000	Gruenthal 3.625% 15/11/2026	91,515	0.02	USD 200,000	Perusahaan Penerbit SBSN Indonesia III 4.4% 6/6/2027	184,732	0.04
EUR 117,000	Gruenthal 4.125% 15/5/2028	102,663	0.02			2,005,837	0.38
EUR 100,000	HT Troplast 9.25% 15/7/2025	97,122	0.02				
EUR 100,000	IHO Verwaltungs 3.75% 15/9/2026	91,523	0.02				
EUR 286,000	LANXESS 4.5% 6/12/2076	284,460	0.05				
EUR 368,000	Nidda Healthcare 7.5% 21/8/2026	360,703	0.07				
EUR 100,000	PCF 7.038% 15/4/2026	93,992	0.02				
EUR 100,000	ProGroup 3% 31/3/2026	91,389	0.02				

†All or a portion of this security is pledged or given in guarantee, see Note 13, for further details.  
\*All or a portion of this security represents a security on loan.

# Sustainable Fixed Income Global Opportunities Fund continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
<b>International</b>							
EUR 559,000	European Union 0% 4/10/2030	438,874	0.08	EUR 100,000	Invesco Euro Clo III 4.038% 15/7/2032	95,005	0.02
EUR 6,379,000	European Union 0.3% 4/11/2050	2,834,285	0.54	EUR 234,664	Last Mile Logistics Pan Euro Finance 4.582% 17/8/2033	212,101	0.04
EUR 803,000	European Union 0.4% 4/2/2037	532,477	0.10	EUR 577,878	Last Mile PE 2021 4.282% 17/8/2031	537,177	0.10
EUR 439,200	European Union 3% 4/3/2053	394,431	0.08	EUR 250,000	Man GLG Euro CLO 5.788% 15/10/2032	231,474	0.04
EUR 500,000	European Union 3.375% 4/11/2042	484,788	0.09	EUR 150,000	Neuberger Berman Loan Advisers Euro CLO 7.808% 17/4/2034	131,090	0.02
		4,684,855	0.89	EUR 250,000	Northwoods Capital 19 Euro 4.398% 25/11/2033	239,300	0.05
<b>Ireland</b>				EUR 250,000	OAK Hill European Credit Partners V Designated Activity 4.293% 21/1/2035	238,690	0.05
GBP 299,888	Agora UK 2021 5.052% 22/7/2031	326,276	0.06	EUR 100,000	OAK Hill European Credit Partners VI 3.542% 20/1/2032	96,062	0.02
EUR 400,000	AIB 6.25% 23/12/2171	379,200	0.07	EUR 250,000	OCP Euro CLO 2019-3 4.642% 20/4/2033	236,416	0.05
EUR 150,000	Anchorage Capital Europe CLO 2021-4 8.159% 25/4/2034	131,097	0.02	EUR 250,000	OCP Euro CLO 2019-3 5.642% 20/4/2033	235,838	0.04
EUR 100,000	Ares European CLO VII 3.788% 15/10/2030	96,579	0.02	EUR 575,873	Pearl Finance 2020 5.182% 17/11/2032	556,293	0.11
EUR 250,000	Ares European CLO X 5.088% 15/10/2031	231,872	0.04	EUR 250,000	Penta CLO 11 5.104% 15/11/2034	241,759	0.05
USD 225,000	ASG Finance Designated Activity 7.875% 3/12/2024	205,327	0.04	USD 192,778	Prodigy Finance CM2021-1 5.867% 25/7/2051	175,352	0.03
EUR 199,814	Aurium CLO IV 3.018% 16/1/2031	197,074	0.04	USD 182,378	Prodigy Finance CM2021-1 7.117% 25/7/2051	176,468	0.03
EUR 100,000	Avoca CLO XV 3.338% 15/4/2031	95,011	0.02	EUR 97,000	River Green Finance 2020 3.443% 22/1/2032	92,232	0.02
EUR 100,000	Avoca CLO XXII 3.588% 15/4/2035	94,027	0.02	EUR 250,000	Rockford Tower Europe CLO 2019-1 3.942% 20/1/2033	241,142	0.05
EUR 150,000	BlueMountain 2021-1 CLO 7.698% 15/4/2034	129,508	0.02	GBP 131,781	Scorpio European Loan Conduit No. 34 6.165% 17/5/2029	147,272	0.03
EUR 150,000	Bridgepoint CLO IV 5.081% 20/1/2037	151,353	0.03	USD 55,000	Shire Acquisitions Investments Ireland 2.875% 23/9/2023	50,959	0.01
EUR 150,000	Capital Four CLO II 8.198% 15/1/2034	133,083	0.03	EUR 150,000	Sound Point Euro CLO V Funding 8.289% 25/7/2035	130,777	0.02
EUR 200,000	CIFC European Funding CLO II 3.888% 15/4/2033	190,586	0.04	GBP 190,171	Taurus 2019-2 UK 6.165% 17/11/2029	212,213	0.04
EUR 150,000	CIFC European Funding CLO III 7.898% 15/1/2034	132,092	0.03	GBP 222,367	Taurus 2021-1 UK 5.595% 17/5/2031	237,211	0.05
EUR 250,000	Clontarf Park CLO 5.59% 5/8/2030	243,379	0.05	GBP 605,682	Taurus 2021-4 UK 5.695% 17/8/2031	644,983	0.12
EUR 160,000	Contego CLO VI 3.078% 15/4/2034	155,654	0.03	GBP 200,886	Taurus 2021-4 UK 6.045% 17/8/2031	212,556	0.04
EUR 250,000	CVC Cordatus Loan Fund 0% 20/5/2036	250,000	0.05	EUR 150,000	Tikehau CLO VII 3.61% 20/10/2035	150,872	0.03
EUR 100,000	CVC Cordatus Loan Fund IV 3.967% 22/2/2034	94,340	0.02	EUR 250,000	Voya Euro CLO II 4.438% 15/7/2035	235,323	0.04
EUR 250,000	Euro-Galaxy III CLO 5.667% 24/4/2034	236,093	0.04	EUR 100,000	Voya Euro CLO III 3.938% 15/4/2033	95,777	0.02
EUR 250,000	Fidelity Grand Harbour CLO 2021-1 5.888% 15/10/2034	223,888	0.04			11,063,241	2.11
EUR 66,000	GE Capital European Funding Unlimited 6.025% 1/3/2038	77,750	0.02	<b>Isle of Man</b>			
EUR 100,000	Harvest CLO XVIII 3.488% 15/10/2030	95,521	0.02	USD 400,000	AngloGold Ashanti 3.75% 1/10/2030	321,249	0.06
EUR 250,000	Harvest CLO XXIII 5.342% 20/10/2032	230,904	0.04	<b>Italy</b>			
EUR 277,920	Haus European Loan Conduit No 39 3.118% 28/7/2051	264,203	0.05	EUR 150,000	A2A 4.5% 19/9/2030	151,010	0.03
EUR 448,870	Haus European Loan Conduit No 39 3.868% 28/7/2051	386,095	0.07				
EUR 100,000	Henley CLO IV 3.799% 25/4/2034	94,670	0.02				
EUR 250,000	Henley CLO IV 5.449% 25/4/2034	234,624	0.04				
EUR 150,000	Henley CLO IV 7.699% 25/4/2034	128,693	0.02				

The notes on pages 986 to 999 form an integral part of these financial statements.

# Sustainable Fixed Income Global Opportunities Fund continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
EUR 150,000	ASTM 1.5% 25/1/2030	118,336	0.02	USD 1,300,000	Mizuho Financial 3.261% 22/5/2030	1,071,372	0.20
EUR 125,000	ASTM 2.375% 25/11/2033	94,391	0.02	USD 219,000	Nomura 5.099% 3/7/2025	204,092	0.04
EUR 499,000	Azzurra Aeroporti 2.125% 30/5/2024	483,718	0.09	EUR 400,000	SoftBank 2.125% 6/7/2024	377,050	0.07
EUR 200,000	Azzurra Aeroporti 2.625% 30/5/2027	174,985	0.03	USD 200,000	SoftBank 6% 19/1/2172	183,552	0.04
EUR 400,000	Banco BPM 3.375% 19/1/2032	351,500	0.07	USD 1,054,000	Sumitomo Mitsui Financial 2.472% 14/1/2029	839,553	0.16
EUR 100,000	Banco BPM 5% 14/9/2030	98,529	0.02	USD 400,000	Takeda Pharmaceutical 2.05% 31/3/2030	305,767	0.06
EUR 399,045	Cassia 2022-1 6.154% 22/5/2034	361,136	0.07			4,195,650	0.80
EUR 100,000	Castor 7.296% 15/2/2029	97,782	0.02	<b>Jersey</b>			
EUR 108,000	Cedacri Mergeco 7.279% 15/5/2028*	105,230	0.02	GBP 100,000	AA Bond 4.875% 31/7/2043	111,482	0.02
EUR 260,000	Centurion Bidco 5.875% 30/9/2026	234,737	0.05	EUR 100,000	Adient Global 3.5% 15/8/2024	97,908	0.02
EUR 100,000	doValue 3.375% 31/7/2026	91,457	0.02	USD 100,000	Aptiv / Aptiv 3.25% 1/3/2032	78,198	0.01
EUR 700,000	Enel 1.875% 6/8/2030	504,793	0.09	EUR 100,000	Avis Budget Finance 4.75% 30/1/2026	97,238	0.02
EUR 200,000	Eni 0.375% 14/6/2028	165,425	0.03	GBP 100,000	CPUK Finance 4.875% 28/2/2047	109,742	0.02
EUR 200,000	Eni 2% 11/5/2171	168,950	0.03	GBP 100,000	CPUK Finance 6.5% 28/8/2026	108,932	0.02
EUR 600,000	Eni 2.625% 13/1/2172	553,013	0.11	GBP 370,000	Galaxy Bidco 6.5% 31/7/2026	387,409	0.07
EUR 100,000	FCA Bank 0% 16/4/2024	95,419	0.02	GBP 100,000	Heathrow Funding 2.75% 13/10/2031	96,202	0.02
EUR 100,000	FIS Fabbrica Italiana Sintetici 5.625% 1/8/2027	87,634	0.02	GBP 62,000	HSBC Bank Capital Funding Sterling 1 5.844% 10/5/2031	72,347	0.02
EUR 100,000	IMA Industria Macchine Automatiche 3.75% 15/1/2028	86,987	0.02			1,159,458	0.22
EUR 100,000	Inter Media and Communication 6.75% 9/2/2027	94,521	0.02	<b>Luxembourg</b>			
EUR 860,000	Intesa Sanpaolo 0.75% 4/12/2024	813,625	0.15	EUR 100,000	ADLER 2.25% 14/1/2029	41,811	0.01
GBP 100,000	Intesa Sanpaolo 5.148% 10/6/2030	95,600	0.02	EUR 600,000	ADLER 2.75% 13/11/2026	272,598	0.05
EUR 389,000	Italy Buoni Poliennali Del Tesoro 1.5% 30/4/2045	224,706	0.04	EUR 200,000	ADLER 3.25% 5/8/2025	94,712	0.02
EUR 241,000	Koromo Italy 0% 26/2/2035	241,301	0.05	EUR 200,000	Allied Universal Holdco /Allied Universal Finance /Atlas Luxco 4 3.625% 1/6/2028	162,906	0.03
EUR 300,000	Nexi 0% 24/2/2028	220,457	0.04	EUR 100,000	Altice Financing 2.25% 15/1/2025	93,473	0.02
EUR 100,000	Poste Italiane 2.625% 24/6/2171	77,125	0.02	EUR 209,000	Altice Financing 4.25% 15/8/2029	168,184	0.03
EUR 91,715	Progetto Quinto 2.664% 27/10/2036	91,169	0.02	GBP 100,000	Aroundtown 4.75% 25/6/2171	59,485	0.01
EUR 465,000	Red & Black Auto Italy 5.279% 28/12/2031	443,295	0.08	USD 320,000	Atento Luxco 1 8% 10/2/2026	96,568	0.02
EUR 200,000	Rekeep 7.25% 1/2/2026	173,138	0.03	USD 51,000	Atento Luxco 1 8% 10/2/2026	15,391	0.00
EUR 118,000	TeamSystem 6.038% 15/2/2028	114,597	0.02	EUR 355,000	BL Consumer Credit 2021 5.253% 25/9/2038	338,903	0.06
EUR 100,000	Telecom Italia 1.625% 18/1/2029	75,968	0.01	GBP 100,000	Cidron Aida Finco 6.25% 1/4/2028	98,097	0.02
EUR 200,000	Telecom Italia 2.75% 15/4/2025	190,468	0.04	EUR 100,000	Cullinan Holdco 4.625% 15/10/2026	88,884	0.02
EUR 200,000	Telecom Italia 4% 11/4/2024	197,847	0.04	EUR 100,000	Cullinan Holdco 7.078% 15/10/2026	96,359	0.02
EUR 100,000	Telecom Italia 6.875% 15/2/2028	101,295	0.02	EUR 100,000	Dana Financing Luxembourg 3% 15/7/2029	79,693	0.01
EUR 200,000	UniCredit 2.731% 15/1/2032	172,000	0.03	USD 507,000	EIG Pearl 4.387% 30/11/2046*	364,448	0.07
EUR 300,000	UniCredit 4.45% 16/2/2029	288,441	0.05	EUR 200,000	European TopSoho 4% 18/10/2021***	184,513	0.03
EUR 430,000	UniCredit 4.8% 17/1/2029	428,630	0.08	USD 184,790	FEL Energy VI 5.75% 1/12/2040	146,493	0.03
EUR 200,000	UniCredit 6.625% 3/12/2171	199,250	0.04	EUR 251,000	Garfunkelux Holdco 3 6.75% 1/11/2025	204,757	0.04
USD 200,000	UniCredit 7.296% 2/4/2034	178,382	0.03	GBP 200,000	Garfunkelux Holdco 3 7.75% 1/11/2025	183,831	0.03
EUR 200,000	UniCredit 7.5% 3/6/2171	196,850	0.04	USD 300,000	GOL Equity Finance 3.75% 15/7/2024	153,174	0.03
		8,643,697	1.65	EUR 134,000	Herens Midco 5.25% 15/5/2029	91,468	0.02
<b>Japan</b>				USD 215,000	Kenbourne Invest 4.7% 22/1/2028	141,564	0.03
EUR 200,000	East Japan Railway 2.614% 8/9/2025	193,941	0.04				
USD 1,150,000	Honda Motor 2.271% 10/3/2025	1,020,323	0.19				

\*All or a portion of this security represents a security on loan.

\*\*\*This security is in default, see Note 2(b)

The notes on pages 986 to 999 form an integral part of these financial statements.

# Sustainable Fixed Income Global Opportunities Fund continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
USD 200,000	Kenbourne Invest 6.875% 26/11/2024	170,332	0.03	EUR 300,000	Fomento Economico Mexicano 2.625% 24/2/2026	310,938	0.06
USD 200,000	Kernel 6.5% 17/10/2024	92,131	0.02	USD 600,000	Grupo Bimbo 5.95% 17/7/2171	562,017	0.11
EUR 100,000	Kleopatra 2 6.5% 1/9/2026	57,071	0.01	USD 98,000	Grupo Televisa SAB 6.625% 15/1/2040	95,559	0.02
EUR 148,848	Lincoln Financing 3.625% 1/4/2024	148,774	0.03	USD 213,000	Metalsa S A P I De 3.75% 4/5/2031	154,021	0.03
EUR 100,000	Lion/Polaris Lux 4 6.046% 1/7/2026	97,428	0.02	MXN 390,000	Mexican Bonos 5.75% 5/3/2026	1,764,120	0.34
USD 180,000	Millicom International Cellular 5.125% 15/1/2028	149,939	0.03	MXN 131,000	Mexican Bonos 7.5% 3/6/2027	618,197	0.12
USD 180,000	Millicom International Cellular 6.625% 15/10/2026	163,061	0.03	MXN 37,372	Mexican Bonos 7.5% 26/5/2033	169,008	0.03
EUR 355,000	Prologis International Funding II 1.625% 17/6/2032	270,047	0.05	MXN 70,731	Mexican Bonos 7.75% 29/5/2031	330,943	0.06
EUR 200,000	Prologis International Funding II 3.625% 7/3/2030	186,465	0.03	MXN 235,817	Mexican Bonos 8.5% 31/5/2029	1,156,847	0.22
USD 200,000	Puma International Financing 5.125% 6/10/2024	180,501	0.03	MXN 29,208	Mexican Bonos 8.5% 18/11/2038	139,965	0.03
EUR 100,000	Rossini 6.343% 30/10/2025	99,912	0.02	USD 200,000	Mexico City Airport Trust 5.5% 31/7/2047	140,077	0.02
EUR 100,000	Rossini 6.75% 30/10/2025	100,625	0.02	USD 200,000	Mexico Government International Bond 2.659% 24/5/2031	151,922	0.03
EUR 1,120,000	SELP Finance 0.875% 27/5/2029	870,935	0.17	USD 200,000	Mexico Government International Bond 3.75% 11/1/2028	175,895	0.03
EUR 877,000	SES 2.875% 27/8/2171	744,047	0.14	USD 213,000	Nemak 3.625% 28/6/2031*	151,331	0.03
EUR 200,000	SES 5.625% 29/1/2172	198,390	0.04			7,750,767	1.48
USD 200,000	Simpar Europe 5.2% 26/1/2031	132,472	0.03	<b>Netherlands</b>			
EUR 200,000	Summer BC Holdco B 5.75% 31/10/2026	177,622	0.03	EUR 200,000	Abertis Infraestructuras Finance 3.248% 24/2/2172	180,050	0.03
USD 75,000	Telecom Italia Capital 6.375% 15/11/2033	61,040	0.01	EUR 100,000	ABN AMRO Bank 4% 16/1/2028	98,173	0.02
EUR 9,000	Telecom Italia Finance 7.75% 24/1/2033	9,598	0.00	EUR 600,000	ABN AMRO Bank 4.25% 21/2/2030	591,048	0.11
		7,087,702	1.34	EUR 200,000	ABN AMRO Bank 4.375% 22/9/2171	184,800	0.04
<b>Marshall Islands</b>				EUR 100,000	Ashland Services 2% 30/1/2028	85,412	0.02
USD 210,000	Danaos 8.5% 1/3/2028	193,101	0.04	EUR 300,000	ATF Netherlands 7.078% 20/1/2172	181,875	0.03
<b>Mauritius</b>				EUR 100,000	Axalta Coating Systems Dutch B 3.75% 15/1/2025	98,535	0.02
USD 200,000	CA Magnum 5.375% 31/10/2026	174,381	0.03	USD 400,000	Braskem Netherlands Finance 8.5% 23/1/2081	378,879	0.07
USD 261,000	HTA 7% 18/12/2025	233,791	0.05	EUR 200,000	Cooperatieve Rabobank 4.625% 29/12/2171	186,500	0.04
USD 250,000	India Green Energy 5.375% 29/4/2024	228,564	0.04	EUR 700,000	Cooperatieve Rabobank UA 4% 10/1/2030	683,676	0.13
		636,736	0.12	EUR 900,000	de Volksbank 2.375% 4/5/2027	838,800	0.16
<b>Mexico</b>				EUR 21,000	Deutsche Telekom International Finance 7.5% 24/1/2033	26,703	0.00
USD 200,000	Alpek 3.25% 25/2/2031	152,295	0.03	EUR 700,000	Digital Dutch Finco 0.625% 15/7/2025	632,811	0.12
USD 252,000	Axtel 6.375% 14/11/2024	216,123	0.04	EUR 310,000	Digital Dutch Finco 1% 15/1/2032	224,327	0.04
USD 500,000	Banco Mercantil del Norte 5.875% 24/1/2172	421,139	0.08	EUR 500,000	Digital Dutch Finco 1.5% 15/3/2030	401,690	0.08
USD 214,000	Banco Mercantil del Norte 5.875% 24/1/2172	180,247	0.04	EUR 139,713	Domi 2021-1 2.676% 15/6/2053	138,591	0.03
USD 275,000	Banco Mercantil del Norte 6.625% 24/1/2172	223,874	0.04	EUR 144,000	Domi 2023-1 0% 15/2/2055	143,792	0.03
USD 214,000	Banco Mercantil del Norte 6.625% 24/1/2172	174,215	0.03	EUR 308,000	Dutch Property Finance 2021-2 3.518% 28/4/2059	292,268	0.05
USD 214,000	Banco Mercantil del Norte 6.75% 27/9/2171	193,967	0.04	USD 200,000	Equate Petrochemical 2.625% 28/4/2028	164,940	0.03
USD 200,000	Braskem Idesa SAPI 6.99% 20/2/2032	134,906	0.03	EUR 100,000	Global Switch Finance 1.375% 7/10/2030	81,523	0.02
USD 200,000	Braskem Idesa SAPI 6.99% 20/2/2032	133,161	0.02	EUR 500,000	Iberdrola International 1.45% 9/2/2172	429,500	0.08

\*All or a portion of this security represents a security on loan.

The notes on pages 986 to 999 form an integral part of these financial statements.

# Sustainable Fixed Income Global Opportunities Fund continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
EUR 100,000	Iberdrola International 3.25% 12/2/2172	96,700	0.02	EUR 400,000	Wintershall Dea Finance 1.332% 25/9/2028	332,660	0.06
EUR 300,000	ING Groep 1.25% 16/2/2027	273,000	0.05	EUR 100,000	Wintershall Dea Finance 1.823% 25/9/2031	77,888	0.02
EUR 600,000	ING Groep 2.125% 23/5/2026	572,850	0.11	EUR 800,000	Wintershall Dea Finance 2 2.499% 20/7/2171	685,600	0.13
USD 200,000	ING Groep 6.75% 16/4/2171	184,632	0.03	EUR 100,000	Wintershall Dea Finance 2 3% 20/1/2172	78,300	0.02
EUR 100,000	JDE Peet's 0% 16/1/2026	88,471	0.02	EUR 100,000	ZF Europe Finance 2.5% 23/10/2027	87,340	0.02
EUR 200,000	JDE Peet's 0.625% 9/2/2028	167,026	0.03			14,545,889	2.77
EUR 100,000	Koninklijke KPN 2% 8/2/2172	94,305	0.02	<b>Norway</b>			
USD 23,000	Mondelez International Netherlands 1.25% 24/9/2026	18,754	0.00	EUR 109,000	Aker BP 1.125% 12/5/2029	89,066	0.02
EUR 100,000	Naturgy Finance 2.374% 23/2/2172	87,225	0.01	EUR 230,000	DNB Bank 3.125% 21/9/2027	223,387	0.04
USD 150,000	NXP / NXP Funding / NXP USA 3.4% 1/5/2030	121,657	0.02	EUR 100,000	Nassa Topco 2.875% 6/4/2024	97,019	0.02
USD 447,000	NXP / NXP Funding / NXP USA 3.875% 18/6/2026	399,481	0.08			409,472	0.08
USD 105,000	NXP / NXP Funding / NXP USA 5% 15/1/2033	92,462	0.02	<b>Oman</b>			
EUR 115,200	OCI 3.625% 15/10/2025	112,637	0.02	USD 200,000	Oman Government International Bond 6.5% 8/3/2047	176,036	0.03
EUR 100,000	OI European 2.875% 15/2/2025	96,767	0.02	USD 200,000	Oman Government International Bond 6.75% 17/1/2048	180,971	0.04
EUR 100,000	Phoenix PIB Dutch Finance 2.375% 5/8/2025	94,639	0.02			357,007	0.07
EUR 100,000	Promontoria 264 6.375% 1/3/2027	96,727	0.02	<b>Panama</b>			
EUR 100,000	Q-Park I 2% 1/3/2027	83,892	0.01	USD 200,000	Aeropuerto Internacional de Tocumen 5.125% 11/8/2061	147,797	0.03
EUR 500,000	Repsol International Finance 2.5% 22/3/2171	430,625	0.08	EUR 100,000	Carnival 7.625% 1/3/2026	89,033	0.02
EUR 202,000	Repsol International Finance 4.247% 11/12/2171	181,093	0.03	EUR 300,000	Carnival 10.125% 1/2/2026	314,127	0.06
EUR 225,873	Summer BidCo 9% 15/11/2025	176,021	0.03	USD 246,000	Panama Government International Bond 3.875% 17/3/2028	216,888	0.04
EUR 100,000	Telefonica Europe 3% 4/12/2171	99,355	0.02			767,845	0.15
EUR 200,000	Telefonica Europe 3.875% 22/9/2171	185,540	0.04	<b>Paraguay</b>			
EUR 500,000	Telefonica Europe 4.375% 14/3/2171	487,300	0.09	USD 200,000	Frigorifico Concepcion 7.7% 21/7/2028	139,283	0.03
EUR 400,000	Telefonica Europe 5.875% 31/3/2171	403,240	0.08	USD 200,000	Paraguay Government International Bond 5.4% 30/3/2050	157,462	0.03
EUR 400,000	Telefonica Europe 6.135% 2/3/2030	384,626	0.07	USD 200,000	Paraguay Government International Bond 5.6% 13/3/2048*	161,551	0.03
EUR 200,000	TenneT 1.5% 3/6/2039	145,368	0.03			458,296	0.09
EUR 100,000	Teva Pharmaceutical Finance Netherlands II 3.75% 9/5/2027	89,367	0.02	<b>Peru</b>			
EUR 200,000	Teva Pharmaceutical Finance Netherlands II 4.5% 1/3/2025	198,002	0.04	USD 200,000	Financiera de Desarrollo 4.75% 15/7/2025	182,236	0.03
EUR 100,000	Teva Pharmaceutical Finance Netherlands II 6% 31/1/2025	101,692	0.02	USD 320,000	InRetail Consumer 3.25% 22/3/2028	254,355	0.05
EUR 100,000	Trivium Packaging Finance 3.75% 15/8/2026	91,434	0.02	USD 237,000	Peruvian Government International Bond 1.862% 1/12/2032	161,520	0.03
USD 200,000	Trivium Packaging Finance 5.5% 15/8/2026	177,398	0.03	USD 125,000	Peruvian Government International Bond 2.783% 23/1/2031	96,883	0.02
EUR 100,000	United 4.875% 1/7/2024	96,855	0.02			694,994	0.13
EUR 300,000	Universal Music 3% 30/6/2027	287,470	0.06	<b>Peru</b>			
USD 200,000	UPC Broadband Finco 4.875% 15/7/2031	157,638	0.03				
EUR 760,000	Viterra Finance 1% 24/9/2028	612,279	0.12				
USD 200,000	Vivo Energy Investments 5.125% 24/9/2027	175,331	0.03				
EUR 100,000	VZ Secured Financing 3.5% 15/1/2032	78,349	0.01				

\*All or a portion of this security represents a security on loan.

The notes on pages 986 to 999 form an integral part of these financial statements.

# Sustainable Fixed Income Global Opportunities Fund continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
<b>Poland</b>				USD 200,000	Republic of South Africa Government International Bond 4.85% 30/9/2029	166,164	0.03
EUR 355,000	Republic of Poland Government International Bond 3.875% 14/2/2033	343,168	0.06	USD 200,000	Republic of South Africa Government International Bond 5% 12/10/2046	128,795	0.02
EUR 320,000	Republic of Poland Government International Bond 4.25% 14/2/2043	308,432	0.06			720,878	0.14
		651,600	0.12	<b>South Korea</b>			
<b>Portugal</b>				USD 200,000	LG Chem 2.375% 7/7/2031	150,417	0.03
EUR 463,267	Ares Lusitani-STC / Pelican Finance 2 6.264% 25/1/2035	441,751	0.09	USD 200,000	Woori Bank 4.25% 4/4/2171	179,971	0.03
EUR 900,000	EDP - Energias de Portugal 1.7% 20/7/2080	814,050	0.15			330,388	0.06
EUR 100,000	EDP - Energias de Portugal 5.943% 23/4/2083	98,700	0.02	<b>Spain</b>			
EUR 798,900	TAGUS - Sociedade de Titularizacao de Creditos SA/Ulisses Finance No. 2 5.233% 23/9/2038	750,537	0.14	EUR 321,703	Autonomia Spain 2021 FT 5.053% 31/1/2039	307,341	0.06
		2,105,038	0.40	EUR 160,852	Autonomia Spain 2021 FT 6.303% 31/1/2039	152,164	0.03
<b>Puerto Rico</b>				EUR 100,000	Banco Bilbao Vizcaya Argentaria 4.625% 13/1/2031	98,597	0.02
USD 66,000	Puerto Rico Sales Tax Financing Sales Tax Revenue 4.75% 1/7/2053	55,618	0.01	EUR 200,000	Banco Bilbao Vizcaya Argentaria 6% 29/6/2171	196,500	0.04
<b>Romania</b>				EUR 400,000	Banco de Sabadell 1.125% 11/3/2027*	362,200	0.07
EUR 118,000	Romanian Government International Bond 2.124% 16/7/2031	84,898	0.02	EUR 200,000	Banco de Sabadell 2.5% 15/4/2031	178,216	0.03
EUR 307,000	Romanian Government International Bond 2.125% 7/3/2028	259,920	0.05	EUR 200,000	Banco de Sabadell 5.25% 7/2/2029	195,089	0.04
EUR 145,000	Romanian Government International Bond 2.5% 8/2/2030	115,003	0.02	EUR 300,000	Banco Santander 1.125% 23/6/2027	264,467	0.05
USD 128,000	Romanian Government International Bond 5.25% 25/11/2027	116,800	0.02	EUR 100,000	Banco Santander 3.625% 27/9/2026	98,310	0.02
		576,621	0.11	EUR 200,000	Banco Santander 3.75% 16/1/2026	197,647	0.04
<b>Saudi Arabia</b>				EUR 400,000	Banco Santander 4.375% 14/4/2171	348,924	0.06
USD 290,000	Saudi Government International Bond 3.45% 2/2/2061	188,773	0.04	GBP 200,000	Banco Santander 4.75% 30/8/2028	220,480	0.04
USD 200,000	Saudi Government International Bond 4.5% 17/4/2030	184,192	0.03	EUR 400,000	CaixaBank 0.375% 18/11/2026	356,568	0.07
		372,965	0.07	EUR 300,000	CaixaBank 0.75% 10/7/2026	275,931	0.05
<b>Singapore</b>				GBP 100,000	CaixaBank 3.5% 6/4/2028	103,291	0.02
USD 186,000	Continuum Energy Levanter 4.5% 9/2/2027	154,315	0.03	EUR 200,000	CaixaBank 6.375% 19/12/2171	199,290	0.04
SGD 250,000	Straits Trading 3.25% 13/2/2028	165,235	0.03	EUR 100,000	Cellnex Finance 1% 15/9/2027	83,593	0.02
		319,550	0.06	EUR 200,000	Cellnex Telecom 0.75% 20/11/2031	162,010	0.03
<b>South Africa</b>				EUR 200,000	Cellnex Telecom 1.75% 23/10/2030	155,793	0.03
ZAR 936,418	Republic of South Africa Government Bond 8% 31/1/2030	43,065	0.01	EUR 100,000	Cellnex Telecom 1.875% 26/6/2029	82,019	0.01
ZAR 1,859,190	Republic of South Africa Government Bond 8.25% 31/3/2032	82,010	0.02	EUR 205,000	Grupo Antolin-Irausa 3.375% 30/4/2026	174,269	0.03
ZAR 959,769	Republic of South Africa Government Bond 8.75% 31/1/2044	38,286	0.01	EUR 100,000	Grupo Antolin-Irausa 3.5% 30/4/2028	74,103	0.02
ZAR 6,293,995	Republic of South Africa Government Bond 9% 31/1/2040	262,558	0.05	EUR 200,000	International Consolidated Airlines 1.125% 18/5/2028	164,462	0.03
				EUR 100,000	International Consolidated Airlines 3.75% 25/3/2029	81,775	0.02
				EUR 100,000	Lorca Telecom Bondco 4% 18/9/2027	90,529	0.02
				EUR 2,359,000	Spain Government Bond 0.5% 30/4/2030	1,925,239	0.37

\*All or a portion of this security represents a security on loan.

The notes on pages 986 to 999 form an integral part of these financial statements.



# Sustainable Fixed Income Global Opportunities Fund continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
EUR 11,080,000	Spain Government Bond 2.55% 31/10/2032	10,128,062	1.93	USD 450,000	<b>United Arab Emirates</b> Emirates NBD Bank 6.125% 9/1/2172	421,167	0.08
EUR 2,379,000	Spain Government Bond 2.9% 31/10/2046	1,990,725	0.38		<b>United Kingdom</b>		
EUR 5,583,000	Spain Government Bond 3.15% 30/4/2033	5,324,535	1.01	EUR 100,000	Anglo American Capital 1.625% 11/3/2026	93,038	0.02
EUR 648,000	Spain Government Bond 3.45% 30/7/2066	562,037	0.11	EUR 240,000	Anglo American Capital 4.75% 21/9/2032	236,995	0.04
EUR 352,000	Spain Government Bond 3.9% 30/7/2039	347,241	0.07	GBP 100,000	Atlas Funding 2021-1 6.112% 25/7/2058	113,176	0.02
		24,901,407	4.76	USD 459,740	Avianca Midco 2 9% 1/12/2028	359,001	0.07
	<b>Sweden</b>			EUR 522,000	Barclays 0.577% 9/8/2029	414,449	0.08
EUR 175,000	Fastighets Balder 2.873% 2/6/2081	136,412	0.03	EUR 200,000	Barclays 5.262% 29/1/2034	200,630	0.04
EUR 300,000	Heimstaden Bostad 2.625% 1/5/2171	192,870	0.04	GBP 200,000	Barclays 7.125% 15/9/2171	219,292	0.04
EUR 52,111	Intrum 3.125% 15/7/2024	50,796	0.01	USD 200,000	Barclays 8% 15/9/2171	186,328	0.04
EUR 100,000	Intrum 9.25% 15/3/2028	101,560	0.02	GBP 100,000	Barclays 8.407% 14/11/2032	119,398	0.02
EUR 400,000	Svenska Handelsbanken 0.01% 2/12/2027	333,326	0.06	GBP 100,000	Barley Hill NO 2 5.633% 27/8/2058	108,803	0.02
USD 200,000	Svenska Handelsbanken 4.375% 1/3/2172	169,152	0.03	GBP 100,000	BCP V Modular Services Finance II 6.125% 30/11/2028	98,241	0.02
EUR 470,000	Swedbank 4.25% 11/7/2028	464,299	0.09	GBP 350,000	Bellis Acquisition 3.25% 16/2/2026	331,591	0.06
GBP 200,000	Swedbank 7.272% 15/11/2032	233,700	0.04	GBP 229,000	Bellis Acquisition 4.5% 16/2/2026	224,123	0.04
SEK 3,050,000	Sweden Government International Bond 0.125% 9/9/2030	227,978	0.05	GBP 100,000	BG Energy Capital 5% 4/11/2036	110,086	0.02
SEK 20,480,000	Sweden Government International Bond 0.125% 9/9/2030	1,533,106	0.29	EUR 600,000	BP Capital Markets 3.25% 22/6/2171	555,614	0.11
EUR 100,000	Verisure 3.875% 15/7/2026	91,154	0.02	EUR 480,000	British Telecommunications 1.874% 18/8/2080	437,904	0.08
GBP 210,000	Volvo Treasury 4.75% 15/6/2026	239,121	0.04	USD 400,000	British Telecommunications 4.875% 23/11/2081	305,986	0.06
		3,773,474	0.72	GBP 112,000	Canada Square Funding 2021-2 4.83% 17/6/2058	122,964	0.02
	<b>Switzerland</b>			GBP 102,000	Canada Square Funding 2021-2 5.23% 17/6/2058	111,908	0.02
USD 200,000	Credit Suisse 6.25% 18/12/2171	155,298	0.03	GBP 202,000	Canary Wharf Finance II 6.071% 22/10/2037	186,723	0.04
EUR 200,000	UBS 1% 21/3/2025	193,537	0.04	EUR 221,000	Channel Link Enterprises Finance 2.706% 30/6/2050	196,733	0.04
USD 635,000	UBS 1.008% 30/7/2024	585,707	0.11	GBP 100,000	Constellation Automotive Financing 4.875% 15/7/2027	82,580	0.02
EUR 210,000	UBS 4.375% 11/1/2031	207,933	0.04	GBP 67,022	Dignity Finance 3.546% 31/12/2034	69,188	0.01
USD 200,000	UBS 4.488% 12/5/2026	183,254	0.03	GBP 111,000	Dowson 2022-1 6.183% 20/1/2029	124,051	0.02
USD 200,000	UBS 7% 31/10/2024	187,809	0.04	GBP 100,000	Dowson 2022-1 6.633% 20/1/2029	109,629	0.02
USD 460,000	UBS 7% 31/7/2171*	431,962	0.08	EUR 118,000	EC Finance 3% 15/10/2026	107,893	0.02
USD 200,000	UBS 7% 19/2/2172	187,456	0.04	EUR 137,000	eG Global Finance 3.625% 7/2/2024	128,820	0.02
		2,132,956	0.41	GBP 608,000	Finsbury Square 4.854% 16/12/2067	663,663	0.13
	<b>Thailand</b>			GBP 200,000	Finsbury Square 2021-2 5.304% 16/12/2071	209,484	0.04
USD 200,000	Krung Thai Bank 4.4% 25/9/2171	169,455	0.03	USD 200,000	Fresnillo 4.25% 2/10/2050	145,675	0.03
	<b>Turkey</b>			GBP 185,161	Gemgarto 2021-1 8.604% 16/12/2067	211,293	0.04
USD 542,000	Turkey Government International Bond 4.875% 16/4/2043	326,742	0.06	GBP 140,068	Greene King Finance 3.593% 15/3/2035	132,811	0.03
USD 52,084	Turkish Airlines 2015-1 Class A Pass Through Trust 4.2% 15/9/2028	43,381	0.01				
		370,123	0.07				
	<b>Ukraine</b>						
USD 200,000	Ukraine Government International Bond 7.253% 15/3/2035	32,919	0.01				
USD 278,000	Ukraine Government International Bond 7.375% 25/9/2034	46,782	0.01				
		79,701	0.02				

\* All or a portion of this security represents a security on loan.

# Sustainable Fixed Income Global Opportunities Fund continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
GBP 472,000	Harben Finance 4.855% 28/9/2055	508,536	0.10	USD 30,000	Royalty Pharma 0.75% 2/9/2023	27,481	0.01
GBP 441,000	Harben Finance 5.205% 28/9/2055	450,627	0.09	USD 125,000	Royalty Pharma 2.2% 2/9/2030	92,077	0.02
GBP 100,000	Heathrow Finance 3.875% 1/3/2027	101,442	0.02	GBP 380,000	Sage AR Funding No 1 6.095% 17/11/2030	404,608	0.08
GBP 100,000	HSBC 1.75% 24/7/2027	100,066	0.02	GBP 100,000	Santander UK 2.92% 8/5/2026	106,683	0.02
GBP 100,000	HSBC 2.256% 13/11/2026	104,218	0.02	GBP 100,000	Santander UK 7.098% 16/11/2027	117,562	0.02
USD 200,000	HSBC 4.95% 31/3/2030	179,779	0.03	GBP 123,000	Satus 2021-1 5.833% 17/8/2028	134,814	0.03
EUR 180,000	HSBC 6.364% 16/11/2032	185,067	0.04	GBP 248,000	Satus 2021-1 7.133% 17/8/2028	267,944	0.05
GBP 100,000	HSBC 8.201% 16/11/2034	120,719	0.02	EUR 257,000	Sherwood Financing 4.5% 15/11/2026	224,944	0.04
USD 100,000	HSBC Bank 5.401% 19/12/2171	73,996	0.01	EUR 100,000	Sherwood Financing 7.279% 15/11/2027	94,823	0.02
EUR 200,000	INEOS Quattro Finance 2 2.5% 15/1/2026	177,072	0.03	GBP 200,000	SSE 8.375% 20/11/2028	260,809	0.05
EUR 740,000	Informa 2.125% 6/10/2025	702,497	0.13	GBP 100,000	Stanlington No 2 5.314% 12/6/2045	107,710	0.02
GBP 100,000	Iron Mountain UK 3.875% 15/11/2025	108,206	0.02	GBP 100,000	Stanlington No 2 5.764% 12/6/2045	107,735	0.02
EUR 100,000	Jaguar Land Rover Automotive 4.5% 15/7/2028*	80,852	0.02	GBP 194,000	Stanlington No 2 6.864% 12/6/2045	203,073	0.04
GBP 100,000	Jerrold Finco 5.25% 15/1/2027	97,971	0.02	GBP 146,000	Stonegate Pub Financing 2019 8.25% 31/7/2025	158,981	0.03
GBP 158,000	Lanebrook Mortgage Transaction 2021-1 5.084% 20/7/2058	170,663	0.03	EUR 100,000	Synthomer 3.875% 1/7/2025	92,939	0.02
GBP 103,000	Lanebrook Mortgage Transaction 2021-1 5.484% 20/7/2058	109,986	0.02	EUR 100,000	Thames Water Utilities Finance 0.875% 31/1/2028	84,658	0.02
USD 230,000	Liquid Telecommunications Financing 5.5% 4/9/2026*	153,064	0.03	EUR 450,000	Thames Water Utilities Finance 4.375% 18/1/2031	440,730	0.08
EUR 100,000	Lloyds Banking 4.5% 11/1/2029	99,334	0.02	GBP 107,000	Together Asset Backed Securitisation 2021-1st1 5.039% 12/7/2063	116,394	0.02
GBP 112,773	London Wall Mortgage Capital 4.695% 15/5/2051	127,095	0.02	GBP 140,000	Tower Bridge Funding 2021-2 5.446% 20/11/2063	155,270	0.03
GBP 72,000	Mitchells & Butlers Finance 5.956% 15/6/2036	66,429	0.01	GBP 168,999	Tower Bridge Funding 2021-2 5.746% 20/11/2063	179,564	0.03
GBP 110,000	Mortimer BTL 2021-1 5.11% 23/6/2053	120,435	0.02	GBP 188,000	Tower Bridge Funding 2022-1 4.899% 20/12/2063	202,611	0.04
GBP 100,000	National Express 4.25% 26/2/2172	102,331	0.02	GBP 140,000	Twin Bridges 2021-2 4.714% 12/9/2055	151,156	0.03
EUR 200,000	National Grid 3.245% 30/3/2034	176,153	0.03	GBP 160,000	Twin Bridges 2021-2 5.064% 12/9/2055	163,785	0.03
GBP 200,000	Nationwide Building Society 5.75% 20/12/2171	206,750	0.04	GBP 77,178	Twin Bridges 2021-2 6.464% 12/9/2055	87,576	0.02
EUR 100,000	NatWest 2% 4/3/2025	97,716	0.02	GBP 478,000	Twin Bridges 2022-1 4.864% 1/12/2055	508,782	0.10
USD 1,961,000	NatWest 2.359% 22/5/2024	1,827,793	0.35	GBP 255,000	Twin Bridges 2022-1 5.264% 1/12/2055	269,908	0.05
EUR 330,000	NatWest 4.067% 6/9/2028	322,899	0.06	GBP 70,822	Unique Pub Finance 5.659% 30/6/2027	80,495	0.02
EUR 190,000	NatWest Markets 4.25% 13/1/2028	188,367	0.04	GBP 44,320	Unique Pub Finance 7.395% 28/3/2024	51,275	0.01
GBP 283,000	Newday Funding Master Issuer - Series 2021-3 5.283% 15/11/2029	316,295	0.06	GBP 962,000	United Kingdom Gilt 0.875% 31/7/2033	816,339	0.16
EUR 134,522	Newgate Funding 2.264% 1/12/2050	122,728	0.02	GBP 100,000	Virgin Media Secured Finance 4.25% 15/1/2030	91,449	0.02
EUR 900,000	NGG Finance 1.625% 5/12/2079	846,760	0.16	GBP 100,000	Virgin Media Secured Finance 5% 15/4/2027	106,495	0.02
GBP 239,000	Ocado 3.875% 8/10/2026	212,404	0.04	EUR 300,000	Vmed O2 UK Financing I 3.25% 31/1/2031	238,119	0.05
GBP 214,000	Pinewood Finance 3.25% 30/9/2025	225,539	0.04	GBP 100,000	Vmed O2 UK Financing I 4.5% 15/7/2031	89,744	0.02
GBP 364,000	Polaris 2022-1 5.433% 23/10/2059	393,729	0.08				
GBP 307,000	Polaris 2022-1 5.933% 23/10/2059	327,854	0.06				
GBP 538,000	Polaris 2022-1 7.333% 23/10/2059	580,937	0.11				
GBP 100,000	Premier Foods Finance 3.5% 15/10/2026	102,424	0.02				
GBP 168,833	RMAC No 1 3.833% 12/6/2044	182,919	0.04				

\*All or a portion of this security represents a security on loan.

The notes on pages 986 to 999 form an integral part of these financial statements.

# Sustainable Fixed Income Global Opportunities Fund continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
EUR 225,000	Vodafone 2.625% 27/8/2080	201,409	0.04	USD 16,801	Alternative Loan Trust 2006-OA14 4.523% 25/11/2046	12,204	0.00
EUR 100,000	Vodafone 3% 27/8/2080	80,545	0.01	USD 65,222	Alternative Loan Trust 2006-OC10 5.077% 25/11/2036	52,220	0.01
EUR 600,000	Vodafone 3.1% 3/1/2079	594,090	0.11	USD 760,987	Alternative Loan Trust 2007-OA3 4.897% 25/4/2047	721,125	0.14
EUR 100,000	Vodafone 4.2% 3/10/2078	91,500	0.02	USD 75,000	Amazon.com 2.1% 12/5/2031	57,701	0.01
USD 200,000	Vodafone 6.25% 3/10/2078	183,083	0.03	USD 100,000	Amazon.com 4.7% 1/12/2032	92,506	0.02
		24,176,882	4.62	USD 30,000	AMC Networks 4.75% 1/8/2025	26,498	0.01
				USD 15,000	AMC Networks 5% 1/4/2024	14,045	0.00
	<b>United States</b>			USD 50,000	American Express 4.05% 3/5/2029	44,439	0.01
USD 300,000	1211 Avenue of the Americas Trust 2015-1211 4.142% 10/8/2035	255,502	0.05	USD 226,859	American Homes 4 Rent 2015-SFR1 Trust 0% 17/4/2052	2	0.00
USD 233,867	280 Park Avenue 2017-280P Mortgage Trust 6.7% 15/9/2034	201,182	0.04	USD 60,000	American Municipal Power 7.834% 15/2/2041	71,198	0.01
USD 645,000	AbbVie 3.2% 21/11/2029	535,397	0.10	EUR 250,000	American Tower 0.4% 15/2/2027	213,411	0.04
USD 83,385	AccessLex Institute 5.258% 25/5/2036	76,302	0.01	EUR 150,000	American Tower 0.45% 15/1/2027	128,619	0.02
USD 300,843	ACE Home Equity Loan Trust Series 2003-OP1 5.337% 25/12/2033	260,552	0.05	EUR 100,000	American Tower 0.5% 15/1/2028	82,692	0.02
USD 2,498,952	ACE Home Equity Loan Trust Series 2007-HE4 5.217% 25/5/2037	426,521	0.08	EUR 100,000	American Tower 1.95% 22/5/2026	92,612	0.02
USD 25,379	Ajax Mortgage Loan Trust 2018-B 0% 26/2/2057	19,480	0.00	USD 50,000	American Tower 2.1% 15/6/2030	37,075	0.01
USD 144,804	Ajax Mortgage Loan Trust 2019-G 3% 25/9/2059	134,631	0.03	USD 250,000	American Tower 2.3% 15/9/2031	181,542	0.03
USD 623,113	Ajax Mortgage Loan Trust 2020-A 2.375% 25/12/2059	579,599	0.11	USD 180,000	American Tower 2.7% 15/4/2031	136,532	0.03
USD 65,396	Ajax Mortgage Loan Trust 2020-C 2.25% 27/9/2060	60,056	0.01	USD 165,000	American Water Capital 3.45% 1/6/2029	140,431	0.03
USD 323,263	Ajax Mortgage Loan Trust 2020-D 2.25% 25/6/2060	292,465	0.06	USD 125,000	Amgen 1.65% 15/8/2028	98,231	0.02
USD 369,000	Albertsons / Safeway / New Albertsons / Albertsons 3.5% 15/3/2029	293,259	0.06	USD 50,000	Amgen 2% 15/1/2032	36,156	0.01
USD 31,000	Albertsons / Safeway / New Albertsons / Albertsons 4.625% 15/1/2027	27,424	0.01	USD 225,000	Amgen 2.3% 25/2/2031	170,723	0.03
USD 144,000	Albertsons / Safeway / New Albertsons / Albertsons 4.875% 15/2/2030	121,556	0.02	USD 105,000	Amgen 2.45% 21/2/2030	82,591	0.02
USD 37,000	Albertsons / Safeway / New Albertsons / Albertsons 5.875% 15/2/2028	33,704	0.01	USD 75,000	Amgen 3% 22/2/2029	62,561	0.01
USD 14,000	Albertsons / Safeway / New Albertsons / Albertsons 7.5% 15/3/2026	13,406	0.00	USD 415,000	Amgen 4.05% 18/8/2029	363,050	0.07
USD 663,000	Alexandria Real Estate Equities 2% 18/5/2032	475,010	0.09	USD 120,000	Amkor Technology 6.625% 15/9/2027	111,554	0.02
USD 144,000	Alexandria Real Estate Equities 2.95% 15/3/2034	108,574	0.02	USD 475,000	Anheuser-Busch InBev Worldwide 3.5% 1/6/2030	406,001	0.08
USD 100,000	Alexandria Real Estate Equities 4.5% 30/7/2029	89,586	0.02	USD 200,000	Anheuser-Busch InBev Worldwide 4.75% 23/1/2029	184,558	0.03
USD 105,000	Alexandria Real Estate Equities 4.75% 15/4/2035	93,267	0.02	USD 1,145,000	Apple 3% 20/6/2027	1,010,225	0.19
USD 144,000	Alexandria Real Estate Equities 5.15% 15/4/2053	125,058	0.02	USD 117,000	Aramark Services 5% 1/2/2028	101,521	0.02
USD 69,000	Allegiant Travel 7.25% 15/8/2027	63,637	0.01	EUR 100,000	Ardagh Metal Packaging Finance USA / Ardagh Metal Packaging Finance 2% 1/9/2028	81,756	0.02
USD 422,656	Alternative Loan Trust 2004-22CB 6.25% 25/10/2034	399,967	0.08	EUR 100,000	Ardagh Metal Packaging Finance USA / Ardagh Metal Packaging Finance 3% 1/9/2029	75,424	0.02
				USD 584,000	Ardagh Metal Packaging Finance USA / Ardagh Metal Packaging Finance 3.25% 1/9/2028	461,731	0.09
				EUR 200,000	Ardagh Packaging Finance / Ardagh USA 2.125% 15/8/2026	173,060	0.03
				GBP 200,000	Ardagh Packaging Finance / Ardagh USA 4.75% 15/7/2027	178,635	0.04
				USD 251,000	Ardagh Packaging Finance / Ardagh USA 5.25% 30/4/2025	227,627	0.04
				USD 115,000	Ashford Hospitality Trust 2018-ASHF 6.688% 15/4/2035	101,466	0.02
				USD 68,000	Ashton Woods USA / Ashton Woods Finance 4.625% 1/8/2029	52,322	0.01

The notes on pages 986 to 999 form an integral part of these financial statements.

# Sustainable Fixed Income Global Opportunities Fund continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
USD 338,000	Ashton Woods USA / Ashton Woods Finance 4.625% 1/4/2030	256,038	0.05	USD 164,005	Bank of America Merrill Lynch Commercial Mortgage Trust 2016-UBS10 4.838% 15/7/2049	139,724	0.03
USD 173,000	Ashton Woods USA / Ashton Woods Finance 6.625% 15/1/2028	147,542	0.03	USD 26,610,000	Bank of America Merrill Lynch Commercial Mortgage Trust 2017-BNK3 0.586% 15/2/2050	524,086	0.10
EUR 100,000	AT&T 2.875% 3/2/2025	93,215	0.02	USD 170,000	Baxter International 2.539% 1/2/2032	123,248	0.02
EUR 100,000	AT&T 3.15% 4/9/2036	85,521	0.02	USD 80,000	Bay Area Toll Authority 6.918% 1/4/2040	89,530	0.02
USD 91,000	Autodesk 2.85% 15/1/2030	73,223	0.01	USD 279,692	Bayview Commercial Asset Trust 2005-3 5.097% 25/11/2035	241,047	0.05
USD 47,000	AvalonBay Communities 5% 15/2/2033	43,775	0.01	USD 282,800	Bayview Commercial Asset Trust 2005-4 5.067% 25/11/2036	244,904	0.05
EUR 100,000	Avantor Funding 2.625% 1/11/2025	94,692	0.02	USD 462,118	Bayview Commercial Asset Trust 2006-2 5.037% 25/7/2036	399,901	0.08
USD 180,000	BAMLL Commercial Mortgage Trust 2015-200P 3.596% 14/4/2033	140,876	0.03	USD 223,834	Bayview Commercial Asset Trust 2006-3 5.067% 25/10/2036	198,353	0.04
USD 100,000	BAMLL Commercial Mortgage Trust 2017-SCH 5.588% 15/11/2033	89,394	0.02	USD 79,150	Bayview Commercial Asset Trust 2006-4 4.962% 25/12/2036	69,701	0.01
USD 157,000	BAMLL Commercial Mortgage Trust 2017-SCH 5.988% 15/11/2033	136,931	0.03	USD 215,138	Bayview Commercial Asset Trust 2007-1 5.022% 25/3/2037	184,204	0.04
USD 175,000	BAMLL Commercial Mortgage Trust 2017-SCH 6.088% 15/11/2032	148,715	0.03	USD 319,869	Bayview Commercial Asset Trust 2007-2 4.887% 25/7/2037	269,428	0.05
USD 100,000	BAMLL Commercial Mortgage Trust 2018-DSNY 5.938% 15/9/2034	91,752	0.02	USD 120,065	Bayview Commercial Asset Trust 2008-2 7.117% 25/4/2038	110,782	0.02
USD 122,591	BAMLL Commercial Mortgage Trust 2018-DSNY 6.288% 15/9/2034	111,926	0.02	USD 126,411	Bayview Financial Revolving Asset Trust 2004-B 5.635% 28/5/2039	96,261	0.02
USD 68,000	Banc of America Commercial Mortgage Trust 2015-UBS7 4.339% 15/9/2048	58,277	0.01	USD 95,049	Bayview Financial Revolving Asset Trust 2005-A 5.635% 28/2/2040	78,405	0.02
EUR 400,000	Bank of America 0.58% 8/8/2029	325,399	0.06	USD 40,000	BBCMS 2018-CHRS Mortgage Trust 4.267% 5/8/2038	24,733	0.00
EUR 100,000	Bank of America 0.583% 24/8/2028	84,434	0.02	USD 266,309	BCAP 2011-RR5-I Trust 3.825% 28/5/2036	238,648	0.05
EUR 150,000	Bank of America 0.808% 9/5/2026	139,128	0.03	USD 213,360	BCAP Trust 2007-AA4 4.115% 25/6/2047	93,092	0.02
USD 35,000	Bank of America 1.658% 11/3/2027	29,253	0.01	USD 180,000	BDS 2022-FL12 6.7% 19/8/2038	168,081	0.03
USD 50,000	Bank of America 1.922% 24/10/2031	36,274	0.01	USD 76,430	Bear Stearns Asset Backed I Trust 2006-HE7 4.957% 25/9/2036	68,945	0.01
USD 165,000	Bank of America 2.299% 21/7/2032	120,893	0.02	USD 137,915	Bear Stearns Asset Backed I Trust 2007-FS1 4.957% 25/5/2035	127,704	0.02
USD 1,155,000	Bank of America 2.456% 22/10/2025	1,030,011	0.20	USD 151,000	Beazer Homes USA 7.25% 15/10/2029	126,815	0.03
USD 350,000	Bank of America 2.496% 13/2/2031	270,238	0.05	USD 200,000	Becton Dickinson 1.957% 11/2/2031	147,720	0.03
USD 180,000	Bank of America 2.572% 20/10/2032	134,143	0.03	EUR 200,000	Booking 4% 15/11/2026	200,993	0.04
USD 50,000	Bank of America 2.592% 29/4/2031	38,657	0.01	EUR 180,000	Booking 4.5% 15/11/2031	182,339	0.04
USD 165,000	Bank of America 3.705% 24/4/2028	144,089	0.03	EUR 100,000	Boxer Parent 6.5% 2/10/2025	99,950	0.02
USD 80,000	Bank of America 3.824% 20/1/2028	70,582	0.01	USD 267,000	Broadcom 2.45% 15/2/2031	197,757	0.04
USD 70,000	Bank of America 3.97% 5/3/2029	61,026	0.01	USD 150,000	Broadcom 3.419% 15/4/2033	113,436	0.02
USD 70,000	Bank of America 3.974% 7/2/2030	60,055	0.01	USD 100,000	Broadcom 4% 15/4/2029	84,935	0.02
USD 278,000	Bank of America 4.376% 27/4/2028	249,172	0.05	USD 285,000	Broadcom 4.15% 15/11/2030	240,678	0.05
				USD 100,000	Broadcom 4.3% 15/11/2032	82,969	0.02
				USD 128,730	BWAY 2013-1515 Mortgage Trust 3.454% 10/3/2033	112,559	0.02
				USD 125,065	BWAY 2013-1515 Mortgage Trust 3.633% 10/3/2033	106,146	0.02
				USD 641,359	BWAY 2013-1515 Mortgage Trust 3.717% 10/3/2033	519,162	0.10

The notes on pages 986 to 999 form an integral part of these financial statements.

# Sustainable Fixed Income Global Opportunities Fund continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
USD 27,000	BXP Trust 2017-CC 3.552% 13/8/2037	20,141	0.00	USD 25,000	Citigroup 3.98% 20/3/2030	21,393	0.00
USD 104,000	BXP Trust 2017-CC 3.552% 13/8/2037	74,363	0.01	EUR 150,000	Citigroup 4.112% 22/9/2033	144,232	0.03
USD 45,000	BXP Trust 2017-GM 3.425% 13/6/2039	33,153	0.01	USD 150,000	Citigroup 4.412% 31/3/2031	130,803	0.02
USD 45,000	California Health Facilities Financing Authority 5% 15/8/2033	45,304	0.01	USD 100,000	Citigroup 6.27% 17/11/2033	98,126	0.02
USD 80,000	California State Public Works Board 8.361% 1/10/2034	92,503	0.02	USD 77,879	Citigroup Commercial Mortgage Trust 2014-GC19 5.088% 11/3/2047	71,542	0.01
USD 235,000	Calpine 5.125% 15/3/2028	196,321	0.04	USD 1,305,319	Citigroup Mortgage Loan Trust 2007-AHL2 4.887% 25/5/2037	841,147	0.16
USD 210,000	CAMB Commercial Mortgage Trust 2019-LIFE 6.738% 15/12/2037	194,073	0.04	USD 389,061	Citigroup Mortgage Loan Trust 2007-AHL3 4.787% 25/7/2045	250,400	0.05
USD 70,000	Canaveral Port Authority 5% 1/6/2045	67,701	0.01	USD 390,687	Citigroup Mortgage Loan Trust 2007-AMC1 4.777% 25/12/2036	206,236	0.04
USD 30,000	Canaveral Port Authority 5% 1/6/2048	28,949	0.01	USD 104,000	Citigroup Mortgage Loan Trust 2014-C 4.25% 25/2/2054	88,073	0.02
USD 414,243	Carrington Mortgage Loan Trust Series 2006-NC3 4.767% 25/8/2036	367,927	0.07	USD 40,037	CitiMortgage Alternative Loan Trust Series 2007-A6 6% 25/6/2037	32,435	0.01
USD 287,646	Carrington Mortgage Loan Trust Series 2007-FRE1 4.877% 25/2/2037	252,058	0.05	USD 40,000	City of Atlanta GA Water & Wastewater Revenue 5% 1/11/2040	38,636	0.01
USD 82,000	Carrols Restaurant 5.875% 1/7/2029*	57,921	0.01	USD 50,000	City of Riverside CA Electric Revenue 7.605% 1/10/2040	57,700	0.01
USD 163,000	CCO / CCO Capital 5% 1/2/2028	138,634	0.03	USD 6,000	Clear Channel Outdoor 5.125% 15/8/2027	5,014	0.00
USD 72,000	Cedar Fair 5.25% 15/7/2029	61,920	0.01	USD 657,000	Cloud Software 6.5% 31/3/2029	537,421	0.10
USD 100,000	Centene 4.625% 15/12/2029	86,019	0.02	USD 818,000	Comcast 4.65% 15/2/2033	739,782	0.14
USD 632,000	Century Communities 6.75% 1/6/2027	579,298	0.11	USD 27,000	Comcast 5.5% 15/11/2032	26,024	0.01
USD 248,756	CFCRE Commercial Mortgage Trust 2016-C3 1.701% 10/1/2048	9,739	0.00	USD 135,000	COMM 2014-UBS5 Mortgage Trust 4.514% 10/9/2047	119,262	0.02
USD 539,168	CFCRE Commercial Mortgage Trust 2016-C4 0.691% 10/5/2058	10,121	0.00	USD 800,000	COMM 2015-CCRE23 Mortgage Trust 4.183% 10/5/2048	703,082	0.13
USD 82,391	CFCRE Commercial Mortgage Trust 2016-C4 4.838% 10/5/2058	70,239	0.01	USD 194,664	COMM 2015-CCRE25 Mortgage Trust 0.799% 10/8/2048	2,954	0.00
USD 164,000	CFCRE Commercial Mortgage Trust 2017-C8 4.199% 15/6/2050	132,491	0.03	USD 121,000	COMM 2015-CCRE25 Mortgage Trust 4.517% 10/8/2048	103,501	0.02
USD 125,000	Charter Communications Operating / Charter Communications Operating Capital 2.3% 1/2/2032	86,126	0.02	USD 63,220	COMM 2015-LC23 Mortgage Trust 3.774% 10/10/2048	56,748	0.01
USD 100,000	Charter Communications Operating / Charter Communications Operating Capital 5.05% 30/3/2029	87,695	0.02	USD 5,344,578	COMM 2016-667M Mortgage Trust 0.039% 10/10/2036	12,904	0.00
USD 33,549	Chase Mortgage Finance Trust Series 2007-S6 6% 25/12/2037	14,366	0.00	USD 139,725	COMM 2018-COR3 Mortgage Trust 1.75% 10/5/2051	9,060	0.00
EUR 100,000	Chemours 4% 15/5/2026	91,714	0.02	USD 492,000	Commercial Metals 4.125% 15/1/2030	403,675	0.08
USD 25,000	Chesapeake Bay Bridge & Tunnel District 5% 1/7/2051	23,640	0.00	USD 188,000	Commercial Metals 4.375% 15/3/2032	152,696	0.03
EUR 150,000	Citigroup 1.5% 24/7/2026	140,415	0.03	USD 20,000	Commonwealth Financing Authority 4.144% 1/6/2038	17,058	0.00
USD 215,000	Citigroup 2.561% 1/5/2032	161,952	0.03	USD 15,000	Commonwealth of Massachusetts 2.9% 1/9/2049	10,063	0.00
USD 400,000	Citigroup 2.572% 3/6/2031	307,614	0.06	USD 220,000	Commonwealth of Massachusetts 5% 1/9/2049	222,791	0.04
USD 215,000	Citigroup 2.666% 29/1/2031	167,673	0.03	USD 10,000	Commonwealth of Massachusetts 5.456% 1/12/2039	9,728	0.00
USD 50,000	Citigroup 3.057% 25/1/2033	38,398	0.01	USD 400,000	Connect Finco / Connect US Finco 6.75% 1/10/2026	350,248	0.07
USD 516,000	Citigroup 3.07% 24/2/2028	440,397	0.08	USD 65,000	Connecticut State Health & Educational Facilities Authority 5% 1/7/2045	61,693	0.01
USD 50,000	Citigroup 3.785% 17/3/2033	40,667	0.01				

\*All or a portion of this security represents a security on loan.

# Sustainable Fixed Income Global Opportunities Fund continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
USD 37,000	Conservation Fund A Nonprofit 3.474% 15/12/2029	29,568	0.01	USD 50,000	Edison International 6.95% 15/11/2029	49,273	0.01
USD 40,000	Contra Costa Community College District 6.504% 1/8/2034	41,745	0.01	USD 95,000	Elanco Animal Health 6.65% 28/8/2028	85,738	0.02
EUR 106,000	Coty 3.875% 15/4/2026	100,684	0.02	USD 305,000	Elevance Health 2.55% 15/3/2031	236,871	0.04
USD 40,000	County of Broward FL Airport System Revenue 2.914% 1/10/2032	31,435	0.01	USD 150,000	Elevance Health 2.875% 15/9/2029	122,422	0.02
USD 165,000	County of Miami-Dade FL Aviation Revenue 2.529% 1/10/2030	130,688	0.02	USD 80,000	Elevance Health 3.65% 1/12/2027	70,496	0.01
USD 70,000	County of Miami-Dade FL Aviation Revenue 5% 1/10/2040	67,380	0.01	USD 50,000	Elevance Health 4.1% 15/5/2032	42,960	0.01
USD 225,000	Covanta 4.875% 1/12/2029	178,916	0.03	USD 250,000	Elmwood CLO 15 5.993% 22/4/2035	233,831	0.04
USD 135	Credit Suisse First Boston Mortgage 4.877% 15/4/2037	123	0.00	USD 290,000	Elmwood CLO 15 8.323% 22/4/2035	260,412	0.05
USD 275,000	Crown Castle 2.5% 15/7/2031	207,709	0.04	GBP 106,000	Encore Capital 4.25% 1/6/2028	96,612	0.02
USD 135,000	Crown Castle 3.1% 15/11/2029	109,919	0.02	EUR 300,000	Encore Capital 4.875% 15/10/2025	280,372	0.05
USD 75,000	Crown Castle 4.3% 15/2/2029	66,142	0.01	EUR 600,000	Equinix 0.25% 15/3/2027	514,395	0.10
USD 179,000	Crown Castle 5% 11/1/2028	165,455	0.03	USD 1,220,000	Equinix 1% 15/9/2025	1,023,421	0.20
USD 238,000	CrownRock / CrownRock Finance 5.625% 15/10/2025	216,115	0.04	USD 120,000	Equinix 2.5% 15/5/2031	89,731	0.02
USD 58,000	CSC 5.25% 1/6/2024	53,090	0.01	USD 140,000	Equinix 3.2% 18/11/2029	114,533	0.02
USD 963,010	CSFB Mortgage-Backed Pass-Through Certificates Series 2005-10 5.967% 25/11/2035	224,747	0.04	USD 345,000	Equinix 3.9% 15/4/2032	285,311	0.05
USD 5,600,893	CSMC 2014-USA OA 0.04% 15/9/2037	10,346	0.00	USD 1,000,000	ERP Operating 4.15% 1/12/2028	885,716	0.17
USD 1,789,981	CSMC Mortgage-Backed Trust 2007-5 7% 25/8/2037	1,104,029	0.21	USD 19,000	Expedia 2.95% 15/3/2031	14,305	0.00
USD 786	CSMC Series 2014-11R 3.812% 27/9/2047	739	0.00	USD 603,671	Fannie Mae Interest Strip 2% 25/1/2052	75,181	0.01
USD 764,000	CSMC Series 2014-9R 4.509% 27/8/2036	679,942	0.13	USD 784,686	Fannie Mae Interest Strip 2% 25/3/2052	97,591	0.02
USD 55,000	CVS Health 1.3% 21/8/2027	43,475	0.01	USD 971,045	Fannie Mae Interest Strip 3% 25/10/2049	145,321	0.03
USD 362,000	CVS Health 1.75% 21/8/2030	264,981	0.05	USD 2,053,403	Fannie Mae Pool 2.5% 1/5/2050	1,641,570	0.31
USD 315,000	CVS Health 1.875% 28/2/2031	229,151	0.04	USD 2,799,655	Fannie Mae Pool 2.5% 1/9/2050	2,238,261	0.43
USD 55,000	CVS Health 3.625% 1/4/2027	48,567	0.01	USD 989,162	Fannie Mae Pool 2.5% 1/2/2051	793,267	0.15
USD 145,000	CVS Health 3.75% 1/4/2030	122,633	0.02	USD 2,460,561	Fannie Mae Pool 2.5% 1/10/2051	1,967,341	0.38
USD 30,000	Dallas Fort Worth International Airport 3.144% 1/11/2045	21,837	0.00	USD 111,809	Fannie Mae Pool 3% 1/8/2051	93,998	0.02
USD 48,000	Dana 4.25% 1/9/2030	36,256	0.01	USD 167,377	Fannie Mae Pool 3% 1/8/2051	139,255	0.03
USD 210,732	DBJPM 2017-C6 Mortgage Trust 1% 10/6/2050	6,713	0.00	USD 1,590,868	Fannie Mae Pool 3% 1/9/2051	1,314,952	0.25
USD 208,735	DBUBS 2017-BRBK Mortgage Trust 3.53% 10/10/2034	173,544	0.03	USD 165,652	Fannie Mae Pool 3% 1/10/2051	137,749	0.03
USD 220,000	Dell International / EMC 5.75% 1/2/2033	198,690	0.04	USD 2,999,358	Fannie Mae Pool 3% 1/1/2052	2,478,229	0.47
USD 45,000	District of Columbia 5% 15/7/2034	43,956	0.01	USD 565,151	Fannie Mae Pool 3% 1/1/2052	466,982	0.09
USD 45,000	District of Columbia 5% 15/7/2035	43,750	0.01	USD 245,367	Fannie Mae Pool 3% 1/2/2052	203,788	0.04
USD 140,000	DocuSign 0% 15/1/2024	125,626	0.02	USD 404,401	Fannie Mae Pool 3% 1/3/2052	334,143	0.06
USD 150,000	Dollar General 3.5% 3/4/2030	125,723	0.02	USD 386,423	Fannie Mae Pool 3.5% 1/1/2048	339,075	0.06
USD 50,000	DuBois Hospital Authority 5% 15/7/2043	47,866	0.01	USD 211,573	Fannie Mae Pool 3.5% 1/2/2050	183,060	0.03
USD 350,000	Eaton 4.15% 15/3/2033	301,864	0.06	USD 149,176	Fannie Mae Pool 3.5% 1/11/2050	129,033	0.02
USD 310,000	Ecolab 2.125% 1/2/2032	231,348	0.04	USD 376,425	Fannie Mae Pool 3.5% 1/11/2050	326,659	0.06
USD 150,000	Ecolab 5.25% 15/1/2028	142,193	0.03	USD 1,146,065	Fannie Mae Pool 3.5% 1/12/2050	996,610	0.19
				USD 1,394,685	Fannie Mae Pool 3.5% 1/3/2052	1,206,225	0.23
				USD 639,279	Fannie Mae Pool 3.5% 1/3/2052	550,182	0.10
				USD 351,998	Fannie Mae Pool 3.5% 1/3/2052	301,865	0.06
				USD 1,026,531	Fannie Mae Pool 3.5% 1/4/2052	886,563	0.17
				USD 651,112	Fannie Mae Pool 3.5% 1/4/2052	561,163	0.11
				USD 562,831	Fannie Mae Pool 3.5% 1/4/2052	486,777	0.09
				USD 386,348	Fannie Mae REMICS 3.5% 25/1/2051	63,387	0.01

The notes on pages 986 to 999 form an integral part of these financial statements.

# Sustainable Fixed Income Global Opportunities Fund continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
USD 499,585	Fannie Mae REMICS 4% 25/5/2050	92,642	0.02	USD 250,268	Freddie Mac REMICS 3% 25/6/2051	38,173	0.01
USD 1,034,779	Fannie Mae REMICS 4% 25/11/2050	189,402	0.04	USD 394,918	Freddie Mac REMICS 3% 25/9/2051	55,233	0.01
USD 338,505	Fannie Mae REMICS 4% 25/6/2051	61,753	0.01	USD 158,102	Freddie Mac REMICS 3% 25/9/2051	20,815	0.00
USD 484,385	Fannie Mae REMICS 4% 25/8/2051	85,054	0.02	USD 316,039	Freddie Mac REMICS 3% 25/10/2051	55,663	0.01
EUR 300,000	Fidelity National Information Services 1.5% 21/5/2027	269,190	0.05	USD 624,010	Freddie Mac REMICS 3% 25/10/2051	74,865	0.01
USD 375,000	Fifth Third Bancorp 4.772% 28/7/2030	337,757	0.06	USD 197,680	Freddie Mac REMICS 3% 25/11/2051	33,106	0.01
USD 2,208,792	First Franklin Mortgage Loan Trust 2006-FFH1 5.217% 25/1/2036	1,913,706	0.37	USD 229,240	Freddie Mac REMICS 3% 25/11/2051	32,661	0.01
EUR 145,000	Fiserv 1.625% 1/7/2030	120,968	0.02	USD 337,936	Freddie Mac REMICS 3% 25/2/2052	48,194	0.01
USD 459,000	Five Point Operating / Five Point Capital 7.875% 15/11/2025	390,808	0.07	USD 875,251	Freddie Mac REMICS 3.5% 25/6/2051	146,366	0.03
USD 335,493	Flagstar Mortgage Trust 2018-6RR 4.923% 25/10/2048	270,341	0.05	USD 412,066	Freddie Mac REMICS 3.5% 25/10/2051	70,289	0.01
USD 410,000	Ford Motor 3.25% 12/2/2032	292,360	0.06	USD 98,609	Freddie Mac REMICS 4% 25/7/2049	14,543	0.00
USD 140,000	Ford Motor 6.1% 19/8/2032	123,516	0.02	USD 81,187	Freddie Mac REMICS 4% 25/9/2050	14,966	0.00
GBP 205,000	Ford Motor Credit 4.535% 6/3/2025	225,196	0.04	USD 114,180	Freddie Mac REMICS 4.5% 25/6/2050	19,612	0.00
EUR 200,000	Ford Motor Credit 4.867% 3/8/2027	195,302	0.04	USD 247,582	Freddie Mac REMICS 4.5% 25/10/2050	49,508	0.01
USD 444,000	Ford Motor Credit 5.584% 18/3/2024	413,714	0.08	USD 1,839,275	Freddie Mac Strips 2% 15/6/2052	221,408	0.04
USD 80,000	Forestar 3.85% 15/5/2026	65,861	0.01	USD 243,000	Freedom Mortgage 8.125% 15/11/2024	220,085	0.04
USD 666,000	Forestar 5% 1/3/2028	540,265	0.10	USD 177,000	Freedom Mortgage 8.25% 15/4/2025	158,321	0.03
USD 2,113,420	Freddie Mac Multifamily Structured Pass Through Certificates 0.805% 25/5/2029	75,186	0.01	USD 57,565	FREMF 2017-KGS1 Mortgage Trust 3.595% 25/10/2027	49,220	0.01
USD 3,259,000	Freddie Mac Multifamily Structured Pass Through Certificates 0.892% 25/6/2029	146,509	0.03	USD 586,000	FREMF 2018-KW05 Trust 3.786% 25/4/2028	461,368	0.09
USD 1,879,770	Freddie Mac Multifamily Structured Pass Through Certificates 1.024% 25/10/2030	104,204	0.02	USD 8,900,443	FREMF 2019-KW08 Mortgage Trust 0.1% 25/1/2029	34,602	0.01
USD 3,040,000	Freddie Mac Multifamily Structured Pass Through Certificates 1.364% 25/12/2029	181,774	0.03	USD 288,000	Frontier Communications 5% 1/5/2028	239,889	0.05
USD 58,892	Freddie Mac Pool 3% 1/8/2050	49,345	0.01	USD 362,000	Frontier Communications 5.875% 15/10/2027	317,347	0.06
USD 534,473	Freddie Mac Pool 3% 1/6/2051	444,654	0.08	USD 463,000	Frontier Communications 6.75% 1/5/2029	367,447	0.07
USD 665,068	Freddie Mac Pool 3% 1/8/2051	548,958	0.10	USD 333,000	Frontier Communications 8.75% 15/5/2030	317,252	0.06
USD 306,874	Freddie Mac Pool 3% 1/11/2051	256,937	0.05	USD 985,000	Frontier Florida 6.86% 1/2/2028	855,736	0.16
USD 1,464,554	Freddie Mac Pool 3% 1/11/2051	1,226,213	0.23	USD 140,000	Frontier North 6.73% 15/2/2028	120,922	0.02
USD 651,191	Freddie Mac Pool 3% 1/12/2051	545,194	0.10	USD 433,000	FS Rialto 2022-FL6 Issuer 7.144% 17/8/2037	407,285	0.08
USD 539,661	Freddie Mac Pool 3% 1/1/2052	452,892	0.09	USD 109,142	GAM Resecuritization Trust 2018-B 5.5% 27/8/2051	96,360	0.02
USD 1,144,302	Freddie Mac Pool 3% 1/1/2052	946,376	0.18	USD 15,000	Garden Spinco 8.625% 20/7/2030	14,913	0.00
USD 2,724,416	Freddie Mac Pool 3% 1/2/2052	2,286,252	0.44	USD 600,000	GATX 3.1% 1/6/2051	352,932	0.07
USD 729,251	Freddie Mac Pool 3% 1/2/2052	605,701	0.12	USD 122,000	Gen Digital 6.75% 30/9/2027	112,532	0.02
USD 2,690,934	Freddie Mac Pool 3% 1/2/2052	2,223,495	0.42	USD 123,000	Gen Digital 7.125% 30/9/2030	112,543	0.02
USD 224,215	Freddie Mac REMICS 3% 25/9/2050	31,548	0.01	USD 50,000	General Mills 2.875% 15/4/2030	40,525	0.01
USD 747,324	Freddie Mac REMICS 3% 25/10/2050	113,692	0.02	USD 408,000	General Motors 5.4% 15/10/2029	367,961	0.07
USD 403,091	Freddie Mac REMICS 3% 25/3/2051	60,660	0.01				

The notes on pages 986 to 999 form an integral part of these financial statements.

# Sustainable Fixed Income Global Opportunities Fund continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
USD 400,000	General Motors Financial 2.35% 26/2/2027	331,818	0.06	USD 22,774	Government National Mortgage Association 0.622% 16/10/2056	555	0.00
USD 150,000	Gilead Sciences 1.65% 1/10/2030	111,194	0.02	USD 30,750	Government National Mortgage Association 0.686% 16/8/2057	803	0.00
USD 89,027	Ginnie Mae II Pool 2.5% 20/9/2050	72,783	0.01	USD 139,075	Government National Mortgage Association 0.771% 16/12/2057	4,519	0.00
USD 75,547	Ginnie Mae II Pool 2.5% 20/9/2050	62,476	0.01	USD 19,094	Government National Mortgage Association 0.909% 16/2/2050	421	0.00
USD 133,756	Ginnie Mae II Pool 2.5% 20/9/2050	106,734	0.02	USD 215,319	Government National Mortgage Association 2.5% 20/9/2050	26,076	0.01
USD 2,712,495	Ginnie Mae II Pool 3% 20/6/2050	2,275,966	0.43	USD 1,129,018	Government National Mortgage Association 2.5% 20/10/2050	135,415	0.03
USD 3,785,199	Ginnie Mae II Pool 3% 20/7/2050	3,085,540	0.59	USD 452,289	Government National Mortgage Association 2.5% 20/10/2050	53,330	0.01
USD 69,780	Ginnie Mae II Pool 3% 20/9/2050	59,010	0.01	USD 144,748	Government National Mortgage Association 2.5% 20/11/2050	16,762	0.00
USD 159,849	Ginnie Mae II Pool 3% 20/9/2050	133,969	0.03	USD 544,729	Government National Mortgage Association 2.5% 20/12/2050	66,124	0.01
USD 98,312	Ginnie Mae II Pool 3% 20/9/2050	82,626	0.02	USD 231,294	Government National Mortgage Association 3% 20/12/2051	28,117	0.01
USD 74,313	Ginnie Mae II Pool 3% 20/9/2050	62,826	0.01	USD 123,597	Government National Mortgage Association 3% 20/12/2051	14,899	0.00
USD 3,986,805	Ginnie Mae II Pool 3% 20/10/2050	3,541,585	0.68	USD 230,541	Government National Mortgage Association 3.5% 20/1/2051	36,662	0.01
USD 3,934,531	Ginnie Mae II Pool 3% 20/10/2050	3,398,873	0.65	USD 348,311	Government National Mortgage Association 3.5% 20/10/2051	46,535	0.01
USD 101,047	Ginnie Mae II Pool 3.5% 20/9/2050	88,094	0.02	USD 147,105	Government National Mortgage Association 3.5% 20/11/2051	19,351	0.00
USD 88,236	Ginnie Mae II Pool 3.5% 20/9/2050	76,801	0.01	USD 142,332	Government National Mortgage Association 3.5% 20/11/2051	18,658	0.00
USD 50,228	Ginnie Mae II Pool 3.5% 20/9/2050	43,773	0.01	USD 289,621	Government National Mortgage Association 3.5% 20/12/2051	42,157	0.01
USD 211,877	Ginnie Mae II Pool 3.5% 20/9/2050	183,586	0.04	USD 218,627	Government National Mortgage Association 4% 20/5/2051	32,099	0.01
USD 110,000	Global Payments 4% 1/6/2023	103,029	0.02	USD 107,821	Government National Mortgage Association 4% 20/9/2051	16,161	0.00
EUR 800,000	Goldman Sachs 0.875% 9/5/2029	644,728	0.12	USD 312,365	Government National Mortgage Association 4% 20/12/2051	46,177	0.01
USD 430,000	Goldman Sachs 1.093% 9/12/2026	355,718	0.07	USD 84,500	Grand Canyon University 3.25% 1/10/2023	78,446	0.01
EUR 466,000	Goldman Sachs 1.25% 7/2/2029	388,684	0.07	USD 242,000	Grand Canyon University 5.125% 1/10/2028	208,737	0.04
USD 144,000	Goldman Sachs 1.431% 9/3/2027	119,217	0.02	USD 25,000	Great Lakes Water Authority Water Supply System Revenue 5.25% 1/7/2033	25,149	0.00
USD 660,000	Goldman Sachs 1.542% 10/9/2027	537,237	0.10	USD 808,038	Greenpoint Manufactured Housing 9.23% 15/12/2029	656,047	0.13
USD 170,000	Goldman Sachs 1.948% 21/10/2027	139,867	0.03	USD 117,735	GS Mortgage II Series 2005-ROCK 5.366% 3/5/2032	107,962	0.02
USD 100,000	Goldman Sachs 1.992% 27/1/2032	72,028	0.01	USD 100,000	GS Mortgage Trust 2015-590M 3.805% 10/10/2035	81,288	0.02
USD 50,000	Goldman Sachs 2.383% 21/7/2032	36,753	0.01	USD 95,000	GS Mortgage Trust 2015-GC32 4.411% 10/7/2048	81,341	0.02
USD 75,000	Goldman Sachs 2.615% 22/4/2032	56,408	0.01	USD 1,185,264	GSA Home Equity Trust 2006-4 3.609% 25/3/2036	799,115	0.15
USD 300,000	Goldman Sachs 2.65% 21/10/2032	223,659	0.04	USD 225,608	GSMPs Mortgage Loan Trust 2005-RP2 4.967% 25/3/2035	186,234	0.04
USD 344,000	Goldman Sachs 3.615% 15/3/2028	300,093	0.06	USD 114,153	GSR Mortgage Loan Trust 2007-OA2 2.58% 25/6/2047	67,827	0.01
USD 531,879	GoodLeap Sustainable Home Solutions Trust 2021-3 2.1% 20/5/2048	395,310	0.08	USD 275,000	GXO Logistics 2.65% 15/7/2031	195,830	0.04
USD 403,000	GoTo 5.5% 1/9/2027	184,168	0.04				
USD 201,697	Government National Mortgage Association 0.277% 16/10/2054	2,308	0.00				
USD 118,515	Government National Mortgage Association 0.524% 16/9/2053	1,581	0.00				
USD 288,294	Government National Mortgage Association 0.525% 16/3/2055	4,581	0.00				
USD 137,889	Government National Mortgage Association 0.598% 16/9/2055	2,912	0.00				

The notes on pages 986 to 999 form an integral part of these financial statements.



# Sustainable Fixed Income Global Opportunities Fund continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
USD 152,000	HCA 3.125% 15/3/2027	129,941	0.02	USD 70,000	J.P. Morgan Chase Commercial Mortgage Trust 2018-AON 4.128% 5/7/2031	58,306	0.01
USD 100,000	HCA 3.5% 1/9/2030	80,474	0.02		J.P. Morgan Chase Commercial Mortgage Trust 2018-PHH 5.798% 15/6/2035	311,322	0.06
USD 50,000	HCA 3.625% 15/3/2032	39,604	0.01	USD 358,562	JobsOhio Beverage System 3.985% 1/1/2029	68,657	0.01
USD 269,000	HCA 5.375% 1/2/2025	250,638	0.05	USD 75,000	JP Morgan Chase Commercial Mortgage Trust 2015-JP1 4.725% 15/1/2049	144,906	0.03
USD 140,000	HCA 5.875% 1/2/2029	131,261	0.02	USD 168,259	JP Morgan Chase Commercial Mortgage Trust 2007-CH1 4.601% 25/11/2036	608,526	0.12
USD 35,000	Health & Educational Facilities Authority of the State of Missouri 5% 15/11/2029	34,513	0.01	USD 132,000	JPMBB Commercial Mortgage Trust 2016-C1 4.236% 17/3/2049	103,912	0.02
USD 1,270,000	Healthpeak Properties 1.35% 1/2/2027	1,038,701	0.20	USD 1,180,000	JPMorgan Chase 0.768% 9/8/2025	1,030,379	0.20
USD 48,000	Healthpeak Properties Interim 5.25% 15/12/2032	44,186	0.01	EUR 100,000	JPMorgan Chase 1.09% 11/3/2027	90,875	0.02
USD 300,000	Hilton Domestic Operating 4.875% 15/1/2030	257,824	0.05	EUR 400,000	JPMorgan Chase 1.638% 18/5/2028	358,212	0.07
USD 329,000	Hilton Worldwide Finance / Hilton Worldwide Finance 4.875% 1/4/2027	294,834	0.06	USD 100,000	JPMorgan Chase 1.764% 19/11/2031	72,154	0.01
USD 465,000	Home Depot 1.375% 15/3/2031	334,685	0.06	USD 140,000	JPMorgan Chase 2.182% 1/6/2028	115,081	0.02
USD 350,000	Home Depot 4.5% 15/9/2032	316,215	0.06	USD 75,000	JPMorgan Chase 2.739% 15/10/2030	59,300	0.01
USD 900,000	Home Equity Asset Trust 2006-3 5.217% 25/7/2036	759,880	0.15	USD 50,000	JPMorgan Chase 2.963% 25/1/2033	38,668	0.01
USD 2,053,908	Home Equity Mortgage Trust 2006-2 5.367% 25/7/2036	225,072	0.04	USD 320,000	JPMorgan Chase 3.702% 6/5/2030	270,613	0.05
USD 240,000	Houston Galleria Mall Trust 2015-HGLR 3.982% 5/3/2037	199,240	0.04	USD 509,000	JPMorgan Chase 4.323% 26/4/2028	457,793	0.09
USD 162,000	Howard Hughes 5.375% 1/8/2028	137,221	0.03	USD 417,000	JPMorgan Chase 4.851% 25/7/2028	382,108	0.07
USD 140,000	Humana 0.65% 3/8/2023	129,083	0.02	USD 400,000	JPMorgan Chase Bank 0% 28/12/2023	359,498	0.07
USD 50,000	Huntington Bancshares 2.55% 4/2/2030	39,201	0.01	USD 300,000	Keurig Dr Pepper 3.95% 15/4/2029	260,519	0.05
USD 97,000	Huntington Bancshares 4.443% 4/8/2028	87,053	0.02	USD 670,000	KeyCorp Student Loan Trust 2004-A 6.065% 28/7/2042	588,791	0.11
USD 11,000	iHeartCommunications 4.75% 15/1/2028	8,718	0.00	USD 523,763	KeyCorp Student Loan Trust 2005-A 6.024% 27/12/2038	453,457	0.09
USD 18,000	iHeartCommunications 5.25% 15/8/2027	14,755	0.00	USD 1,030,000	Kilroy Realty 2.5% 15/11/2032	681,961	0.13
USD 19,487	iHeartCommunications 6.375% 1/5/2026	17,290	0.00	USD 125,000	Kraft Heinz Foods 3.75% 1/4/2030	107,108	0.02
USD 40,000	Illumina 5.8% 12/12/2025	37,940	0.01	USD 90,000	Kraft Heinz Foods 4.25% 1/3/2031	78,953	0.01
USD 54,698	Impac Secured Assets Trust 2006-3 4.957% 25/11/2036	43,932	0.01	USD 13,127,405	Ladder Capital Commercial Mortgage 2013-GCP Mortgage Trust 1.157% 15/2/2036	552,643	0.11
USD 269,829	IMT Trust 2017-APTS 3.497% 15/6/2034	238,149	0.05	USD 14,000	Lamar Media 3.75% 15/2/2028	11,712	0.00
USD 128,180	IMT Trust 2017-APTS 3.497% 15/6/2034	114,889	0.02	USD 75,000	Lear 4.25% 15/5/2029	64,330	0.01
USD 300,000	Independence Plaza Trust 2018-INDP 4.158% 10/7/2035	261,627	0.05	USD 151,685	Lehman Brothers Small Balance Commercial Mortgage Trust 2006-2 5.067% 25/9/2036	123,872	0.02
USD 500,254	IndyMac INDX Mortgage Loan Trust 2006-AR35 4.977% 25/1/2037	385,007	0.07	USD 680,000	Lehman Brothers Small Balance Commercial Mortgage Trust 2007-3 6.617% 25/10/2037	513,957	0.10
USD 96,000	Intel 4.875% 10/2/2028	88,897	0.02	USD 70,980	Lehman XS Trust Series 2007-16N 6.517% 25/9/2047	83,192	0.02
USD 185,000	Intercontinental Exchange 1.85% 15/9/2032	130,793	0.02				
USD 200,000	Intercontinental Exchange 2.1% 15/6/2030	153,005	0.03				
USD 100,000	Intercontinental Exchange 4.35% 15/6/2029	90,736	0.02				
USD 320,000	International Business Machines 1.95% 15/5/2030	241,738	0.05				
USD 200,000	IQVIA 5% 15/10/2026	180,229	0.03				

The notes on pages 986 to 999 form an integral part of these financial statements.

# Sustainable Fixed Income Global Opportunities Fund continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
USD 52,625	LendingPoint Pass-Through Trust Series 2022-ST1 2.5% 15/3/2028	46,893	0.01	USD 15,000	Metropolitan Life Global Funding I 1.875% 11/1/2027	12,455	0.00
USD 60,434	LendingPoint Pass-Through Trust Series 2022-ST2 3.25% 15/4/2028	54,184	0.01	USD 55,000	Metropolitan Transportation Authority 5% 15/11/2041	53,875	0.01
USD 51,000	Level 3 Financing 4.25% 1/7/2028	33,064	0.01	USD 170,000	Microchip Technology 0.972% 15/2/2024	152,809	0.03
USD 222,000	Level 3 Financing 4.625% 15/9/2027	155,824	0.03	USD 32,000	Microchip Technology 2.67% 1/9/2023	29,659	0.01
EUR 100,000	Liberty Mutual 3.625% 23/5/2059	93,610	0.02	USD 85,000	Microchip Technology 4.333% 1/6/2023	79,680	0.01
USD 312,000	Lions Gate Capital 5.5% 15/4/2029	206,161	0.04	USD 60,000	Mississippi Hospital Equipment & Facilities Authority 5% 1/9/2046	55,906	0.01
USD 916,073	Loanpal Solar Loan 2.47% 20/12/2047	645,801	0.12	EUR 200,000	Moody's 0.95% 25/2/2030	164,448	0.03
USD 222,554	Long Beach Mortgage Loan Trust 2006-7 4.937% 25/8/2036	89,443	0.02	EUR 100,000	Morgan Stanley 0.495% 26/10/2029	80,086	0.02
USD 105,000	Los Angeles Unified School District/CA 6.758% 1/7/2034	110,979	0.02	EUR 350,000	Morgan Stanley 1.102% 29/4/2033	258,428	0.05
USD 100,000	Louisiana Public Facilities Authority 3% 15/5/2047	68,275	0.01	USD 37,000	Morgan Stanley 1.512% 20/7/2027	30,329	0.01
USD 45,000	Louisiana Public Facilities Authority 5% 1/7/2048	43,402	0.01	USD 100,000	Morgan Stanley 1.794% 13/2/2032	71,244	0.01
USD 135,000	Lowe's 1.7% 15/10/2030	98,698	0.02	USD 300,000	Morgan Stanley 2.699% 22/1/2031	234,997	0.04
USD 250,000	Lowe's 2.625% 1/4/2031	192,502	0.04	EUR 600,000	Morgan Stanley 2.95% 7/5/2032	530,935	0.10
USD 50,000	Lowe's 3.75% 1/4/2032	41,469	0.01	USD 80,000	Morgan Stanley 3.622% 1/4/2031	66,384	0.01
USD 75,000	Lowe's 4.5% 15/4/2030	67,018	0.01	USD 542,000	Morgan Stanley 4.21% 20/4/2028	483,264	0.09
USD 12,692	LSTAR Commercial Mortgage Trust 2015-3 3.148% 20/4/2048	11,440	0.00	USD 25,000	Morgan Stanley 4.431% 23/1/2030	22,057	0.00
USD 50,000	LYB International Finance III 2.25% 1/10/2030	37,485	0.01	USD 286,000	Morgan Stanley 5.05% 28/1/2027	265,823	0.05
USD 192,000	MAD Mortgage Trust 2017-330M 4.108% 15/8/2034	164,669	0.03	USD 122,658	Morgan Stanley ABS Capital I Trust 2007-SEA1 6.517% 25/2/2047	108,446	0.02
USD 169,000	MAD Mortgage Trust 2017-330M 4.167% 15/8/2034	145,811	0.03	USD 175,457	Morgan Stanley Bank of America Merrill Lynch Trust 2014 C19 1.179% 15/12/2047	3,362	0.00
USD 60,000	Marvell Technology 4.2% 22/6/2023	56,142	0.01	USD 505,116	Morgan Stanley Bank of America Merrill Lynch Trust 2014 C19 1.179% 15/12/2047	9,029	0.00
USD 40,000	Maryland Health & Higher Educational Facilities Authority 5% 15/8/2027	38,706	0.01	USD 160,798	Morgan Stanley Bank of America Merrill Lynch Trust 2015-C21 0.274% 15/3/2048	882	0.00
USD 35,000	Massachusetts Development Finance Agency 5% 1/7/2043	33,965	0.01	USD 160,000	Morgan Stanley Bank of America Merrill Lynch Trust 2015-C24 4.326% 15/5/2048	141,558	0.03
USD 15,000	Massachusetts Housing Finance Agency 4.5% 1/12/2039	13,911	0.00	USD 10,078	Morgan Stanley Bank of America Merrill Lynch Trust 2015-C25 4.523% 15/10/2048	8,635	0.00
USD 150,000	Massachusetts School Building Authority 2.866% 15/10/2031	119,925	0.02	USD 245,091	Morgan Stanley Bank of America Merrill Lynch Trust 2015-C26 1.308% 15/10/2048	7,006	0.00
USD 120,000	Massachusetts School Building Authority 2.966% 15/10/2032	95,154	0.02	USD 17,408	Morgan Stanley Capital I 2017-HR2 2.73% 15/12/2050	11,101	0.00
USD 497,000	Mauser Packaging Solutions 7.875% 15/8/2026	470,006	0.09	USD 120,942	Morgan Stanley Capital I Trust 2017-H1 2.152% 15/6/2050	8,797	0.00
USD 170,000	Maxar Technologies 7.75% 15/6/2027	167,167	0.03	USD 133,000	Morgan Stanley Capital I Trust 2018-MP 4.276% 11/7/2040	96,579	0.02
USD 1,968,000	Medline Borrower 3.875% 1/4/2029	1,532,763	0.29	USD 100,000	Morgan Stanley Capital I Trust 2018-MP 4.276% 11/7/2040	82,615	0.02
USD 508,919	Merrill Lynch First Franklin Mortgage Loan Trust Series 2007-H1 8.117% 25/10/2037	435,640	0.08	USD 50,000	Morgan Stanley Capital I Trust 2018-SUN 5.488% 15/7/2035	46,544	0.01
USD 65,000	Metropolitan Government Nashville & Davidson County Health & Educational Facs Bd 5% 1/7/2046	61,841	0.01	USD 339,812	Morgan Stanley Home Equity Loan Trust 2006-3 4.937% 25/4/2036	229,964	0.04

The notes on pages 986 to 999 form an integral part of these financial statements.

# Sustainable Fixed Income Global Opportunities Fund continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
USD 59,271	Morgan Stanley Resecuritization Trust 2013-R7 4.709% 26/12/2046	49,625	0.01	USD 60,000	New Orleans Aviation Board 5% 1/1/2040	56,975	0.01
USD 74,552	Mosaic Solar Loan Trust 2018-1 4.01% 22/6/2043	64,781	0.01	USD 75,000	New York City Municipal Water Finance Authority 5.44% 15/6/2043	74,660	0.01
USD 321,295	Mosaic Solar Loan Trust 2018-2-GS 4.2% 22/2/2044	277,823	0.05	USD 20,000	New York City Municipal Water Finance Authority 5.75% 15/6/2041	20,654	0.00
USD 510,371	Mosaic Solar Loan Trust 2018-2-GS 5.97% 22/2/2044	411,084	0.08	USD 35,000	New York Convention Center Development 5% 15/11/2040	33,646	0.01
USD 235,398	Mosaic Solar Loan Trust 2019-1 4.37% 21/12/2043	205,790	0.04	USD 65,000	New York State Dormitory Authority 3.19% 15/2/2043	47,545	0.01
USD 92,384	Mosaic Solar Loan Trust 2022-2 4.38% 21/1/2053	80,935	0.02	USD 275,000	New York State Urban Development 2.5% 15/3/2033	209,703	0.04
USD 462,400	Mosaic Solar Loans 2017-2 2% 22/6/2043	417,165	0.08	USD 190,000	Newmont 2.25% 1/10/2030	143,487	0.03
EUR 102,000	MPT Operating Partnership / MPT Finance 3.325% 24/3/2025	88,765	0.02	USD 220,000	Newmont 2.6% 15/7/2032	164,501	0.03
USD 21,000	MPT Operating Partnership / MPT Finance 4.625% 1/8/2029	14,832	0.00	USD 96,000	Newmont 2.8% 1/10/2029	76,576	0.01
USD 34,000	MPT Operating Partnership / MPT Finance 5% 15/10/2027	26,363	0.01	USD 96,000	Nexstar Media 4.75% 1/11/2028	78,609	0.02
USD 10,000	MPT Operating Partnership / MPT Finance 5.25% 1/8/2026	8,369	0.00	USD 133,000	Nexstar Media 5.625% 15/7/2027	116,163	0.02
USD 412,156	MSCG Trust 2018-SELF 6.738% 15/10/2037	376,703	0.07	USD 150,000	NextEra Energy Capital 1.9% 15/6/2028	119,163	0.02
USD 45,694	MSCG Trust 2018-SELF 7.638% 15/10/2037	41,941	0.01	USD 52,000	NextEra Energy Capital 6.051% 1/3/2025	49,207	0.01
USD 193,362	NACC Reperforming Loan REMIC Trust 2004-R1 6.5% 25/3/2034	154,706	0.03	USD 73,374	Nomura Asset Acceptance Alternative Loan Trust Series 2005-AP1 6.046% 25/2/2035	64,718	0.01
USD 44,413	NACC Reperforming Loan REMIC Trust 2004-R1 7.5% 25/3/2034	36,626	0.01	USD 310,000	Northern States Power 2.9% 1/3/2050	198,078	0.04
EUR 100,000	National Grid North America 1.054% 20/1/2031	78,040	0.01	USD 430,000	NVIDIA 2% 15/6/2031	324,842	0.06
USD 1,000,000	Nationstar Home Equity Loan Trust 2007-B 5.027% 25/4/2037	863,132	0.16	USD 145,000	NVIDIA 2.85% 1/4/2030	119,567	0.02
USD 175,000	Nationstar Mortgage 5.125% 15/12/2030	126,868	0.02	USD 362,311	Oakwood Mortgage Investors 7.475% 15/8/2027	284,642	0.05
USD 195,000	Nationstar Mortgage 5.5% 15/8/2028	156,145	0.03	USD 45,000	Oklahoma Development Finance Authority 5.25% 15/8/2048	37,053	0.01
USD 83,000	Nationstar Mortgage 5.75% 15/11/2031	61,142	0.01	USD 165,000	Oklahoma Development Finance Authority 5.5% 15/8/2057	140,503	0.03
USD 317,000	Nationstar Mortgage 6% 15/1/2027	274,484	0.05	USD 1,351,434	Olympic Tower 2017-OT Mortgage Trust 0.379% 10/5/2039	18,601	0.00
USD 138,000	Navient Private Education Loan Trust 2014-A 3.5% 15/8/2044	119,772	0.02	USD 107,199	Olympic Tower 2017-OT Mortgage Trust 3.945% 10/5/2039	72,897	0.01
USD 104,000	Navient Private Education Loan Trust 2015-A 3.5% 15/12/2044	86,205	0.02	EUR 100,000	Olympus Water US 3.875% 1/10/2028	85,966	0.02
USD 470,000	Navient Private Education Loan Trust 2020-I 2.95% 15/4/2069	355,081	0.07	USD 100,000	Oncor Electric Delivery 2.75% 15/5/2030	81,397	0.02
EUR 100,000	Netflix 4.625% 15/5/2029	99,151	0.02	USD 185,000	Oncor Electric Delivery 5.75% 15/3/2029	179,579	0.03
USD 285,192	New Century Home Equity Loan Trust Series 2005-C 5.292% 25/12/2035	207,125	0.04	USD 2,010,201	One Market Plaza Trust 2017-1MKT 0% 10/2/2032	57	0.00
USD 47,000	New Home 7.25% 15/10/2025	40,920	0.01	USD 127,000	OneMain Financial Issuance Trust 2019-2 3.14% 14/10/2036	109,050	0.02
USD 55,000	New Hope Cultural Education Facilities Finance 5% 15/8/2047	52,929	0.01	USD 130,000	OneMain Financial Issuance Trust 2020-2 2.76% 14/9/2035	105,224	0.02
USD 120,000	New Jersey Health Care Facilities Financing Authority 3% 1/7/2051	81,439	0.02	USD 750,000	OneMain Financial Issuance Trust 2020-2 3.45% 14/9/2035	594,934	0.11
USD 55,000	New Jersey Transportation Trust Fund Authority 5.754% 15/12/2028	52,167	0.01	USD 100,000	OneMain Financial Issuance Trust 2021-1 2.22% 16/6/2036	77,085	0.01
				USD 435,000	OneMain Financial Issuance Trust 2021-1 5.136% 16/6/2036	399,498	0.08

The notes on pages 986 to 999 form an integral part of these financial statements.

# Sustainable Fixed Income Global Opportunities Fund continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
USD 1,250,000	Option One Mortgage Loan Trust 2005-4 Asset-Backed Certificates Series 2005-4 5.352% 25/11/2035	934,666	0.18	USD 64,000	Regal Rexnord 6.05% 15/4/2028	58,875	0.01
USD 22,507	Option One Mortgage Loan Trust 2007-FXD1 5.866% 25/1/2037	17,159	0.00	USD 348,265	RFMSI Series 2006-SA2 Trust 4.902% 25/8/2036	229,575	0.04
USD 20,577	Option One Mortgage Loan Trust 2007-FXD1 5.866% 25/1/2037	16,213	0.00	USD 17,000	RHP Hotel Properties / RHP Finance 4.75% 15/10/2027	14,708	0.00
USD 150,000	Oracle 2.3% 25/3/2028	122,142	0.02	USD 212,000	Rocket Mortgage / Rocket Mortgage Co-Issuer 2.875% 15/10/2026	171,038	0.03
USD 100,000	Oracle 2.875% 25/3/2031	77,666	0.01	USD 715,000	Rocket Mortgage / Rocket Mortgage Co-Issuer 3.625% 1/3/2029	541,935	0.10
USD 100,000	Oracle 2.95% 1/4/2030	80,072	0.01	USD 478,000	Rocket Mortgage / Rocket Mortgage Co-Issuer 3.875% 1/3/2031*	350,063	0.07
USD 57,000	Oracle 4.9% 6/2/2033	50,323	0.01	USD 38,000	Sabre GLBL 7.375% 1/9/2025	33,534	0.01
USD 36,000	Oracle 5.8% 10/11/2025	34,225	0.01	USD 248,000	Sabre GLBL 9.25% 15/4/2025	229,658	0.04
USD 140,000	Oracle 6.25% 9/11/2032	136,367	0.03	USD 94,000	Sabre GLBL 11.25% 15/12/2027	88,132	0.02
USD 39,978	Oregon School Boards Association 4.759% 30/6/2028	37,182	0.01	USD 500,000	San Diego County Water Authority 5% 1/5/2052	513,874	0.10
USD 90,000	Oregon School Boards Association 5.55% 30/6/2028	86,162	0.02	USD 45,000	San Diego Public Facilities Financing Authority 5% 15/5/2039	44,834	0.01
EUR 100,000	Organon / Organon Foreign Debt Co-Issuer 2.875% 30/4/2028	85,862	0.02	USD 295,000	Sasol Financing USA 4.375% 18/9/2026	249,902	0.05
USD 559,282	Origen Manufactured Housing Contract Trust 2007-B 5.788% 15/10/2037	543,836	0.10	USD 200,000	Sasol Financing USA 6.5% 27/9/2028	176,352	0.03
USD 12,000	Outfront Media Capital / Outfront Media Capital 4.625% 15/3/2030	9,248	0.00	USD 1,021,881	Saxon Asset Trust 2007-1 4.907% 25/1/2047	852,123	0.16
USD 15,000	Outfront Media Capital / Outfront Media Capital 5% 15/8/2027	12,661	0.00	USD 200,000	Securitized Asset Backed Receivables Trust 2006-OP1 5.622% 25/10/2035	135,355	0.03
USD 295,000	Paramount Global 6.375% 30/3/2062	239,172	0.05	USD 580,000	Select Medical 6.25% 15/8/2026	521,965	0.10
USD 283,000	Park Intermediate / PK Domestic Property / PK Finance Co-Issuer 4.875% 15/5/2029	221,669	0.04	USD 147,000	Sempra Energy 3.7% 1/4/2029	125,233	0.02
USD 205,000	Parker-Hannifin 3.25% 14/6/2029	170,929	0.03	USD 781,695	Sequoia Mortgage Trust 2007-3 3.228% 20/7/2037	591,502	0.11
USD 20,000	Pennsylvania Economic Development Financing Authority 5% 31/12/2038	18,795	0.00	USD 337,750	Sesac Finance 5.216% 25/7/2049	295,713	0.06
USD 5,000	Pitney Bowes 4.625% 15/3/2024*	4,664	0.00	USD 200,000	Sherwin-Williams 2.95% 15/8/2029	162,681	0.03
USD 600,000	Pitney Bowes 6.875% 15/3/2027	468,776	0.09	USD 72,000	Sirius XM Radio 5% 1/8/2027	61,918	0.01
USD 1,140,000	PNC Financial Services 2.2% 1/11/2024	1,022,789	0.20	USD 195,000	Sirius XM Radio 5.5% 1/7/2029	164,498	0.03
USD 787,000	PNC Financial Services 4.758% 26/1/2027	727,836	0.14	USD 155,000	Skyworks Solutions 0.9% 1/6/2023	143,864	0.03
USD 40,000	Port of Seattle WA 5% 1/5/2043	38,137	0.01	USD 798,054	SLM Private Education Loan Trust 2010-C 9.338% 15/10/2041	805,359	0.15
USD 70,000	PPG Industries 2.55% 15/6/2030	54,948	0.01	USD 165,000	SMB Private Education Loan Trust 2014-A 4.5% 15/9/2045	132,848	0.03
USD 67,000	Prologis 2.25% 15/1/2032	50,292	0.01	USD 240,000	SMB Private Education Loan Trust 2020-PT-A 2.5% 15/9/2054	178,081	0.03
EUR 100,000	Prologis Euro Finance 0.25% 10/9/2027	83,724	0.02	USD 140,000	SMB Private Education Loan Trust 2020-PT-A 3.2% 15/9/2054	105,705	0.02
EUR 400,000	Prologis Euro Finance 0.375% 6/2/2028	332,236	0.06	USD 350,000	SMB Private Education Loan Trust 2020-PTB 2.5% 15/9/2054	260,078	0.05
USD 295,000	Rand Parent 8.5% 15/2/2030	266,904	0.05	USD 960,000	SMB Private Education Loan Trust 2021-A 2.99% 15/1/2053	782,553	0.15
USD 1,148,367	Ready Capital Mortgage Financing 2022-FL10 7.17% 25/10/2039	1,078,053	0.21	USD 155,000	Southern California Edison 2.75% 1/2/2032	120,133	0.02
USD 242,791	Ready Capital Mortgage Financing 2022-FL9 7.072% 25/6/2037	228,969	0.04	USD 40,000	Southern California Edison 2.85% 1/8/2029	32,386	0.01
USD 100,000	Realty Income 3.65% 15/1/2028	87,926	0.02	USD 65,000	Southern California Edison 5.95% 1/11/2032	63,343	0.01
USD 50,000	Realty Income 5.625% 13/10/2032	47,735	0.01	USD 2,875,000	Southern Power 0.9% 15/1/2026	2,385,488	0.46
USD 85,000	Regal Rexnord 6.05% 15/2/2026	79,125	0.02				

\*All or a portion of this security represents a security on loan.

The notes on pages 986 to 999 form an integral part of these financial statements.

# Sustainable Fixed Income Global Opportunities Fund continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
USD 787,000	Sprint 7.875% 15/9/2023	747,926	0.14	USD 25,000	Texas Private Activity Bond Surface Transportation 5% 31/12/2055	22,465	0.00
USD 75,000	Standard Industries 4.75% 15/1/2028	63,530	0.01	USD 200,000	TK Elevator US Newco 5.25% 15/7/2027	170,547	0.03
USD 24,000	Standard Industries 5% 15/2/2027	20,874	0.00	USD 150,000	T-Mobile USA 2.05% 15/2/2028	120,833	0.02
USD 55,000	State of California 7.3% 1/10/2039	63,080	0.01	USD 200,000	T-Mobile USA 2.4% 15/3/2029	158,595	0.03
USD 30,000	State of California 7.35% 1/11/2039	34,582	0.01	USD 125,000	T-Mobile USA 2.7% 15/3/2032	94,799	0.02
USD 25,000	State of California 7.5% 1/4/2034	28,469	0.01	USD 100,000	T-Mobile USA 2.875% 15/2/2031	77,974	0.02
USD 60,000	State of California 7.55% 1/4/2039	71,776	0.01	USD 340,000	T-Mobile USA 3.375% 15/4/2029	282,454	0.05
USD 160,000	State of Georgia 4% 1/7/2040	151,961	0.03	USD 75,000	T-Mobile USA 3.5% 15/4/2031	61,020	0.01
USD 160,000	State of Georgia 4% 1/7/2041	151,238	0.03	USD 200,000	T-Mobile USA 3.75% 15/4/2027	176,566	0.03
USD 220,000	State of Minnesota 4% 1/9/2038	215,091	0.04	USD 190,000	T-Mobile USA 3.875% 15/4/2030	161,561	0.03
USD 150,000	State of New York 2.8% 15/2/2032	121,158	0.02	USD 100,000	Toyota Motor Credit 3.375% 1/4/2030	85,825	0.02
USD 50,000	State of Oregon 5.892% 1/6/2027	48,279	0.01	USD 191,000	Tri Pointe Homes 5.25% 1/6/2027	166,315	0.03
USD 110,000	State of Washington 5% 1/8/2040	106,186	0.02	USD 12,000	Tri Pointe Homes 5.7% 15/6/2028	10,524	0.00
USD 45,000	State of Washington 5% 1/8/2040	44,615	0.01	USD 75,000	UBS Commercial Mortgage Trust 2018-C12 4.788% 15/8/2051	62,383	0.01
USD 125,000	State Street 2.623% 7/2/2033	95,676	0.02	EUR 100,000	UGI International 2.5% 1/12/2029	79,030	0.01
USD 280,000	Steel Dynamics 3.45% 15/4/2030	232,500	0.04	USD 50,000	Union Pacific 3.7% 1/3/2029	43,862	0.01
USD 69,000	Stem 0.5% 1/12/2028	39,799	0.01	USD 1,785,300	United States Treasury Inflation Indexed Bonds 0.125% 15/4/2026	1,793,702	0.34
USD 808,132	Structured Asset Mortgage Loan Trust Series 2006-RF3 6% 25/10/2036	467,307	0.09	USD 584,100	United States Treasury Inflation Indexed Bonds 0.125% 15/10/2026	561,760	0.11
USD 271,307	Structured Asset Mortgage Loan Trust Series 2006-RF4 6% 25/10/2036	145,893	0.03	USD 811,000	United States Treasury Inflation Indexed Bonds 0.125% 15/4/2027	747,234	0.14
USD 35,000	Sumter Landing Community Development District 4.172% 1/10/2047	28,570	0.01	USD 7,031,100	United States Treasury Inflation Indexed Bonds 0.5% 15/4/2024	7,640,590	1.46
USD 293,000	Sunoco / Sunoco Finance 4.5% 30/4/2030	239,525	0.04	USD 6,727,200	United States Treasury Inflation Indexed Bonds 0.625% 15/1/2024	7,962,502	1.52
USD 221,000	Sunoco / Sunoco Finance 5.875% 15/3/2028	199,654	0.04	USD 2,312,000	United States Treasury Inflation Indexed Bonds 0.625% 15/7/2032	2,040,696	0.39
USD 356,000	Taylor Morrison Communities 5.875% 15/6/2027	323,002	0.06	USD 272,000	United States Treasury Note/Bond 1.125% 15/2/2031	207,120	0.04
USD 115,000	TEGNA 4.625% 15/3/2028	96,896	0.02	USD 213,000	United States Treasury Note/Bond 1.25% 30/6/2028	172,116	0.03
USD 25,000	TEGNA 5% 15/9/2029	20,943	0.00	USD 357,000	United States Treasury Note/Bond 1.625% 15/8/2029	289,157	0.06
USD 11,000	Teleflex 4.625% 15/11/2027	9,685	0.00	USD 87,200	United States Treasury Note/Bond 1.625% 15/11/2050	49,513	0.01
USD 631,000	Tenet Healthcare 4.25% 1/6/2029	520,482	0.10	USD 436,000	United States Treasury Note/Bond 1.875% 15/11/2051	262,913	0.05
USD 408,000	Tenet Healthcare 4.375% 15/1/2030	334,981	0.06	USD 495,000	United States Treasury Note/Bond 2% 15/8/2051	308,497	0.06
USD 18,000	Tenet Healthcare 4.625% 15/6/2028	15,365	0.00	USD 110,000	United States Treasury Note/Bond 2.25% 15/8/2049	73,251	0.01
USD 82,000	Tenet Healthcare 4.875% 1/1/2026	73,635	0.01	USD 757,000	United States Treasury Note/Bond 2.25% 15/2/2052	500,666	0.10
USD 35,000	Tenet Healthcare 5.125% 1/11/2027	30,924	0.01	USD 7,000	United States Treasury Note/Bond 2.375% 15/5/2051	4,767	0.00
USD 136,000	Tenet Healthcare 6.125% 15/6/2030	121,324	0.02	USD 260,400	United States Treasury Note/Bond 2.875% 15/5/2032	224,030	0.04
USD 35,000	Tenet Healthcare 6.25% 1/2/2027	32,082	0.01	USD 7,813,900	United States Treasury Note/Bond 2.875% 15/5/2052	5,937,863	1.13
USD 30,000	Tennessee Housing Development Agency 3.75% 1/7/2038	27,798	0.01	USD 9,604,400	United States Treasury Note/Bond 3% 15/8/2052 <sup>†</sup>	7,492,822	1.43
USD 15,000	Tennessee Housing Development Agency 3.85% 1/7/2043	13,838	0.00				
USD 15,000	Tennessee Housing Development Agency 3.95% 1/1/2049	13,868	0.00				
USD 80,000	Texas A&M University 2.836% 15/5/2027	70,124	0.01				

<sup>†</sup>All or a portion of this security is pledged or given in guarantee, see Note 13, for further details.

# Sustainable Fixed Income Global Opportunities Fund continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
USD 14,000,000	United States Treasury Note/Bond 3.5% 15/2/2033*	12,657,705	2.41	USD 32,751	Washington Mutual Mortgage Pass-Through Certificates WMALT Series 2005-9 Trust 5.5% 25/11/2035	23,335	0.00
USD 1,109,200	United States Treasury Note/Bond 4% 15/11/2052	1,047,659	0.20	USD 987,845	Washington Mutual Mortgage Pass-Through Certificates WMALT Series 2007-OA1 Trust 3.513% 25/12/2046	744,569	0.14
USD 2,800,000	United States Treasury Note/Bond 4.25% 30/9/2024	2,602,079	0.50	USD 195,964	Washington Mutual Asset-Backed Certificates WMABS Series 2006-HE5 Trust 3.838% 25/10/2036	139,820	0.03
USD 358,000	United Wholesale Mortgage 5.5% 15/11/2025	310,364	0.06	USD 69,000	Weekley Homes / Weekley Finance 4.875% 15/9/2028	55,197	0.01
USD 150,000	UnitedHealth 2.3% 15/5/2031	115,733	0.02	EUR 300,000	Wells Fargo 1.741% 4/5/2030	255,396	0.05
USD 198,000	UnitedHealth 3.875% 15/12/2028	175,519	0.03	GBP 200,000	Wells Fargo 3.473% 26/4/2028	209,085	0.04
USD 100,000	UnitedHealth 4.2% 15/5/2032	88,077	0.02	USD 100,000	Wells Fargo 4.897% 25/7/2033	89,298	0.02
USD 475,000	UnitedHealth 5.35% 15/2/2033	455,373	0.09	USD 27,487	Wells Fargo Commercial Mortgage Trust 2015-NXS4 4.224% 15/12/2048	23,574	0.00
USD 100,000	Uniti / Unifi Fiber / CSL Capital 7.875% 15/2/2025	95,899	0.02	USD 126,439	Wells Fargo Commercial Mortgage Trust 2016-BNK1 1.249% 15/8/2049	4,181	0.00
USD 182,000	Uniti / Unifi Finance / CSL Capital 10.5% 15/2/2028	171,370	0.03	USD 21,531	Wells Fargo Commercial Mortgage Trust 2016-NXS5 4.948% 15/1/2059	18,785	0.00
USD 55,000	University of California 5.77% 15/5/2043	55,691	0.01	USD 60,000	Wells Fargo Commercial Mortgage Trust 2017-C41 4.188% 15/11/2050	50,569	0.01
USD 414,000	US Bancorp 4.548% 22/7/2028	378,842	0.07	USD 110,000	Wells Fargo Commercial Mortgage Trust 2017-C42 4.002% 15/12/2050	92,583	0.02
EUR 200,000	Verizon Communications 1.125% 19/9/2035	138,098	0.03	USD 100,000	Wells Fargo Commercial Mortgage Trust 2017-HSDB 5.673% 13/12/2031	93,511	0.02
EUR 200,000	Verizon Communications 1.3% 18/5/2033	150,995	0.03	USD 66,448	Wells Fargo Commercial Mortgage Trust 2018-C45 4.727% 15/6/2051	54,540	0.01
USD 195,000	Verizon Communications 1.68% 30/10/2030	141,236	0.03	USD 106,000	Wells Fargo Commercial Mortgage Trust 2018-C46 4.633% 15/8/2051	91,209	0.02
USD 100,000	Verizon Communications 2.355% 15/3/2032	73,610	0.01	USD 1,205,000	Welltower 2.7% 15/2/2027	1,021,780	0.19
USD 150,000	Verizon Communications 3.15% 22/3/2030	123,175	0.02	USD 100,000	Welltower OP 4.25% 15/4/2028	88,682	0.02
USD 25,000	Verizon Communications 4.016% 3/12/2029	21,663	0.00	USD 54,000	Wesleyan University 4.781% 1/7/2116	41,283	0.01
EUR 223,000	Verizon Communications 4.75% 31/10/2034	230,004	0.04	USD 40,000	West Virginia Hospital Finance Authority 5% 1/6/2024	38,247	0.01
USD 125,000	Vertiv 4.125% 15/11/2028	102,122	0.02	USD 260,000	Western Digital 1.5% 1/2/2024	235,016	0.05
USD 96,000	Viasat 5.625% 15/4/2027	81,772	0.02	USD 23,822	WFRBS Commercial Mortgage Trust 2014-C24 4.204% 15/11/2047	20,311	0.00
USD 35,000	VICI Properties / VICI Note 5.625% 1/5/2024	32,649	0.01	USD 198,000	WinWater Mortgage Loan Trust 2014-3 3.977% 20/11/2044	163,281	0.03
USD 295,000	Virginia College Building Authority 1.965% 1/2/2032	218,095	0.04	USD 462,103	WinWater Mortgage Loan Trust 2015-5 3.756% 20/8/2045	256,117	0.05
USD 105,000	Virginia Small Business Financing Authority 5% 31/12/2052	98,327	0.02	EUR 141,000	WMG Acquisition 2.25% 15/8/2031	105,836	0.02
USD 50,000	VMware 2.2% 15/8/2031	35,532	0.01	USD 150,000	Workday 3.7% 1/4/2029	128,427	0.02
USD 220,000	VMware 4.65% 15/5/2027	199,245	0.04	USD 81,000	WRKCo 4.9% 15/3/2029	72,885	0.01
USD 672,000	VMware 4.7% 15/5/2030	589,980	0.11	USD 750,000	Xerox 5% 15/8/2025*	656,895	0.13
USD 200,000	Walt Disney 2% 1/9/2029	156,591	0.03	USD 70,000	XHR 4.875% 1/6/2029	55,635	0.01
USD 340,000	Walt Disney 2.65% 13/1/2031	271,500	0.05				
USD 50,000	Walt Disney 3.8% 22/3/2030	43,617	0.01				
USD 180,815	WaMu Mortgage Pass-Through Certificates Series 2007-OA5 Trust 3.543% 25/6/2047	135,374	0.03				
USD 647,893	WaMu Mortgage Pass-Through Certificates Series 2007-OA5 Trust 3.591% 25/6/2047	468,191	0.09				
USD 82,504	Washington Mutual Mortgage Pass-Through Certificates WMALT Series 2005-9 Trust 5.167% 25/11/2035	53,434	0.01				

\*All or a portion of this security represents a security on loan.

The notes on pages 986 to 999 form an integral part of these financial statements.

# Sustainable Fixed Income Global Opportunities Fund continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
USD 51,000	XHR 6.375% 15/8/2025	46,536	0.01	<b>Other Transferable Securities</b>			
USD 340,000	Xylem 1.95% 30/1/2028	275,841	0.05	<b>COMMON STOCKS (SHARES)</b>			
USD 1,755,167	Yale Mortgage Loan Trust 2007-1 5.017% 25/6/2037	558,271	0.11	<b>United States</b>			
		221,134,217	42.18	7,864	Lessen Series C**	95,740	0.02
<b>Uruguay</b>				Total Common Stocks (Shares)			
USD 136,242	Uruguay Government International Bond 5.75% 28/10/2034	138,009	0.03	<b>BONDS</b>			
Total Bonds				<b>Ireland</b>			
		413,051,191	78.80	EUR 150,000	Capital Four CLO V 0% 8/4/2036**	150,000	0.03
<b>CERTIFICATES OF DEPOSIT</b>				<b>United States</b>			
<b>Japan</b>				USD 579,016	Lessen 0% 5/1/2028**	522,566	0.10
USD 120,000	Mizuho Corporate Bank (New York Branch) 5.48% 4/1/2024	112,784	0.02	Total Bonds			
Total Certificates of Deposit				Total Other Transferable Securities			
Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market				Total Portfolio			
		424,664,446	81.02	Other Net Assets			
				Total Net Assets (EUR)			
				524,180,621 100.00			

\*\*Security subject to a fair value adjustment as detailed in Note 2(j).

## Open Forward Foreign Exchange Contracts as at 28 February 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity(depreciation) date	Unrealised appreciation/ Maturity(depreciation) EUR
AUD	234,000	JPY	20,982,897	Citigroup	15/3/2023	3,732
AUD	240,000	USD	167,323	Morgan Stanley	15/3/2023	(5,057)
AUD	1,487,142	USD	1,035,983	JP Morgan	15/3/2023	(30,564)
AUD	639,000	USD	451,069	BNP Paribas	15/3/2023	(18,697)
AUD	141,007	USD	100,000	Royal Bank of Canada	15/3/2023	(4,561)
AUD	206,000	USD	145,514	Bank of America	14/3/2023	(6,126)
AUD	695,000	CAD	657,014	Morgan Stanley	14/3/2023	(13,610)
AUD	362,000	USD	254,997	Citigroup	15/3/2023	(10,086)
AUD	406,900	USD	290,401	JP Morgan	14/3/2023	(14,895)
AUD	84,583	USD	58,885	Bank of America	15/3/2023	(1,702)
AUD	608,000	USD	427,700	Deutsche Bank	14/3/2023	(16,410)
AUD	34,000	USD	23,775	HSBC Bank	15/3/2023	(783)
BRL	11,272,056	USD	2,071,456	Goldman Sachs	15/3/2023	80,212
BRL	4,414,844	USD	825,822	Bank of America	15/3/2023	17,787
BRL	1,427,002	USD	280,000	Goldman Sachs	2/3/2023	(5,845)
BRL	7,495,310	USD	1,455,400	HSBC Bank	15/3/2023	(19,925)
BRL	1,487,652	USD	286,000	JP Morgan	2/3/2023	(546)
BRL	189,052	USD	36,100	Citigroup	15/3/2023	70
BRL	1,086,137	USD	211,000	BNP Paribas	2/3/2023	(2,459)
BRL	1,105,741	USD	211,000	Goldman Sachs	4/4/2023	(246)
BRL	720,555	USD	138,000	Deutsche Bank	4/4/2023	(631)
CAD	133,739	USD	100,000	Morgan Stanley	15/3/2023	(1,499)
CAD	134,044	USD	100,000	Royal Bank of Canada	15/3/2023	(1,289)
CAD	290,295	USD	217,000	HSBC Bank	14/3/2023	(3,199)
CAD	161,357	USD	120,000	Citigroup	15/3/2023	(1,198)
CAD	453,259	USD	340,000	BNP Paribas	15/3/2023	(6,103)

## Open Forward Foreign Exchange Contracts as at 28 February 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity(depreciation) date	Unrealised appreciation/ Maturity(depreciation) EUR
CAD	947,148	EUR	658,000	UBS	14/3/2023	(3,342)
CHF	254,952	USD	280,000	BNP Paribas	15/3/2023	(6,600)
CHF	183,605	USD	200,000	Citigroup	15/3/2023	(3,208)
CHF	165,234	NZD	278,000	BNP Paribas	15/3/2023	4,797
CHF	91,882	USD	100,000	JP Morgan	15/3/2023	(1,525)
CHF	164,130	USD	180,000	Deutsche Bank	15/3/2023	(4,009)
CLP	456,721,680	USD	570,000	Citigroup	14/3/2023	(19,226)
CLP	218,805,750	USD	279,000	Morgan Stanley	14/3/2023	(14,777)
CLP	451,648,500	USD	558,000	Bank of America	14/3/2023	(13,688)
CLP	240,303,500	USD	289,000	Toronto-Dominion	14/3/2023	128
CNH	1,120,000	USD	161,333	JP Morgan	15/3/2023	(36)
CNH	560,000	USD	80,771	Morgan Stanley	15/3/2023	(117)
CNH	560,000	USD	80,931	HSBC Bank	15/3/2023	(266)
CNH	3,820,000	USD	557,062	Deutsche Bank	15/3/2023	(6,514)
CNH	10,856,804	USD	1,585,421	Citigroup	15/3/2023	(20,575)
CNH	1,880,000	USD	277,983	Nomura	15/3/2023	(6,800)
CNH	3,570,554	EUR	485,334	JP Morgan	15/3/2023	(2,325)
CNH	2,027,570	USD	300,000	BNP Paribas	15/3/2023	(7,519)
COP	1,310,411,200	USD	280,000	Barclays	14/3/2023	(7,712)
COP	1,333,098,000	GBP	234,000	HSBC Bank	14/3/2023	(7,160)
COP	1,413,752,000	USD	284,000	Toronto-Dominion	14/3/2023	8,666
COP	1,248,856,192	USD	249,861	BNY Mellon	10/5/2023	5,730
CZK	27,658,764	USD	1,254,000	Morgan Stanley	14/3/2023	(2,932)
EUR	2,146,378	USD	2,288,885	Royal Bank of Canada	15/3/2023	(3,644)
EUR	359,622	HKD	2,977,000	BNY Mellon	15/3/2023	3,109
EUR	1,308,134	USD	1,401,485	Citigroup	15/3/2023	(8,324)

The notes on pages 986 to 999 form an integral part of these financial statements.

# Sustainable Fixed Income Global Opportunities Fund continued

## Open Forward Foreign Exchange Contracts as at 28 February 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity(depreciation) date	Unrealised appreciation/ EUR
EUR	8,902,223 USD		9,637,717	Bank of America	15/3/2023	(150,785)
EUR	6,435,482 USD		6,927,972	Goldman Sachs	15/3/2023	(72,179)
EUR	348,940,490 USD		372,443,626	Morgan Stanley	15/3/2023	(907,448)
EUR	400,000 USD		430,986	Westpac	15/3/2023	(4,838)
EUR	1,621,066 USD		1,754,927	HSBC Bank	15/3/2023	(27,392)
EUR	4,113,571 USD		4,429,784	JP Morgan	15/3/2023	(47,463)
EUR	57,700 CAD		84,000	Morgan Stanley	15/3/2023	(357)
EUR	16,352,441 GBP		14,308,000	Deutsche Bank	15/3/2023	33,613
EUR	426,620 AUD		677,000	Deutsche Bank	15/3/2023	(2,471)
EUR	54,051 AUD		86,000	Morgan Stanley	15/3/2023	(457)
EUR	1,833,062 SEK		20,276,000	Deutsche Bank	15/3/2023	3,715
EUR	4,212,983 USD		4,521,317	Deutsche Bank	15/3/2023	(34,031)
EUR	27,703 AUD		44,000	Bank of America	15/3/2023	(185)
EUR	441,866 NOK		4,690,000	Bank of America	15/3/2023	14,734
EUR	403,195 NOK		4,280,000	Barclays	15/3/2023	13,403
EUR	454,664 NOK		4,830,000	BNP Paribas	15/3/2023	14,782
EUR	7,171,924 USD		7,799,332	BNP Paribas	15/3/2023	(154,232)
EUR	650,000 GBP		573,912	UBS	15/3/2023	(4,569)
EUR	916,196 GBP		815,000	Royal Bank of Canada	15/3/2023	(13,342)
EUR	1,072,934 USD		1,162,360	Barclays	15/3/2023	(18,907)
EUR	816,409 GBP		721,000	Bank of America	15/3/2023	(5,918)
EUR	208,000 CNH		1,512,264	UBS	15/3/2023	3,428
EUR	191,211 USD		208,000	Bank of America	17/4/2023	(3,788)
EUR	910,249 USD		990,120	Citibank	15/3/2023	(19,802)
EUR	167,000 JPY		23,112,833	JP Morgan	15/3/2023	7,744
EUR	518,111 JPY		71,796,000	UBS	15/3/2023	23,409
EUR	26,333 MXN		550,000	Citibank	15/3/2023	(1,787)
EUR	162,098 JPY		22,873,000	Bank of America	15/3/2023	4,495
EUR	138,667 CNH		1,016,346	BNP Paribas	15/3/2023	1,180
EUR	416,000 PLN		1,970,897	JP Morgan	14/3/2023	(1,818)
EUR	228,000 USD		247,878	Royal Bank of Canada	14/3/2023	(4,854)
EUR	394,000 USD		431,042	JP Morgan	13/3/2023	(10,942)
EUR	138,667 CNH		1,013,541	JP Morgan	15/3/2023	1,560
EUR	49,670 JPY		6,989,000	Royal Bank of Canada	15/3/2023	1,513
EUR	395,527 GBP		353,000	HSBC Bank	15/3/2023	(7,084)
EUR	230,015 USD		247,141	UBS	14/3/2023	(2,147)
EUR	120,000 NOK		1,321,740	Citigroup	15/3/2023	(375)
EUR	98,665 USD		106,012	Morgan Stanley	14/3/2023	(922)
EUR	137,850 SGD		196,000	Bank of America	15/3/2023	1,148
EUR	162,911 MXN		3,266,000	JP Morgan	15/3/2023	(4,067)
EUR	41,723 USD		44,648	Bank of America	14/3/2023	(218)
EUR	264,000 CAD		379,580	JP Morgan	14/3/2023	1,638
EUR	67,045 HUF		26,000,000	Toronto-Dominion	16/3/2023	(1,473)
EUR	103,038 USD		110,453	UBS	10/5/2023	(377)
GBP	577,472 EUR		650,000	JP Morgan	15/3/2023	8,629
GBP	1,450,000 USD		1,752,560	Barclays	15/3/2023	7,546
GBP	870,000 USD		1,053,320	Morgan Stanley	15/3/2023	2,852
GBP	920,000 USD		1,108,740	JP Morgan	15/3/2023	7,820
GBP	320,000 USD		387,445	Bank of America	15/3/2023	1,033

## Open Forward Foreign Exchange Contracts as at 28 February 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity(depreciation) date	Unrealised appreciation/ EUR
GBP	344,000 USD		414,476	Morgan Stanley	14/3/2023	3,008
HUF	26,000,000 EUR		65,712	JP Morgan	16/3/2023	2,806
HUF	91,129,726 USD		250,000	UBS	14/3/2023	5,514
IDR	6,425,000,000 USD		412,263	JP Morgan	15/3/2023	8,386
IDR	2,175,000,000 USD		139,361	BNP Paribas	15/3/2023	3,026
IDR	23,435,752,230 EUR		1,402,834	JP Morgan	15/3/2023	40,284
IDR	4,395,000,000 USD		281,948	UBS	15/3/2023	5,792
IDR	4,395,000,000 USD		281,948	Citibank	15/3/2023	5,792
IDR	1,685,780,000 USD		111,236	Citibank	17/4/2023	(748)
IDR	6,321,644,400 USD		422,000	Barclays	14/3/2023	(7,120)
INR	67,384,710 USD		810,000	BNP Paribas	15/3/2023	4,183
INR	8,880,000 USD		108,810	Citibank	17/4/2023	(1,603)
INR	34,492,170 USD		422,000	Morgan Stanley	14/3/2023	(4,772)
JPY	448,426,548 USD		3,336,688	Morgan Stanley	15/3/2023	(44,422)
JPY	657,193,838 USD		5,012,668	JP Morgan	15/3/2023	(180,235)
JPY	29,360,000 USD		222,912	UBS	15/3/2023	(7,086)
JPY	205,333,202 USD		1,599,497	Deutsche Bank	15/3/2023	(87,633)
JPY	157,600,260 USD		1,204,737	HSBC Bank	15/3/2023	(45,721)
JPY	572,564,701 USD		4,389,107	BNP Paribas	15/3/2023	(177,632)
JPY	139,079,920 USD		1,045,833	Bank of America	15/3/2023	(24,071)
JPY	123,405,000 USD		948,953	Citigroup	15/3/2023	(41,072)
JPY	21,021,390 AUD		234,000	Citigroup	15/3/2023	(3,467)
JPY	329,440,760 USD		2,524,273	Goldman Sachs	15/3/2023	(101,154)
JPY	158,284,180 USD		1,234,556	Citibank	15/3/2023	(69,018)
JPY	23,078,942 EUR		167,000	JP Morgan	15/3/2023	(7,977)
JPY	18,466,536 NZD		220,000	Deutsche Bank	15/3/2023	(473)
JPY	30,341,823 EUR		215,000	Bank of America	14/3/2023	(5,951)
JPY	79,697,930 USD		614,000	JP Morgan	14/3/2023	(27,684)
JPY	23,064,892 NZD		278,000	JP Morgan	15/3/2023	(2,458)
JPY	20,087,400 NZD		240,000	Morgan Stanley	15/3/2023	(915)
KRW	365,000,000 USD		294,141	Barclays	15/3/2023	(16,707)
KRW	169,686,616 USD		138,000	BNP Paribas	14/3/2023	(8,964)
KRW	718,875,600 USD		564,000	Citigroup	14/3/2023	(18,592)
MXN	48,463,215 USD		2,405,003	Royal Bank of Canada	15/3/2023	218,636
MXN	44,107,985 USD		2,281,222	Citigroup	15/3/2023	112,242
MXN	4,756,706 USD		238,000	Morgan Stanley	15/3/2023	19,630
MXN	5,260,096 USD		278,000	Royal Bank of Canada	14/3/2023	7,848
MXN	7,857,220 GBP		336,000	JP Morgan	14/3/2023	18,576
MXN	12,917,476 USD		684,000	Bank of America	14/3/2023	19,658
MXN	1,145,252 USD		60,000	HSBC Bank	15/3/2023	2,192
MXN	5,605,730 USD		290,000	HSBC Bank	14/3/2023	14,250
MXN	26,456,028 USD		1,414,120	JP Morgan	10/5/2023	9,791
MYR	1,250,000 USD		290,360	Goldman Sachs	15/3/2023	(10,871)
NOK	9,205,000 EUR		875,484	Bank of America	15/3/2023	(37,157)
NOK	16,451,771 USD		1,663,996	HSBC Bank	15/3/2023	(64,983)
NOK	4,905,000 EUR		467,551	Barclays	15/3/2023	(20,839)
NOK	1,090,000 EUR		103,825	Morgan Stanley	15/3/2023	(4,555)
NOK	26,589,543 USD		2,638,255	JP Morgan	15/3/2023	(56,610)
NOK	17,982,324 USD		1,815,409	Deutsche Bank	15/3/2023	(67,568)
NOK	835,117 USD		85,000	UBS	15/3/2023	(3,787)
NOK	2,987,927 USD		300,833	BNP Paribas	15/3/2023	(10,463)
NOK	597,259 USD		60,000	Bank of America	15/3/2023	(1,966)
NOK	2,848,091 USD		287,126	Goldman Sachs	15/3/2023	(10,323)
NOK	2,493,404 USD		253,000	Morgan Stanley	15/3/2023	(10,569)

The notes on pages 986 to 999 form an integral part of these financial statements.





# Sustainable Fixed Income Global Opportunities Fund continued

## Open Forward Foreign Exchange Contracts as at 28 February 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity(depreciation) date	Unrealised appreciation/ EUR
USD	288,000	BRL	1,454,086	Bank of America	2/3/2023	8,480
USD	868,553	MXN	16,233,516	Citigroup	15/3/2023	(14,096)
USD	1,139,322	MXN	21,635,388	Barclays	10/5/2023	(24,041)
USD	289,418	NZD	452,000	UBS	14/3/2023	9,466
USD	269,286	THB	9,065,000	Citigroup	15/3/2023	11,685
USD	566,000	MXN	10,590,714	HSBC Bank	14/3/2023	(9,908)
USD	286,000	COP	1,373,515,000	Bank of America	14/3/2023	1,054
USD	823,231	JPY	109,543,049	Goldman Sachs	15/3/2023	18,493
USD	300,000	CNH	2,036,775	JP Morgan	15/3/2023	6,274
USD	89,726	AUD	130,000	Deutsche Bank	15/3/2023	1,887
USD	841,069	CNH	5,700,000	Citigroup	15/3/2023	18,971
USD	290,968	MYR	1,250,000	Barclays	15/3/2023	11,443
USD	220,000	SEK	2,307,452	BNP Paribas	15/3/2023	(1,531)
USD	1,124,823	EUR	1,043,817	JP Morgan	10/5/2023	9,338
USD	276,000	MXN	5,241,626	Citigroup	14/3/2023	(8,782)
USD	568,000	ZAR	10,169,606	Citigroup	14/3/2023	13,808
USD	87,883	NZD	138,667	Bank of America	15/3/2023	2,052
USD	286,000	MXN	5,445,098	UBS	14/3/2023	(9,794)
USD	286,000	JPY	37,434,082	JP Morgan	14/3/2023	10,752
USD	138,667	SEK	1,460,876	Citigroup	15/3/2023	(1,549)
USD	286,000	BRL	1,511,182	BNP Paribas	2/3/2023	(3,698)
USD	842,270	ZAR	15,208,081	Toronto-Dominion	10/5/2023	17,609
USD	4,010,821	MXN	75,465,594	JP Morgan	10/5/2023	(49,408)
USD	818,413	COP	3,979,124,444	Bank of America	10/5/2023	2,624
USD	282,000	JPY	37,303,806	BNP Paribas	14/3/2023	7,892
USD	398,000	TWD	11,877,514	Bank of America	16/5/2023	7,676
USD	284,000	COP	1,385,636,000	Barclays	14/3/2023	(3,188)
USD	284,000	KRW	364,570,800	Deutsche Bank	14/3/2023	7,524
USD	250,430	CLP	198,956,522	BNP Paribas	14/3/2023	10,374
USD	12,023	TWD	358,691	BNP Paribas	21/6/2023	185
USD	314,570	CLP	251,634,689	Bank of America	14/3/2023	11,085
USD	142,000	SGD	189,658	Bank of America	14/3/2023	1,109
USD	213,000	NOK	2,174,398	JP Morgan	14/3/2023	2,060
USD	219,002	MXN	4,125,933	Toronto-Dominion	10/5/2023	(2,965)
USD	709,177	GBP	590,000	Morgan Stanley	15/3/2023	(6,766)
USD	2,740,607	GBP	2,282,000	JP Morgan	15/3/2023	(28,371)
USD	284,000	MXN	5,282,202	Goldman Sachs	14/3/2023	(3,342)
USD	283,000	IDR	4,305,000,000	BNP Paribas	15/3/2023	739
USD	154,436	THB	5,335,000	BNP Paribas	15/3/2023	3,077
USD	1,128,295	BRL	5,895,877	Deutsche Bank	15/3/2023	141
USD	408,000	HUF	148,192,128	HSBC Bank	14/3/2023	(7,596)
USD	576,518	MXN	10,722,947	Goldman Sachs	15/3/2023	(6,680)
USD	1,397,657	GBP	1,170,000	Goldman Sachs	15/3/2023	(21,567)
USD	100,000	EUR	93,654	Toronto-Dominion	15/3/2023	279

## Open Forward Foreign Exchange Contracts as at 28 February 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity(depreciation) date	Unrealised appreciation/ EUR
USD	365,000	NOK	3,763,570	Morgan Stanley	15/3/2023	97
USD	422,000	NOK	4,364,683	Deutsche Bank	14/3/2023	(1,084)
USD	300,856	GBP	250,000	Bank of America	15/3/2023	(2,531)
USD	281,000	MXN	5,210,090	JP Morgan	31/3/2023	(1,560)
USD	573,817	GBP	480,000	Barclays	15/3/2023	(8,454)
USD	281,000	ZAR	5,168,925	JP Morgan	14/3/2023	(213)
USD	575,086	JPY	78,000,000	Toronto-Dominion	15/3/2023	2,746
USD	30,000	MXN	552,956	Morgan Stanley	15/3/2023	(91)
USD	502,951	NOK	5,200,000	Goldman Sachs	15/3/2023	(1,141)
USD	551,777	MXN	10,161,084	Citibank	15/3/2023	(1,194)
USD	100,000	GBP	83,134	Toronto-Dominion	15/3/2023	(885)
USD	141,649	IDR	2,160,000,000	Goldman Sachs	15/3/2023	47
ZAR	15,624,501	USD	883,000	Citigroup	15/3/2023	(30,991)
ZAR	3,527,782	USD	205,000	JP Morgan	15/3/2023	(12,288)
ZAR	3,231,396	USD	190,006	BNP Paribas	15/3/2023	(13,349)
ZAR	6,761,411	USD	387,000	BNP Paribas	14/3/2023	(17,971)
ZAR	4,970,460	EUR	264,000	Bank of America	14/3/2023	(9,962)
ZAR	1,216,285	USD	70,000	HSBC Bank	15/3/2023	(3,599)
ZAR	8,006,989	USD	438,119	Morgan Stanley	10/5/2023	(4,278)
ZAR	3,398,560	USD	185,633	HSBC Bank	10/5/2023	(1,511)
ZAR	5,156,378	USD	281,000	Bank of America	14/3/2023	(428)
Net unrealised depreciation						(573,461)
<b>CHF Hedged Share Class</b>						
CHF	9,521	EUR	9,633	BNY Mellon	15/3/2023	(58)
EUR	105	CHF	104	BNY Mellon	15/3/2023	1
Net unrealised depreciation						(57)
<b>GBP Hedged Share Class</b>						
EUR	50	GBP	45	BNY Mellon	15/3/2023	-
GBP	4,142	EUR	4,669	BNY Mellon	15/3/2023	54
Net unrealised appreciation						54
<b>JPY Hedged Share Class</b>						
EUR	165,061	JPY	23,512,159	BNY Mellon	15/3/2023	3,049
JPY	1,943,874,123	EUR	13,823,990	BNY Mellon	15/3/2023	(429,469)
Net unrealised depreciation						(426,420)
<b>SEK Hedged Share Class</b>						
EUR	1,953,856	SEK	21,734,319	BNY Mellon	15/3/2023	(7,065)
SEK	1,549,404,131	EUR	138,571,856	BNY Mellon	15/3/2023	1,219,074
Net unrealised appreciation						1,212,009
<b>USD Hedged Share Class</b>						
EUR	483,845	USD	513,882	BNY Mellon	15/3/2023	1,140
USD	17,617,613	EUR	16,338,717	BNY Mellon	15/3/2023	210,233
Net unrealised appreciation						211,373
Total net unrealised appreciation						423,498

## Open Exchange Traded Futures Contracts as at 28 February 2023

Number of contracts	Currency	Contract/Description	Expiration date	Unrealised appreciation/ (depreciation) EUR
(83)	EUR	Euro BOBL	March 2023	216,527

The notes on pages 986 to 999 form an integral part of these financial statements.

# Sustainable Fixed Income Global Opportunities Fund continued

## Open Exchange Traded Futures Contracts as at 28 February 2023

Number of contracts	Currency	Contract/Description	Expiration date	Unrealised appreciation/ (depreciation) EUR
(26)	EUR	Euro Bund	March 2023	60,907
(39)	EUR	Euro BUXL	March 2023	713,551
(52)	EUR	Euro Schatz	March 2023	50,255
(63)	EUR	Euro-BTP	March 2023	131,195
9	EUR	Euro-OAT	March 2023	(50,050)
(28)	JPY	Nikkei 225 Index	March 2023	(75,641)
19	JPY	TOPIX Index	March 2023	84,761
(11)	JPY	Japanese 10 Year Bond (OSE)	March 2023	(31,041)
26	AUD	Australian 10 Year Bond	March 2023	(87,871)
(1)	EUR	Dax Index	March 2023	375
(15)	EUR	EURO STOXX 50 Index	March 2023	(36,842)
(25)	EUR	EURO STOXX Banks Index	March 2023	(32,344)
1	GBP	FTSE 100 Index	March 2023	3,635
20	USD	MSCI Emerging Markets Index	March 2023	(72,558)
(3)	USD	NASDAQ 100 E-Mini Index	March 2023	11,078
(17)	USD	Russell 2000 E-Mini Index	March 2023	(58,456)
(27)	USD	S&P 500 E-Mini Index	March 2023	160,924
2	KRW	Korean 10 Year Bond	March 2023	(1,165)
24	KRW	Korean 3 Year Bond	March 2023	(14,245)
(4)	AUD	90 Day Bank Bill	June 2023	3,250
(3)	JPY	Japanese 10 Year Bond (OSE)	June 2023	551
(26)	EUR	3 Month EURIBOR	June 2023	5,916
(25)	CAD	Banker's Acceptance	June 2023	8,429
2	USD	US Long Bond (CBT)	June 2023	(2,490)
(472)	USD	US Treasury 10 Year Note (CBT)	June 2023	264,564
(486)	USD	US Ultra 10 Year Note	June 2023	238,593
39	USD	US Ultra Bond (CBT)	June 2023	(46,618)
(109)	USD	US Treasury 2 Year Note (CBT)	June 2023	41,327
(234)	USD	US Treasury 5 Year Note (CBT)	June 2023	63,093
(9)	AUD	90 Day Bank Bill	September 2023	6,937
(26)	EUR	3 Month EURIBOR	September 2023	13,269
14	USD	3 Month SOFR	September 2023	(10,823)
40	GBP	3 Month SONIA	September 2023	(21,868)
9	AUD	90 Day Bank Bill	March 2024	(8,135)
3	GBP	3 Month SONIA	March 2024	2,939
4	AUD	90 Day Bank Bill	June 2024	(4,616)
4	GBP	3 Month SONIA	June 2024	(10,807)
7	GBP	3 Month SONIA	September 2024	(20,328)
26	EUR	3 Month EURIBOR	December 2024	(27,152)
(2)	USD	3 Month SOFR	December 2024	4,565
7	GBP	3 Month SONIA	December 2024	(19,538)
3	GBP	3 Month SONIA	March 2025	941
Total				1,454,994

## Swaps as at 28 February 2023

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) EUR	Market Value EUR
CDS	USD 495,000	Fund receives default protection on CDX.NA.HY.35.V2; and pays Fixed 5%	Bank of America	20/12/2025	2,996	(16,023)

# Sustainable Fixed Income Global Opportunities Fund continued

## Swaps as at 28 February 2023

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) EUR	Market Value EUR
CDS	EUR (25,222)	Fund provides default protection on ADLER Real Estate; and receives Fixed 5%	Bank of America	20/12/2027	759	(5,623)
CDS	EUR (20,799)	Fund provides default protection on ADLER Real Estate; and receives Fixed 5%	Bank of America	20/12/2027	626	(4,637)
CDS	EUR (40,687)	Fund provides default protection on United; and receives Fixed 5%	Bank of America	20/12/2027	280	(5,439)
CDS	EUR 100,000	Fund receives default protection on Deutsche Bank; and pays Fixed 1%	Bank of America	20/12/2027	(515)	5,295
CDS	EUR 1,020,000	Fund receives default protection on ITRAXX.EUR.38.V1; and pays Fixed 1%	Bank of America	20/12/2027	267	(9,193)
CDS	USD 318,000	Fund receives default protection on Mexico Government International Bond; and pays Fixed 1%	Bank of America	20/12/2027	(1,348)	2,041
CDS	USD 40,000	Fund receives default protection on Pitney Bowes; and pays Fixed 1%	Bank of America	20/12/2027	571	10,137
CDS	EUR 60,000	Fund receives default protection on SES; and pays Fixed 1%	Bank of America	20/12/2027	(672)	745
CDS	EUR 100,000	Fund receives default protection on Solvay; and pays Fixed 1%	Bank of America	20/12/2027	(3,685)	(931)
CDS	USD 55,000	Fund receives default protection on Pitney Bowes; and pays Fixed 1%	Barclays	20/6/2024	(1,447)	2,932
CDS	USD 30,000	Fund receives default protection on Pitney Bowes; and pays Fixed 1%	Barclays	20/6/2024	(1,038)	1,599
CDS	USD 25,000	Fund receives default protection on Staples; and pays Fixed 5%	Barclays	20/6/2024	(1,025)	926
CDS	EUR (60,000)	Fund provides default protection on Telecom Italia; and receives Fixed 5%	Barclays	20/12/2024	910	3,343
CDS	USD 520,000	Fund receives default protection on Brazilian Government International Bond; and pays Fixed 1%	Barclays	20/12/2024	(4,023)	22
CDS	USD 740,000	Fund receives default protection on Brazilian Government International Bond; and pays Fixed 1%	Barclays	20/12/2024	(5,616)	31
CDS	USD (25,000)	Fund provides default protection on Sprint Communications; and receives Fixed 5%	Barclays	20/6/2025	(2,006)	2,239
CDS	USD (35,000)	Fund provides default protection on Sprint Communications; and receives Fixed 5%	Barclays	20/6/2025	(2,431)	3,135
CDS	USD (11,666)	Fund provides default protection on Sprint Communications; and receives Fixed 5%	Barclays	20/6/2025	(774)	1,045
CDS	EUR (43,333)	Fund provides default protection on Altice France; and receives Fixed 5%	Barclays	20/12/2025	913	(20)
CDS	EUR (2,668)	Fund provides default protection on CMA CGM; and receives Fixed 5%	Barclays	20/6/2027	167	246
CDS	EUR (100,000)	Fund provides default protection on CMA CGM; and receives Fixed 5%	Barclays	20/6/2027	7,143	9,230
CDS	EUR (12,502)	Fund provides default protection on ADLER Real Estate; and receives Fixed 5%	Barclays	20/12/2027	404	(2,787)
CDS	EUR (42,613)	Fund provides default protection on ADLER Real Estate; and receives Fixed 5%	Barclays	20/12/2027	1,378	(9,500)
CDS	EUR (9,851)	Fund provides default protection on ADLER Real Estate; and receives Fixed 5%	Barclays	20/12/2027	319	(2,196)
CDS	EUR (35,141)	Fund provides default protection on ADLER Real Estate; and receives Fixed 5%	Barclays	20/12/2027	1,136	(7,835)
CDS	EUR (84,000)	Fund provides default protection on Picard Bondco; and receives Fixed 5%	Barclays	20/12/2027	(354)	(6,071)
CDS	EUR 43,333	Fund receives default protection on Altice France; and pays Fixed 5%	Barclays	20/12/2027	(578)	2,620
CDS	USD 1,095,536	Fund receives default protection on Brazilian Government International Bond; and pays Fixed 1%	Barclays	20/12/2027	(14,014)	55,105
CDS	USD 2,174,000	Fund receives default protection on Brazilian Government International Bond; and pays Fixed 1%	Barclays	20/12/2027	(27,811)	109,352
CDS	USD 159,000	Fund receives default protection on Brazilian Government International Bond; and pays Fixed 1%	Barclays	20/12/2027	(966)	7,998

The notes on pages 986 to 999 form an integral part of these financial statements.

# Sustainable Fixed Income Global Opportunities Fund continued

## Swaps as at 28 February 2023

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) EUR	Market Value EUR
CDS	USD 383,040	Fund receives default protection on Chile Government International Bond; and pays Fixed 1%	Barclays	20/12/2027	(6,324)	(1,300)
CDS	USD 697,000	Fund receives default protection on Colombia Government International Bond; and pays Fixed 1%	Barclays	20/12/2027	(3,818)	49,622
CDS	JPY 23,000,000	Fund receives default protection on ITRAXX.JPN.38.V1; and pays Fixed 1%	Barclays	20/12/2027	(785)	(1,466)
CDS	JPY 44,530,000	Fund receives default protection on ITRAXX.JPN.38.V1; and pays Fixed 1%	Barclays	20/12/2027	(1,388)	(2,839)
CDS	JPY 23,000,000	Fund receives default protection on ITRAXX.JPN.38.V1; and pays Fixed 1%	Barclays	20/12/2027	(601)	(1,466)
CDS	JPY 19,065,000	Fund receives default protection on ITRAXX.JPN.38.V1; and pays Fixed 1%	Barclays	20/12/2027	(52)	(1,215)
CDS	USD 35,000	Fund receives default protection on Paramount Global; and pays Fixed 1%	Barclays	20/12/2027	(308)	1,228
CDS	USD 20,000	Fund receives default protection on Pitney Bowes; and pays Fixed 1%	Barclays	20/12/2027	465	5,068
CDS	EUR 30,000	Fund receives default protection on Solvay; and pays Fixed 1%	Barclays	20/12/2027	75	(279)
CDS	EUR (60,000)	Fund provides default protection on thyssenkrupp; and receives Fixed 1%	BNP Paribas	20/6/2023	1,421	(10)
CDS	EUR (50,000)	Fund provides default protection on thyssenkrupp; and receives Fixed 1%	BNP Paribas	20/6/2023	1,184	(9)
CDS	EUR (82,000)	Fund provides default protection on Casino Guichard Perrachon; and receives Fixed 5%	BNP Paribas	20/12/2023	(6,191)	(13,206)
CDS	USD 55,000	Fund receives default protection on Xerox; and pays Fixed 1%	BNP Paribas	20/6/2024	(788)	607
CDS	USD (102,273)	Fund provides default protection on CCO / CCO Capital; and receives Fixed 5%	BNP Paribas	20/12/2025	(8,195)	7,078
CDS	USD (61,364)	Fund provides default protection on CCO / CCO Capital; and receives Fixed 5%	BNP Paribas	20/12/2025	(4,924)	4,247
CDS	EUR 280,000	Fund receives default protection on Anheuser Busch Inbev; and pays Fixed 1%	BNP Paribas	20/12/2027	(3,165)	(3,883)
CDS	USD 80,000	Fund receives default protection on Borgwarner; and pays Fixed 1%	BNP Paribas	20/12/2027	(2,188)	(1,109)
CDS	USD 240,060	Fund receives default protection on Colombia Government International Bond; and pays Fixed 1%	BNP Paribas	20/12/2027	1,185	17,091
CDS	USD 360,090	Fund receives default protection on Colombia Government International Bond; and pays Fixed 1%	BNP Paribas	20/12/2027	2,218	25,636
CDS	USD 231,850	Fund receives default protection on Colombia Government International Bond; and pays Fixed 1%	BNP Paribas	20/12/2027	1,263	16,506
CDS	EUR 150,000	Fund receives default protection on Commerzbank; and pays Fixed 1%	BNP Paribas	20/12/2027	(13,527)	6,119
CDS	EUR 127,538	Fund receives default protection on HSBC; and pays Fixed 1%	BNP Paribas	20/12/2027	(190)	751
CDS	EUR 90,000	Fund receives default protection on Intesa Sanpaolo; and pays Fixed 1%	BNP Paribas	20/12/2027	(2,158)	4,444
CDS	EUR 279,506	Fund receives default protection on Mercedes-Benz; and pays Fixed 1%	BNP Paribas	20/12/2027	(9,579)	(3,963)
CDS	USD 45,000	Fund receives default protection on Pitney Bowes; and pays Fixed 1%	Citibank	20/6/2024	29	2,399
CDS	EUR 182,000	Fund receives default protection on Electricite de France; and pays Fixed 1%	Citibank	20/6/2025	(908)	(1,696)
CDS	USD 35,000	Fund receives default protection on Ford Motor Credit; and pays Fixed 5%	Citibank	20/6/2027	(1,171)	(2,541)
CDS	EUR (12,365)	Fund provides default protection on ADLER Real Estate; and receives Fixed 5%	Citibank	20/12/2027	493	(2,757)
CDS	EUR (10,197)	Fund provides default protection on ADLER Real Estate; and receives Fixed 5%	Citibank	20/12/2027	406	(2,273)
CDS	EUR 560,000	Fund receives default protection on Bayerische Motoren Werke; and pays Fixed 1%	Citibank	20/12/2027	(18,690)	(9,439)

The notes on pages 986 to 999 form an integral part of these financial statements.

# Sustainable Fixed Income Global Opportunities Fund continued

## Swaps as at 28 February 2023

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) EUR	Market Value EUR
CDS	USD 339,675	Fund receives default protection on Colombia Government International Bond; and pays Fixed 1%	Citibank	20/12/2027	2,361	24,183
CDS	USD 45,000	Fund receives default protection on Paramount Global; and pays Fixed 1%	Citibank	20/12/2027	(344)	1,579
CDS	USD 10,000	Fund receives default protection on Pitney Bowes; and pays Fixed 1%	Citibank	20/12/2027	115	2,534
CDS	USD 20,000	Fund receives default protection on Pitney Bowes; and pays Fixed 1%	Citibank	20/12/2027	76	5,068
CDS	USD 100,000	Fund receives default protection on Southwest Airlines; and pays Fixed 1%	Citibank	20/12/2027	(1,382)	174
CDS	USD 20,000	Fund receives default protection on Xerox; and pays Fixed 1%	Citibank	20/12/2027	(40)	2,031
CDS	EUR (20,000)	Fund provides default protection on CMA CGM; and receives Fixed 5%	Credit Suisse	20/6/2026	819	1,691
CDS	EUR (80,000)	Fund provides default protection on Intrum; and receives Fixed 5%	Credit Suisse	20/12/2026	(9,342)	(3,593)
CDS	EUR (150,000)	Fund provides default protection on CMA CGM; and receives Fixed 5%	Credit Suisse	20/6/2027	7,368	13,845
CDS	EUR (14,715)	Fund provides default protection on CMA CGM; and receives Fixed 5%	Credit Suisse	20/6/2027	895	1,358
CDS	EUR (71,429)	Fund provides default protection on CMA CGM; and receives Fixed 5%	Credit Suisse	20/6/2027	9,366	6,593
CDS	EUR (107,143)	Fund provides default protection on CMA CGM; and receives Fixed 5%	Credit Suisse	20/6/2027	14,032	9,889
CDS	USD 700,000	Fund receives default protection on Caterpillar; and pays Fixed 1%	Deutsche Bank	20/6/2027	(2,257)	(15,667)
CDS	USD (70,000)	Fund provides default protection on Verizon Communications; and receives Fixed 1%	Deutsche Bank	20/12/2027	(3)	247
CDS	USD 472,000	Fund receives default protection on Mexico Government International Bond; and pays Fixed 1%	Deutsche Bank	20/12/2027	(4,769)	3,029
CDS	EUR 180,000	Fund receives default protection on SES; and pays Fixed 1%	Deutsche Bank	20/12/2027	(2,302)	2,235
CDS	EUR (10,000)	Fund provides default protection on Casino Guichard Perrachon; and receives Fixed 5%	Goldman Sachs	20/6/2023	448	(582)
CDS	EUR (6,369)	Fund provides default protection on Novafives; and receives Fixed 5%	Goldman Sachs	20/6/2023	358	(92)
CDS	EUR (3,631)	Fund provides default protection on Novafives; and receives Fixed 5%	Goldman Sachs	20/6/2023	222	(52)
CDS	USD 30,000	Fund receives default protection on Staples; and pays Fixed 5%	Goldman Sachs	20/6/2024	(708)	1,111
CDS	USD 50,000	Fund receives default protection on Pitney Bowes; and pays Fixed 1%	Goldman Sachs	20/6/2025	(6,301)	5,887
CDS	USD 100,000	Fund receives default protection on Southwest Airlines; and pays Fixed 1%	Goldman Sachs	20/6/2025	(3,168)	(708)
CDS	EUR (10,000)	Fund provides default protection on CMA CGM; and receives Fixed 5%	Goldman Sachs	20/6/2026	72	845
CDS	EUR (70,000)	Fund provides default protection on TK Elevator Holdco; and receives Fixed 5%	Goldman Sachs	20/12/2026	1,545	2,505
CDS	EUR (71,428)	Fund provides default protection on CMA CGM; and receives Fixed 5%	Goldman Sachs	20/6/2027	9,100	6,593
CDS	EUR 420,000	Fund receives default protection on Lloyds Banking; and pays Fixed 1%	Goldman Sachs	20/6/2027	430	(5,324)
CDS	USD 60,000	Fund receives default protection on Paramount Global; and pays Fixed 1%	Goldman Sachs	20/6/2027	(145)	1,579
CDS	USD (3,194,572)	Fund provides default protection on CDX.NA.HY.39.V1; and receives Fixed 5%	Goldman Sachs	20/12/2027	121,500	45,429
CDS	EUR (35,567)	Fund provides default protection on United; and receives Fixed 5%	Goldman Sachs	20/12/2027	(22)	(4,755)
CDS	EUR (111,000)	Fund provides default protection on United; and receives Fixed 5%	Goldman Sachs	20/12/2027	(1,040)	(14,838)

The notes on pages 986 to 999 form an integral part of these financial statements.

# Sustainable Fixed Income Global Opportunities Fund continued

## Swaps as at 28 February 2023

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) EUR	Market Value EUR
CDS	EUR 480,000	Fund receives default protection on Bayerische Motoren Werke; and pays Fixed 1%	Goldman Sachs	20/12/2027	(14,308)	(8,090)
CDS	EUR 250,000	Fund receives default protection on BNP Paribas; and pays Fixed 1%	Goldman Sachs	20/12/2027	(733)	1,814
CDS	USD 12,683,694	Fund receives default protection on CDX.NA.IG.39.V13; and pays Fixed 1%	Goldman Sachs	20/12/2027	(29,111)	(123,108)
CDS	EUR 121,432	Fund receives default protection on HSBC; and pays Fixed 1%	Goldman Sachs	20/12/2027	(260)	715
CDS	EUR 51,030	Fund receives default protection on HSBC; and pays Fixed 1%	Goldman Sachs	20/12/2027	(109)	300
CDS	USD 811,000	Fund receives default protection on Indonesia Government International Bond; and pays Fixed 1%	Goldman Sachs	20/12/2027	(8,349)	(2,628)
CDS	EUR 300,000	Fund receives default protection on ING; and pays Fixed 1%	Goldman Sachs	20/12/2027	(509)	3,179
CDS	EUR 1,709,000	Fund receives default protection on ITRAXX.FINSR.38.V1; and pays Fixed 1%	Goldman Sachs	20/12/2027	(31,332)	(8,767)
CDS	EUR 1,384,000	Fund receives default protection on ITRAXX.FINSUB.38.V1; and pays Fixed 1%	Goldman Sachs	20/12/2027	(5,281)	32,016
CDS	EUR 5,691,726	Fund receives default protection on ITRAXX.XO.38.V1; and pays Fixed 5%	Goldman Sachs	20/12/2027	(164,018)	(193,144)
CDS	USD 268,000	Fund receives default protection on Mexico Government International Bond; and pays Fixed 1%	Goldman Sachs	20/12/2027	(3,882)	1,720
CDS	USD 268,000	Fund receives default protection on Mexico Government International Bond; and pays Fixed 1%	Goldman Sachs	20/12/2027	(4,210)	1,720
CDS	USD 50,000	Fund receives default protection on Paramount Global; and pays Fixed 1%	Goldman Sachs	20/12/2027	(516)	1,755
CDS	USD 1,438,000	Fund receives default protection on Philippine Government International Bond; and pays Fixed 1%	Goldman Sachs	20/12/2027	(6,477)	(5,646)
CDS	USD 10,000	Fund receives default protection on Pitney Bowes; and pays Fixed 1%	Goldman Sachs	20/12/2027	227	2,534
CDS	USD 175,000	Fund receives default protection on Simon Property; and pays Fixed 1%	Goldman Sachs	20/12/2027	(3,656)	(957)
CDS	EUR 100,000	Fund receives default protection on Solvay; and pays Fixed 1%	Goldman Sachs	20/12/2027	(3,191)	(931)
CDS	USD 692,000	Fund receives default protection on Turkey Government International Bond; and pays Fixed 1%	Goldman Sachs	20/12/2027	(31,599)	112,092
CDS	EUR 90,000	Fund receives default protection on UniCredit; and pays Fixed 1%	Goldman Sachs	20/12/2027	(1,967)	4,546
CDS	USD (108,333)	Fund provides default protection on CMBX.NA.9.A; and receives Fixed 2%	Goldman Sachs	17/9/2058	(4,193)	(5,901)
CDS	USD (102,375)	Fund provides default protection on CMBX.NA.9.A; and receives Fixed 2%	Goldman Sachs	17/9/2058	(3,961)	(5,577)
CDS	USD (108,333)	Fund provides default protection on CMBX.NA.9.A; and receives Fixed 2%	Goldman Sachs	17/9/2058	(4,376)	(5,901)
CDS	USD (65,000)	Fund provides default protection on CMBX.NA.14.BBB-; and receives Fixed 3%	Goldman Sachs	16/12/2072	(2,388)	(12,460)
CDS	EUR (70,000)	Fund provides default protection on Casino Guichard Perrachon; and receives Fixed 5%	JP Morgan	20/6/2023	2,613	(4,076)
CDS	EUR (80,000)	Fund provides default protection on Virgin Media Finance; and receives Fixed 5%	JP Morgan	20/6/2025	(5,904)	4,206
CDS	EUR (86,667)	Fund provides default protection on Altice France; and receives Fixed 5%	JP Morgan	20/12/2025	1,958	(40)
CDS	USD (50,000)	Fund provides default protection on CCO / CCO Capital; and receives Fixed 5%	JP Morgan	20/12/2025	(4,425)	3,460
CDS	USD (61,363)	Fund provides default protection on CCO / CCO Capital; and receives Fixed 5%	JP Morgan	20/12/2025	(5,082)	4,247
CDS	EUR (30,000)	Fund provides default protection on Virgin Media Finance; and receives Fixed 5%	JP Morgan	20/12/2025	(1,540)	1,671
CDS	EUR (14,786)	Fund provides default protection on CMA CGM; and receives Fixed 5%	JP Morgan	20/6/2027	860	1,365

The notes on pages 986 to 999 form an integral part of these financial statements.

# Sustainable Fixed Income Global Opportunities Fund continued

## Swaps as at 28 February 2023

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) EUR	Market Value EUR
CDS	EUR (13,899)	Fund provides default protection on CMA CGM; and receives Fixed 5%	JP Morgan	20/6/2027	808	1,283
CDS	EUR (3,932)	Fund provides default protection on CMA CGM; and receives Fixed 5%	JP Morgan	20/6/2027	230	363
CDS	EUR (140,000)	Fund provides default protection on Novafives; and receives Fixed 5%	JP Morgan	20/6/2027	8,935	(21,593)
CDS	EUR (25,877)	Fund provides default protection on ADLER Real Estate; and receives Fixed 5%	JP Morgan	20/12/2027	714	(5,769)
CDS	EUR (21,339)	Fund provides default protection on ADLER Real Estate; and receives Fixed 5%	JP Morgan	20/12/2027	589	(4,757)
CDS	USD (70,000)	Fund provides default protection on AT&T; and receives Fixed 1%	JP Morgan	20/12/2027	13	315
CDS	EUR (49,313)	Fund provides default protection on United; and receives Fixed 5%	JP Morgan	20/12/2027	832	(6,592)
CDS	EUR 86,667	Fund receives default protection on Altice France; and pays Fixed 5%	JP Morgan	20/12/2027	(1,616)	5,241
CDS	EUR 300,000	Fund receives default protection on Barclays Bank; and pays Fixed 1%	JP Morgan	20/12/2027	(1,112)	8,044
CDS	EUR 150,000	Fund receives default protection on BNP Paribas; and pays Fixed 1%	JP Morgan	20/12/2027	(1,776)	1,088
CDS	JPY 17,812,000	Fund receives default protection on ITRAXX.JPN.38.V1; and pays Fixed 1%	JP Morgan	20/12/2027	(555)	(1,135)
CDS	JPY 26,718,000	Fund receives default protection on ITRAXX.JPN.38.V1; and pays Fixed 1%	JP Morgan	20/12/2027	(835)	(1,703)
CDS	USD 80,000	Fund receives default protection on Simon Property; and pays Fixed 1%	JP Morgan	20/12/2027	(1,661)	(437)
CDS	EUR 110,000	Fund receives default protection on Solvay; and pays Fixed 1%	JP Morgan	20/12/2027	(3,281)	(1,025)
CDS	EUR 110,000	Fund receives default protection on Solvay; and pays Fixed 1%	JP Morgan	20/12/2027	(2,594)	(1,024)
CDS	EUR 110,000	Fund receives default protection on Solvay; and pays Fixed 1%	JP Morgan	20/12/2027	(2,822)	(1,024)
CDS	EUR 79,000	Fund receives default protection on UniCredit; and pays Fixed 1%	JP Morgan	20/12/2027	(1,135)	3,990
CDS	EUR 350,000	Fund receives default protection on UniCredit; and pays Fixed 1%	JP Morgan	20/12/2027	(6,149)	17,679
CDS	USD 40,000	Fund receives default protection on Xerox; and pays Fixed 1%	JP Morgan	20/12/2027	(100)	4,061
CDS	EUR (1,150,000)	Fund provides default protection on EDP - Energias de Portugal; and receives Fixed 1%	Morgan Stanley	20/3/2023	1,203	394
CDS	EUR (630,000)	Fund provides default protection on EDP - Energias de Portugal; and receives Fixed 5%	Morgan Stanley	20/6/2023	(11,610)	8,969
CDS	EUR (390,000)	Fund provides default protection on EDP - Energias de Portugal; and receives Fixed 5%	Morgan Stanley	20/6/2023	(7,187)	5,553
CDS	EUR (630,000)	Fund provides default protection on Naturgy Energy; and receives Fixed 1%	Morgan Stanley	20/6/2023	3,244	1,027
CDS	EUR (390,000)	Fund provides default protection on Naturgy Energy; and receives Fixed 1%	Morgan Stanley	20/6/2023	2,008	636
CDS	USD 30,000	Fund receives default protection on Staples; and pays Fixed 5%	Morgan Stanley	20/12/2023	(59)	240
CDS	USD 22,482	Fund receives default protection on General Electric; and pays Fixed 1%	Morgan Stanley	20/6/2027	(611)	(200)
CDS	USD 22,482	Fund receives default protection on General Electric; and pays Fixed 1%	Morgan Stanley	20/6/2027	(611)	(200)
CDS	USD 30,036	Fund receives default protection on General Electric; and pays Fixed 1%	Morgan Stanley	20/6/2027	(781)	(267)
CDS	EUR 89,362	Fund receives default protection on Naturgy Energy; and pays Fixed 1%	Morgan Stanley	20/6/2027	(922)	(1,064)
CDS	EUR 55,319	Fund receives default protection on Naturgy Energy; and pays Fixed 1%	Morgan Stanley	20/6/2027	(572)	(659)

The notes on pages 986 to 999 form an integral part of these financial statements.



# Sustainable Fixed Income Global Opportunities Fund continued

## Swaps as at 28 February 2023

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) EUR	Market Value EUR
CDS	EUR (18,762)	Fund provides default protection on ADLER Real Estate; and receives Fixed 5%	Morgan Stanley	20/12/2027	518	(4,183)
CDS	EUR (15,472)	Fund provides default protection on ADLER Real Estate; and receives Fixed 5%	Morgan Stanley	20/12/2027	427	(3,449)
CDS	USD 55,000	Fund receives default protection on Ford Motor Credit; and pays Fixed 5%	Morgan Stanley	20/12/2027	(2,599)	(3,999)
CDS	USD 294,727	Fund receives default protection on Mexico Government International Bond; and pays Fixed 1%	Morgan Stanley	20/12/2027	(4,623)	1,892
CDS	USD 280,000	Fund receives default protection on Mexico Government International Bond; and pays Fixed 1%	Morgan Stanley	20/12/2027	(2,325)	1,797
CDS	EUR 89,000	Fund receives default protection on Solvay; and pays Fixed 1%	Morgan Stanley	20/12/2027	147	(829)
CDS	EUR 59,000	Fund receives default protection on Solvay; and pays Fixed 1%	Morgan Stanley	20/12/2027	97	(550)
CDS	USD (216,667)	Fund provides default protection on CMBX.NA.9.A; and receives Fixed 2%	Morgan Stanley	17/9/2058	(8,790)	(11,803)
CDS	USD (41,000)	Fund provides default protection on CMBX.NA.9.BBB-; and receives Fixed 3%	Morgan Stanley	17/9/2058	(773)	(6,998)
IFS	EUR 540,000	Fund provides default protection CPTFEMU + 0bps; and receives Fixed 2.72%	Bank of America	16/10/2027	11,808	11,808
IFS	EUR 555,000	Fund receives default protection CPTFEMU + 0bps; and pays Fixed 2.555%	Bank of America	16/10/2027	16,519	16,519
IFS	EUR 1,005,000	Fund receives default protection CPTFEMU + 0bps; and pays Fixed 2.7%	Bank of America	16/12/2027	9,700	9,700
IFS	EUR 620,000	Fund receives default protection CPTFEMU + 0bps; and pays Fixed 2.27375%	Bank of America	16/1/2028	11,933	12,428
IFS	EUR 850,000	Fund receives default protection CPTFEMU + 0bps; and pays Fixed 2.3125%	Bank of America	16/1/2028	15,481	15,494
IFS	EUR 850,000	Fund receives default protection CPTFEMU + 0bps; and pays Fixed 2.295%	Bank of America	17/1/2028	16,191	16,192
IFS	EUR 575,000	Fund provides default protection CPTFEMU + 0bps; and receives Fixed 2.415%	Bank of America	16/10/2032	(22,381)	(22,381)
IFS	EUR 550,000	Fund receives default protection CPTFEMU + 0bps; and pays Fixed 2.5475%	Bank of America	16/10/2032	(14,626)	(14,626)
IFS	EUR 950,000	Fund provides default protection CPTFEMU + 0bps; and receives Fixed 2.50481%	Bank of America	16/12/2032	(16,687)	(16,687)
IFS	EUR 620,000	Fund provides default protection CPTFEMU + 0bps; and receives Fixed 2.29%	Bank of America	16/1/2033	(15,869)	(17,151)
IFS	EUR 1,700,000	Fund provides default protection CPTFEMU + 0bps; and receives Fixed 2.3%	Bank of America	17/1/2033	(45,468)	(45,482)
IFS	EUR 420,000	Fund provides default protection CPTFEMU + 0bps; and receives Fixed 2.693%	Goldman Sachs	16/8/2032	(9,538)	(9,538)
IRS	MXN 42,775,083	Fund receives Fixed 4.495%; and pays Floating MXN MXIBTIE 1 Month	Bank of America	3/3/2023	(1,149)	(1,149)
IRS	CLP 3,066,817,000	Fund receives Floating CLP Sinacofi Chile Interbank Rate 6 Month; and pays Fixed 1.42%	Bank of America	1/4/2023	176,269	176,269
IRS	CLP 3,066,817,000	Fund receives Fixed 1.65%; and pays Floating CLP Sinacofi Chile Interbank Rate 6 Month	Bank of America	28/5/2023	(169,551)	(169,551)
IRS	USD 2,851,000	Fund receives Fixed 0.1895%; and pays Floating USD SOFR 1 Day	Bank of America	14/12/2023	(46,614)	(105,470)
IRS	MXN 37,869,000	Fund receives Fixed 11.7%; and pays Floating MXN MXIBTIE 1 Month	Bank of America	12/2/2024	(900)	(900)
IRS	USD 55,093,779	Fund receives Fixed 4.4005%; and pays Floating USD SOFR 1 Day	Bank of America	13/2/2024	(452,982)	(452,982)
IRS	USD 27,546,890	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.7505%	Bank of America	13/2/2024	381,728	381,728
IRS	MXN 22,583,000	Fund receives Fixed 11.72%; and pays Floating MXN MXIBTIE 1 Month	Bank of America	14/2/2024	(324)	(324)
IRS	MXN 30,414,742	Fund receives Fixed 4.68%; and pays Floating MXN MXIBTIE 1 Month	Bank of America	27/2/2024	(104,725)	(104,725)

The notes on pages 986 to 999 form an integral part of these financial statements.

# Sustainable Fixed Income Global Opportunities Fund continued

## Swaps as at 28 February 2023

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) EUR	Market Value EUR
IRS	MXN 30,316,629	Fund receives Fixed 4.855%; and pays Floating MXN MXIBTIIE 1 Month	Bank of America	1/3/2024	(102,368)	(102,368)
IRS	USD 5,184,641	Fund receives Fixed 1.1285%; and pays Floating USD SOFR 1 Day	Bank of America	7/3/2024	(201,556)	(201,556)
IRS	USD 40,577,070	Fund receives Fixed 1.12925%; and pays Floating USD SOFR 1 Day	Bank of America	8/3/2024	(1,580,882)	(1,580,882)
IRS	USD 3,526,600	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.61%	Bank of America	8/3/2024	55,333	56,370
IRS	USD 33,837,275	Fund receives Fixed 1.079%; and pays Floating USD SOFR 1 Day	Bank of America	18/3/2024	(1,365,303)	(1,365,303)
IRS	USD 1,908,200	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.61%	Bank of America	19/3/2024	30,866	31,137
IRS	PLN 8,601,500	Fund receives Floating PLN WIBOR 3 Month; and pays Fixed 6.15%	Bank of America	11/4/2024	14,614	14,614
IRS	USD 1,089,000	Fund receives Floating USD SOFR 3 Month; and pays Fixed 0.4275%	Bank of America	6/6/2024	63,030	63,030
IRS	USD 1,880,000	Fund receives Floating USD SOFR 3 Month; and pays Fixed 0.454%	Bank of America	6/6/2024	108,244	108,244
IRS	USD 6,142,279	Fund receives Floating USD SOFR 3 Month; and pays Fixed 0.525%	Bank of America	6/6/2024	348,674	348,674
IRS	USD 8,001,100	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.56%	Bank of America	28/6/2024	158,704	160,628
IRS	USD 28,760,000	Fund receives Fixed 4.4605%; and pays Floating USD SOFR 1 Day	Bank of America	12/7/2024	(207,377)	(207,377)
IRS	USD 7,327,600	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.55%	Bank of America	13/7/2024	150,209	152,154
IRS	USD 15,667,000	Fund receives Fixed 3.123%; and pays Floating USD SOFR 1 Day	Bank of America	16/7/2024	(409,551)	(409,551)
IRS	USD 11,022,100	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.57%	Bank of America	16/7/2024	226,649	226,503
IRS	USD 10,965,300	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.56%	Bank of America	20/7/2024	227,979	228,896
IRS	USD 14,411,300	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.56%	Bank of America	23/7/2024	300,194	301,299
IRS	USD 3,040,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 0.4785%	Bank of America	12/8/2024	97,059	187,141
IRS	USD 691,500	Fund receives Floating USD SOFR 1 Day; and pays Fixed 1.7515%	Bank of America	12/8/2024	31,160	31,160
IRS	USD 1,530,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 1.7605%	Bank of America	12/8/2024	68,766	68,766
IRS	USD 3,030,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 1.9395%	Bank of America	12/8/2024	129,154	129,154
IRS	USD 10,559,600	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.56%	Bank of America	12/8/2024	228,817	227,862
IRS	USD 6,854,600	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.56%	Bank of America	13/8/2024	148,833	148,143
IRS	USD 19,537,500	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.53%	Bank of America	27/8/2024	434,406	439,296
IRS	GBP 7,522,257	Fund receives Fixed 4.255%; and pays Floating GBP SONIA 1 Day	Bank of America	6/9/2024	(42,666)	(42,666)
IRS	USD 1,345,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 4.182%	Bank of America	16/12/2024	18,238	18,238
IRS	CNY 9,840,000	Fund receives Floating CNRR 3 Month; and pays Fixed 2.455%	Bank of America	21/12/2024	2,916	2,916
IRS	CNY 10,630,000	Fund receives Floating CNRR 3 Month; and pays Fixed 2.4625%	Bank of America	21/12/2024	2,938	2,938
IRS	CNY 9,840,000	Fund receives Floating CNRR 3 Month; and pays Fixed 2.53%	Bank of America	21/12/2024	902	902
IRS	BRL 407,661	Fund receives Fixed 13.125%; and pays Floating BRL BROIS 1 Day	Bank of America	2/1/2025	543	543

The notes on pages 986 to 999 form an integral part of these financial statements.

# Sustainable Fixed Income Global Opportunities Fund continued

## Swaps as at 28 February 2023

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) EUR	Market Value EUR
IRS	BRL 8,489,371	Fund receives Fixed 13.15%; and pays Floating BRL BROIS 1 Day	Bank of America	2/1/2025	11,961	11,961
IRS	BRL 8,470,928	Fund receives Fixed 13.32%; and pays Floating BRL BROIS 1 Day	Bank of America	2/1/2025	16,358	16,358
IRS	JPY 273,170,000	Fund receives Floating JPY TONAR 1 Day; and pays Fixed 0.2724%	Bank of America	6/1/2025	(3,642)	(3,642)
IRS	JPY 195,500,000	Fund receives Floating JPY TONAR 1 Day; and pays Fixed 0.265%	Bank of America	12/1/2025	(2,406)	(2,406)
IRS	MXN 15,010,297	Fund receives Fixed 9.8%; and pays Floating MXN MXIBTIIE 1 Month	Bank of America	4/2/2025	(13,080)	(13,080)
IRS	MXN 56,394,688	Fund receives Fixed 9.9%; and pays Floating MXN MXIBTIIE 1 Month	Bank of America	5/2/2025	(44,017)	(44,017)
IRS	MXN 27,172,839	Fund receives Fixed 9.92%; and pays Floating MXN MXIBTIIE 1 Month	Bank of America	5/2/2025	(20,719)	(20,719)
IRS	MXN 62,529,000	Fund receives Fixed 9.95%; and pays Floating MXN MXIBTIIE 1 Month	Bank of America	7/2/2025	(45,892)	(45,892)
IRS	AUD 2,150,000	Fund receives Floating AUD BBSW 3 Month; and pays Fixed 3.8025%	Bank of America	9/2/2025	10,369	10,369
IRS	NZD 2,390,000	Fund receives Fixed 4.94%; and pays Floating NZD BBR FRA 3 Month	Bank of America	10/2/2025	(10,777)	(10,777)
IRS	MXN 7,528,000	Fund receives Fixed 10.7%; and pays Floating MXN MXIBTIIE 1 Month	Bank of America	12/2/2025	(410)	(410)
IRS	GBP 1,230,000	Fund receives Fixed 3.9825%; and pays Floating GBP SONIA 1 Day	Bank of America	16/2/2025	(7,416)	(7,416)
IRS	GBP 24,950,000	Fund receives Fixed 3.9985%; and pays Floating GBP SONIA 1 Day	Bank of America	16/2/2025	(146,245)	(146,245)
IRS	USD 16,522,808	Fund receives Fixed 2.601%; and pays Floating USD SOFR 1 Day	Bank of America	17/2/2025	(675,536)	(675,536)
IRS	USD 16,522,808	Fund receives Fixed 2.701%; and pays Floating USD SOFR 1 Day	Bank of America	17/2/2025	(646,667)	(646,667)
IRS	USD 4,648,140	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2%	Bank of America	17/2/2025	238,849	238,849
IRS	GBP 3,730,000	Fund receives Fixed 4.03%; and pays Floating GBP SONIA 1 Day	Bank of America	19/2/2025	(20,422)	(20,422)
IRS	THB 48,240,000	Fund receives Floating THB BKIBOR 3 Month; and pays Fixed 1.735%	Bank of America	15/3/2025	9,688	9,688
IRS	ZAR 39,903,000	Fund receives Fixed 7.2%; and pays Floating JIBAR 3 Month	Bank of America	20/3/2025	(12,928)	(12,928)
IRS	USD 1,547,000	Fund receives Fixed 4.29%; and pays Floating USD SOFR 1 Day	Bank of America	28/4/2025	(14,630)	(14,630)
IRS	USD 279,500	Fund receives Fixed 4.2105%; and pays Floating USD SOFR 1 Day	Bank of America	12/5/2025	(2,881)	(2,881)
IRS	USD 365,000	Fund receives Fixed 3.855%; and pays Floating USD SOFR 1 Day	Bank of America	5/6/2025	(5,674)	(5,674)
IRS	MYR 6,610,000	Fund receives Fixed 3.5%; and pays Floating MYR KLIB3M 3 Month	Bank of America	21/6/2025	(3,101)	(3,101)
IRS	CNY 5,730,000	Fund receives Floating CNRR 3 Month; and pays Fixed 2.69%	Bank of America	21/6/2025	169	169
IRS	USD 381,500	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.784%	Bank of America	1/8/2025	5,414	5,414
IRS	USD 392,500	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.7105%	Bank of America	7/8/2025	5,958	5,958
IRS	USD 392,500	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.7165%	Bank of America	7/8/2025	5,917	5,917
IRS	USD 392,500	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.837%	Bank of America	7/8/2025	5,094	5,094
IRS	USD 590,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.9505%	Bank of America	8/8/2025	6,465	6,465
IRS	USD 435,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 4.024%	Bank of America	8/8/2025	4,211	4,211

The notes on pages 986 to 999 form an integral part of these financial statements.

# Sustainable Fixed Income Global Opportunities Fund continued

## Swaps as at 28 February 2023

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) EUR	Market Value EUR
IRS	USD 387,500	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.962%	Bank of America	9/8/2025	4,144	4,144
IRS	USD 387,500	Fund receives Floating USD SOFR 1 Day; and pays Fixed 4.026%	Bank of America	9/8/2025	3,712	3,712
IRS	USD 385,000	Fund receives Fixed 4.0815%; and pays Floating USD SOFR 1 Day	Bank of America	16/8/2025	(3,187)	(3,187)
IRS	USD 192,500	Fund receives Floating USD SOFR 1 Day; and pays Fixed 4.2715%	Bank of America	16/8/2025	956	956
IRS	USD 192,500	Fund receives Floating USD SOFR 1 Day; and pays Fixed 4.2965%	Bank of America	16/8/2025	873	873
IRS	USD 192,500	Fund receives Floating USD SOFR 1 Day; and pays Fixed 4.2995%	Bank of America	16/8/2025	863	863
IRS	USD 770,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 4.31%	Bank of America	16/8/2025	3,310	3,310
IRS	USD 450,000	Fund receives Fixed 4.332%; and pays Floating USD SOFR 1 Day	Bank of America	17/8/2025	(1,749)	(1,749)
IRS	USD 480,000	Fund receives Fixed 4.3395%; and pays Floating USD SOFR 1 Day	Bank of America	17/8/2025	(1,803)	(1,803)
IRS	USD 750,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 4.3145%	Bank of America	17/8/2025	3,143	3,143
IRS	USD 385,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 4.3295%	Bank of America	17/8/2025	1,513	1,513
IRS	USD 192,500	Fund receives Floating USD SOFR 1 Day; and pays Fixed 4.363%	Bank of America	17/8/2025	644	644
IRS	USD 360,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 4.39%	Bank of America	25/8/2025	906	906
IRS	USD 1,012,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.1045%	Bank of America	28/8/2025	24,968	24,968
IRS	USD 175,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 4.39841%	Bank of America	28/8/2025	390	390
IRS	USD 377,500	Fund receives Floating USD SOFR 1 Day; and pays Fixed 4.438%	Bank of America	28/8/2025	582	582
IRS	USD 188,750	Fund receives Floating USD SOFR 1 Day; and pays Fixed 4.5305%	Bank of America	28/8/2025	(12)	(12)
IRS	USD 236,500	Fund receives Fixed 3.8025%; and pays Floating USD SOFR 1 Day	Bank of America	14/11/2025	(2,076)	(2,076)
IRS	USD 370,000	Fund receives Fixed 3.6665%; and pays Floating USD SOFR 1 Day	Bank of America	17/11/2025	(4,061)	(4,061)
IRS	USD 28,784,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.891%	Bank of America	5/12/2025	473,019	473,019
IRS	USD 3,556,000	Fund receives Fixed 3.75736%; and pays Floating USD SOFR 1 Day	Bank of America	15/12/2025	(69,691)	(69,691)
IRS	USD 1,413,500	Fund receives Fixed 3.24%; and pays Floating USD SOFR 1 Day	Bank of America	18/12/2025	(23,796)	(23,796)
IRS	USD 3,810,000	Fund receives Fixed 3.8085%; and pays Floating USD SOFR 1 Day	Bank of America	19/12/2025	(69,821)	(69,821)
IRS	USD 200,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.6005%	Bank of America	13/2/2026	1,622	1,622
IRS	USD 195,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.8495%	Bank of America	23/2/2026	673	673
IRS	USD 7,120,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 1.315%	Bank of America	26/2/2026	61,400	134,020
IRS	KRW 232,313,000	Fund receives Fixed 3.303%; and pays Floating KRW KORIBOR 3 Month	Bank of America	15/3/2026	(2,120)	(2,120)
IRS	USD 7,396,500	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.15%	Bank of America	27/5/2026	252,929	261,118
IRS	KRW 4,020,521,400	Fund receives Fixed 3.023%; and pays Floating KRW KORIBOR 3 Month	Bank of America	21/6/2026	(57,032)	(57,032)
IRS	KRW 2,361,258,600	Fund receives Fixed 3.05%; and pays Floating KRW KORIBOR 3 Month	Bank of America	21/6/2026	(32,230)	(32,230)

The notes on pages 986 to 999 form an integral part of these financial statements.

# Sustainable Fixed Income Global Opportunities Fund continued

## Swaps as at 28 February 2023

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) EUR	Market Value EUR
IRS	USD 320,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.378%	Bank of America	16/8/2026	1,549	1,549
IRS	USD 310,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.53656%	Bank of America	23/8/2026	598	598
IRS	USD 210,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.6615%	Bank of America	29/8/2026	(81)	(81)
IRS	USD 210,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.667%	Bank of America	29/8/2026	(100)	(100)
IRS	USD 9,500	Fund receives Fixed 3.78%; and pays Floating USD SOFR 1 Day	Bank of America	28/10/2026	33	33
IRS	USD 170,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.1655%	Bank of America	19/2/2027	804	804
IRS	USD 320,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.321%	Bank of America	19/2/2027	695	695
IRS	USD 1,383,820	Fund receives Fixed 1.549%; and pays Floating USD SOFR 1 Day	Bank of America	7/3/2027	(126,273)	(126,273)
IRS	USD 740,000	Fund receives Fixed 1.35%; and pays Floating USD SOFR 1 Day	Bank of America	26/5/2027	(26,600)	(74,960)
IRS	MXN 27,000,000	Fund receives Fixed 5.335%; and pays Floating MXN MXIBTIIE 1 Month	Bank of America	21/9/2027	(203,784)	(203,784)
IRS	USD 7,876,758	Fund receives Fixed 2.9095%; and pays Floating USD SOFR 1 Day	Bank of America	6/10/2027	(363,045)	(363,045)
IRS	MXN 8,262,000	Fund receives Fixed 5.275%; and pays Floating MXN MXIBTIIE 1 Month	Bank of America	2/11/2027	(64,179)	(64,179)
IRS	USD 119,000	Fund receives Fixed 2.943%; and pays Floating USD SOFR 1 Day	Bank of America	8/11/2027	(5,350)	(5,350)
IRS	MXN 16,758,000	Fund receives Fixed 8.42%; and pays Floating MXN MXIBTIIE 1 Month	Bank of America	20/1/2028	(27,606)	(27,606)
IRS	GBP 10,351,200	Fund receives Fixed 3.18%; and pays Floating GBP SONIA 1 Day	Bank of America	10/2/2028	(33,318)	(33,318)
IRS	CNY 4,110,000	Fund receives Floating CNRR 3 Month; and pays Fixed 2.7975%	Bank of America	15/3/2028	4,090	4,090
IRS	CNY 4,280,000	Fund receives Floating CNRR 3 Month; and pays Fixed 2.956%	Bank of America	15/3/2028	(16)	(16)
IRS	PLN 1,135,000	Fund receives Floating PLN WIBOR 6 Month; and pays Fixed 5.67%	Bank of America	15/3/2028	2,904	2,904
IRS	PLN 3,267,000	Fund receives Floating PLN WIBOR 6 Month; and pays Fixed 5.92%	Bank of America	15/3/2028	1,111	1,111
IRS	PLN 1,086,000	Fund receives Floating PLN WIBOR 6 Month; and pays Fixed 5.99%	Bank of America	15/3/2028	(306)	(306)
IRS	CNY 4,210,000	Fund receives Floating CNRR 3 Month; and pays Fixed 2.93750%	Bank of America	21/6/2028	1,848	1,848
IRS	USD 335,000	Fund receives Fixed 3.116%; and pays Floating USD SOFR 1 Day	Bank of America	17/6/2029	(13,367)	(13,367)
IRS	USD 2,050,000	Fund receives Fixed 2.929%; and pays Floating USD SOFR 1 Day	Bank of America	26/8/2029	(102,768)	(102,768)
IRS	USD 272,000	Fund receives Fixed 3.312%; and pays Floating USD SOFR 1 Day	Bank of America	16/9/2029	(8,099)	(8,099)
IRS	USD 140,000	Fund receives Fixed 4.043%; and pays Floating USD SOFR 1 Day	Bank of America	24/10/2029	1,393	1,393
IRS	USD 105,000	Fund receives Fixed 3.997%; and pays Floating USD SOFR 1 Day	Bank of America	25/10/2029	784	784
IRS	USD 1,815,000	Fund receives Fixed 3.32%; and pays Floating USD SOFR 1 Day	Bank of America	5/12/2029	(53,084)	(53,084)
IRS	USD 200,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.8845%	Bank of America	13/1/2030	3,710	3,710
IRS	USD 117,500	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.8685%	Bank of America	14/1/2030	2,250	2,250
IRS	USD 115,000	Fund receives Fixed 3.105%; and pays Floating USD SOFR 1 Day	Bank of America	19/2/2030	(1,057)	(1,057)

The notes on pages 986 to 999 form an integral part of these financial statements.

# Sustainable Fixed Income Global Opportunities Fund continued

## Swaps as at 28 February 2023

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) EUR	Market Value EUR
IRS	USD 130,000	Fund receives Fixed 3.251%; and pays Floating USD SOFR 1 Day	Bank of America	19/2/2030	(451)	(451)
IRS	USD 130,000	Fund receives Fixed 3.31054%; and pays Floating USD SOFR 1 Day	Bank of America	25/2/2030	(134)	(134)
IRS	USD 85,000	Fund receives Fixed 3.339%; and pays Floating USD SOFR 1 Day	Bank of America	3/3/2030	16	16
IRS	USD 895,000	Fund receives Fixed 0.6475%; and pays Floating USD SOFR 3 Month	Bank of America	25/9/2030	(184,642)	(184,642)
IRS	USD 895,000	Fund receives Floating USD SOFR 3 Month; and pays Fixed 0.6965%	Bank of America	25/9/2030	181,982	181,982
IRS	USD 715,000	Fund receives Fixed 0.6795%; and pays Floating USD SOFR 3 Month	Bank of America	29/9/2030	(146,307)	(146,307)
IRS	USD 715,000	Fund receives Floating USD SOFR 3 Month; and pays Fixed 0.75%	Bank of America	29/9/2030	143,245	143,245
IRS	USD 2,638,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.45%	Bank of America	30/10/2030	(15,770)	(15,770)
IRS	EUR 3,049,427	Fund receives Floating EURIBOR 6 Month; and pays Fixed 0.02%	Bank of America	26/8/2031	731,366	731,366
IRS	USD 940,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 1.11567%	Bank of America	27/9/2031	168,205	168,205
IRS	USD 6,760,600	Fund receives Fixed 2.85%; and pays Floating USD SOFR 1 Day	Bank of America	14/10/2031	(365,224)	(414,319)
IRS	USD 7,700,600	Fund receives Fixed 2.86%; and pays Floating USD SOFR 1 Day	Bank of America	19/11/2031	(419,604)	(469,179)
IRS	USD 1,550,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 0.981%	Bank of America	24/1/2032	93,626	299,745
IRS	USD 13,194,500	Fund receives Fixed 2.85%; and pays Floating USD SOFR 1 Day	Bank of America	28/1/2032	(725,495)	(821,225)
IRS	USD 1,057,383	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.3525%	Bank of America	8/4/2032	104,171	104,171
IRS	USD 786,000	Fund receives Fixed 2.513%; and pays Floating USD SOFR 1 Day	Bank of America	28/4/2032	(68,674)	(68,674)
IRS	USD 310,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.7245%	Bank of America	3/5/2032	22,392	22,392
IRS	USD 781,500	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.85%	Bank of America	9/5/2032	49,447	49,447
IRS	USD 620,842	Fund receives Fixed 2.6565%; and pays Floating USD SOFR 1 Day	Bank of America	16/5/2032	(48,004)	(48,004)
IRS	USD 7,167,463	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.58%	Bank of America	24/5/2032	593,150	594,566
IRS	USD 1,287,359	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.585%	Bank of America	26/5/2032	106,365	106,365
IRS	USD 723,000	Fund receives Fixed 2.5278%; and pays Floating USD SOFR 1 Day	Bank of America	27/5/2032	(62,741)	(62,741)
IRS	USD 566,260	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.715%	Bank of America	3/6/2032	41,515	41,515
IRS	USD 729,421	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.84671%	Bank of America	8/6/2032	46,547	46,547
IRS	USD 657,516	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.77467%	Bank of America	9/6/2032	45,406	45,406
IRS	USD 657,505	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.83485%	Bank of America	13/6/2032	42,566	42,566
IRS	USD 576,800	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.9425%	Bank of America	14/6/2032	32,825	32,825
IRS	USD 576,800	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.948%	Bank of America	14/6/2032	32,594	32,594
IRS	USD 403,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.155%	Bank of America	15/6/2032	16,708	16,708
IRS	USD 1,623,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.07269%	Bank of America	17/6/2032	77,027	77,027

The notes on pages 986 to 999 form an integral part of these financial statements.

# Sustainable Fixed Income Global Opportunities Fund continued

## Swaps as at 28 February 2023

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) EUR	Market Value EUR
IRS	USD 812,979	Fund receives Fixed 2.981%; and pays Floating USD SOFR 1 Day	Bank of America	21/6/2032	(44,035)	(44,035)
IRS	USD 730,500	Fund receives Fixed 2.769%; and pays Floating USD SOFR 1 Day	Bank of America	5/7/2032	(50,978)	(50,978)
IRS	USD 608,750	Fund receives Fixed 2.818%; and pays Floating USD SOFR 1 Day	Bank of America	5/7/2032	(40,300)	(40,300)
IRS	USD 582,032	Fund receives Fixed 2.696%; and pays Floating USD SOFR 1 Day	Bank of America	6/7/2032	(43,724)	(43,724)
IRS	USD 393,752	Fund receives Fixed 2.6095%; and pays Floating USD SOFR 1 Day	Bank of America	7/7/2032	(32,076)	(32,076)
IRS	USD 285,500	Fund receives Fixed 2.6715%; and pays Floating USD SOFR 1 Day	Bank of America	8/7/2032	(21,967)	(21,967)
IRS	USD 338,625	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.892%	Bank of America	12/7/2032	20,604	20,604
IRS	EUR 823,004	Fund receives Fixed 2.4425%; and pays Floating EURIBOR 6 Month	Bank of America	14/7/2032	(21,697)	(21,697)
IRS	USD 697,000	Fund receives Fixed 2.58638%; and pays Floating USD SOFR 1 Day	Bank of America	26/7/2032	(58,155)	(58,155)
IRS	USD 1,000,000	Fund receives Fixed 2.5545%; and pays Floating USD SOFR 1 Day	Bank of America	11/8/2032	(86,024)	(86,024)
IRS	USD 600,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.7435%	Bank of America	23/8/2032	43,334	43,334
IRS	USD 556,000	Fund receives Fixed 2.665%; and pays Floating USD SOFR 1 Day	Bank of America	25/8/2032	(12,765)	(12,765)
IRS	USD 1,670,000	Fund receives Fixed 2.926%; and pays Floating USD SOFR 1 Day	Bank of America	1/9/2032	(98,193)	(98,193)
IRS	USD 490,566	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.92%	Bank of America	1/9/2032	29,063	29,063
IRS	USD 467,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.928%	Bank of America	2/9/2032	27,394	27,394
IRS	USD 467,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.9828%	Bank of America	2/9/2032	25,495	25,495
IRS	USD 280,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.0722%	Bank of America	9/9/2032	13,440	13,440
IRS	USD 600,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.258%	Bank of America	16/9/2032	20,524	20,524
IRS	USD 391,775	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.46385%	Bank of America	30/9/2032	7,387	7,387
IRS	USD 587,700	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.5575%	Bank of America	3/10/2032	6,964	6,964
IRS	USD 3,492,420	Fund receives Fixed 3.4665%; and pays Floating USD SOFR 1 Day	Bank of America	4/10/2032	(65,135)	(65,135)
IRS	USD 281,000	Fund receives Fixed 3.472%; and pays Floating USD SOFR 1 Day	Bank of America	4/10/2032	(5,125)	(5,125)
IRS	USD 190,000	Fund receives Fixed 3.4025%; and pays Floating USD SOFR 1 Day	Bank of America	5/10/2032	(4,452)	(4,452)
IRS	USD 1,613,221	Fund receives Fixed 3.415%; and pays Floating USD SOFR 1 Day	Bank of America	5/10/2032	(36,296)	(36,296)
IRS	USD 478,282	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.6145%	Bank of America	12/10/2032	3,610	3,610
IRS	USD 94,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.6411%	Bank of America	14/10/2032	521	521
IRS	USD 600,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.792%	Bank of America	21/10/2032	(3,492)	(3,492)
IRS	USD 671,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.836%	Bank of America	21/10/2032	(6,122)	(6,122)
IRS	USD 455,507	Fund receives Fixed 3.822%; and pays Floating USD SOFR 1 Day	Bank of America	27/10/2032	3,702	3,702
IRS	USD 4,093,581	Fund receives Fixed 3.04%; and pays Floating USD SOFR 1 Day	Bank of America	28/10/2032	(207,393)	(207,393)

The notes on pages 986 to 999 form an integral part of these financial statements.

# Sustainable Fixed Income Global Opportunities Fund continued

## Swaps as at 28 February 2023

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) EUR	Market Value EUR
IRS	USD 3,397,474	Fund receives Fixed 2.868%; and pays Floating USD SOFR 1 Day	Bank of America	2/11/2032	(216,206)	(216,206)
IRS	USD 3,429,730	Fund receives Fixed 2.908%; and pays Floating USD SOFR 1 Day	Bank of America	4/11/2032	(207,985)	(207,985)
IRS	USD 269,000	Fund receives Fixed 3.5455%; and pays Floating USD SOFR 1 Day	Bank of America	14/11/2032	(3,385)	(3,385)
IRS	USD 5,626,573	Fund receives Fixed 2.8905%; and pays Floating USD SOFR 1 Day	Bank of America	15/11/2032	(349,110)	(349,110)
IRS	USD 465,000	Fund receives Fixed 3.64%; and pays Floating USD SOFR 1 Day	Bank of America	15/11/2032	(1,647)	(300)
IRS	USD 179,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.801%	Bank of America	15/11/2032	(1,201)	(1,201)
IRS	USD 481,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.8095%	Bank of America	15/11/2032	(3,537)	(3,537)
IRS	USD 293,000	Fund receives Fixed 3.4621%; and pays Floating USD SOFR 1 Day	Bank of America	18/11/2032	(5,530)	(5,530)
IRS	USD 292,000	Fund receives Fixed 3.4055%; and pays Floating USD SOFR 1 Day	Bank of America	21/11/2032	(6,759)	(6,759)
IRS	USD 3,711,580	Fund receives Fixed 3.191%; and pays Floating USD SOFR 1 Day	Bank of America	28/11/2032	(146,194)	(146,194)
IRS	USD 488,500	Fund receives Fixed 3.228%; and pays Floating USD SOFR 1 Day	Bank of America	5/12/2032	(17,877)	(17,877)
IRS	USD 98,000	Fund receives Fixed 3.2%; and pays Floating USD SOFR 1 Day	Bank of America	6/12/2032	(3,794)	(3,794)
IRS	USD 488,500	Fund receives Fixed 3.178%; and pays Floating USD SOFR 1 Day	Bank of America	12/12/2032	(19,739)	(19,739)
IRS	USD 281,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.2795%	Bank of America	13/12/2032	9,186	9,186
IRS	USD 165,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.3484%	Bank of America	22/12/2032	4,528	4,528
IRS	USD 479,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.35375%	Bank of America	22/12/2032	12,950	12,950
IRS	USD 170,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.204%	Bank of America	19/1/2033	6,544	6,544
IRS	USD 65,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.1905%	Bank of America	26/1/2033	2,570	2,570
IRS	USD 5,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.1665%	Bank of America	3/2/2033	207	207
IRS	USD 95,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 1.6885%	Bank of America	6/2/2033	14,754	14,754
IRS	USD 65,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.102%	Bank of America	7/2/2033	3,015	3,015
IRS	USD 95,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.1045%	Bank of America	7/2/2033	4,388	4,388
IRS	USD 90,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.1875%	Bank of America	7/2/2033	3,581	3,581
IRS	USD 90,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.2385%	Bank of America	7/2/2033	3,228	3,228
IRS	USD 100,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.3395%	Bank of America	8/2/2033	2,808	2,808
IRS	USD 90,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.3445%	Bank of America	8/2/2033	2,492	2,492
IRS	AUD 500,000	Fund receives Fixed 4.15%; and pays Floating AUD BBSW 6 Month	Bank of America	9/2/2033	(8,625)	(8,625)
IRS	USD 461,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.343%	Bank of America	9/2/2033	12,819	12,819
IRS	NZD 550,000	Fund receives Floating NZD BBR FRA 3 Month; and pays Fixed 4.2525%	Bank of America	10/2/2033	11,032	11,032
IRS	USD 229,992	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.352%	Bank of America	13/2/2033	6,235	6,235

The notes on pages 986 to 999 form an integral part of these financial statements.



# Sustainable Fixed Income Global Opportunities Fund continued

## Swaps as at 28 February 2023

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) EUR	Market Value EUR
IRS	USD 287,500	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.4495%	Bank of America	13/2/2033	5,630	5,630
IRS	USD 85,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.4455%	Bank of America	14/2/2033	1,691	1,691
IRS	USD 230,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.4465%	Bank of America	15/2/2033	4,557	4,557
IRS	USD 87,500	Fund receives Fixed 3.405%; and pays Floating USD SOFR 1 Day	Bank of America	16/2/2033	(2,014)	(2,014)
IRS	USD 43,750	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.493%	Bank of America	16/2/2033	709	709
IRS	USD 87,500	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.5%	Bank of America	16/2/2033	1,372	1,372
IRS	USD 303,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.4795%	Bank of America	17/2/2033	5,229	5,229
IRS	USD 87,500	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.48%	Bank of America	17/2/2033	1,507	1,507
IRS	USD 43,750	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.4905%	Bank of America	17/2/2033	718	718
IRS	USD 1,227,000	Fund receives Fixed 3.581%; and pays Floating USD SOFR 1 Day	Bank of America	22/2/2033	(11,517)	(11,517)
IRS	USD 4,258,000	Fund receives Fixed 3.618%; and pays Floating USD SOFR 1 Day	Bank of America	22/2/2033	(27,785)	(27,785)
IRS	USD 75,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.6015%	Bank of America	22/2/2033	585	585
IRS	USD 460,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.6045%	Bank of America	23/2/2033	3,479	3,479
IRS	USD 2,000,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.6055%	Bank of America	23/2/2033	14,970	14,970
IRS	USD 30,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.6545%	Bank of America	23/2/2033	111	111
IRS	USD 43,750	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.656%	Bank of America	23/2/2033	157	157
IRS	USD 43,750	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.67%	Bank of America	23/2/2033	109	109
IRS	USD 43,750	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.679%	Bank of America	23/2/2033	79	79
IRS	USD 87,500	Fund receives Fixed 3.5905%; and pays Floating USD SOFR 1 Day	Bank of America	27/2/2033	(754)	(754)
IRS	USD 87,500	Fund receives Fixed 3.592%; and pays Floating USD SOFR 1 Day	Bank of America	27/2/2033	(744)	(744)
IRS	USD 90,000	Fund receives Fixed 3.5945%; and pays Floating USD SOFR 1 Day	Bank of America	27/2/2033	(748)	(748)
IRS	USD 85,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.666%	Bank of America	27/2/2033	236	236
IRS	USD 40,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.6275%	Bank of America	28/2/2033	230	230
IRS	USD 87,500	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.6635%	Bank of America	28/2/2033	259	259
IRS	USD 43,750	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.6675%	Bank of America	28/2/2033	116	116
IRS	USD 55,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.67983%	Bank of America	28/2/2033	93	93
IRS	USD 43,750	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.695%	Bank of America	28/2/2033	23	23
IRS	USD 43,750	Fund receives Fixed 3.6395%; and pays Floating USD SOFR 1 Day	Bank of America	1/3/2033	(210)	(210)
IRS	USD 597,900	Fund receives Fixed 3.33%; and pays Floating USD SOFR 1 Day	Bank of America	25/5/2033	(15,203)	(15,203)
IRS	KRW 1,333,155,600	Fund receives Floating KRW KORIBOR 3 Month; and pays Fixed 2.97%	Bank of America	21/6/2033	43,779	43,779

The notes on pages 986 to 999 form an integral part of these financial statements.

# Sustainable Fixed Income Global Opportunities Fund continued

## Swaps as at 28 February 2023

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) EUR	Market Value EUR
IRS	KRW 782,964,400	Fund receives Floating KRW KORIBOR 3 Month; and pays Fixed 2.973%	Bank of America	21/6/2033	25,573	25,573
IRS	USD 550,000	Fund receives Fixed 2.38%; and pays Floating USD SOFR 1 Day	Bank of America	1/8/2033	(51,127)	(52,024)
IRS	USD 1,827,903	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.23%	Bank of America	9/8/2033	53,576	53,576
IRS	USD 350,000	Fund receives Fixed 2.4635%; and pays Floating USD SOFR 1 Day	Bank of America	11/8/2033	(30,672)	(30,672)
IRS	USD 33,500	Fund receives Fixed 3%; and pays Floating USD SOFR 1 Day	Bank of America	5/9/2033	(1,520)	(1,520)
IRS	USD 72,500	Fund receives Fixed 3.88%; and pays Floating USD SOFR 1 Day	Bank of America	26/10/2033	1,742	1,742
IRS	USD 140,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.2285%	Bank of America	27/12/2033	3,095	3,095
IRS	USD 558,500	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.59%	Bank of America	29/5/2034	35,268	35,268
IRS	USD 750,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.6%	Bank of America	29/5/2034	46,805	46,805
IRS	USD 1,150,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.605%	Bank of America	30/5/2034	71,277	71,277
IRS	USD 245,500	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.165%	Bank of America	30/5/2034	5,021	5,021
IRS	USD 340,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.4%	Bank of America	31/7/2034	25,160	25,380
IRS	USD 45,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.2885%	Bank of America	19/2/2035	244	244
IRS	USD 161,950	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.12%	Bank of America	8/1/2036	2,599	2,599
IRS	USD 625,050	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.93%	Bank of America	22/1/2036	18,326	18,326
IRS	USD 560,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.165%	Bank of America	19/2/2036	7,120	7,120
IRS	USD 60,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.35%	Bank of America	24/2/2036	16	(15)
IRS	USD 30,000	Fund receives Fixed 2.059%; and pays Floating USD SOFR 1 Day	Bank of America	1/4/2037	(2,638)	(2,638)
IRS	USD 260,000	Fund receives Fixed 1.835%; and pays Floating USD SOFR 1 Day	Bank of America	17/1/2039	(25,574)	(25,574)
IRS	USD 596,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.93%	Bank of America	26/11/2041	49,383	48,245
IRS	EUR 90,000	Fund receives Floating EURIBOR 6 Month; and pays Fixed 2.7395%	Bank of America	4/11/2042	4,729	4,729
IRS	USD 539,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.77%	Bank of America	15/11/2048	8,257	(33,828)
IRS	USD 1,471,500	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.81%	Bank of America	28/1/2051	152,607	130,268
IRS	USD 2,058,400	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.8%	Bank of America	1/2/2051	212,933	185,632
IRS	USD 1,164,900	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.8%	Bank of America	4/2/2051	120,534	105,011
IRS	USD 1,194,900	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.8%	Bank of America	5/2/2051	123,639	107,717
IRS	USD 1,815,700	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.8%	Bank of America	27/5/2051	261,158	162,583
IRS	USD 301,900	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.8%	Bank of America	28/5/2051	43,423	27,033
IRS	USD 571,900	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.8%	Bank of America	7/6/2051	82,294	51,192
IRS	USD 2,767,500	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.79%	Bank of America	21/1/2052	402,555	249,278

The notes on pages 986 to 999 form an integral part of these financial statements.

# Sustainable Fixed Income Global Opportunities Fund continued

## Swaps as at 28 February 2023

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) EUR	Market Value EUR
IRS	USD 250,000	Fund receives Fixed 1.65%; and pays Floating USD SOFR 1 Day	Bank of America	1/4/2052	(9,699)	(9,699)
IRS	USD 134,500	Fund receives Fixed 2.371%; and pays Floating USD SOFR 1 Day	Bank of America	16/5/2052	(21,692)	(21,692)
IRS	JPY 1,328,710	Fund receives Floating JPY TONAR 1 Day; and pays Fixed 0.88%	Bank of America	23/5/2052	693	693
IRS	JPY 1,094,847	Fund receives Floating JPY TONAR 1 Day; and pays Fixed 0.85%	Bank of America	26/5/2052	628	628
IRS	JPY 1,096,153	Fund receives Floating JPY TONAR 1 Day; and pays Fixed 0.7915%	Bank of America	27/5/2052	739	739
IRS	JPY 3,513,900	Fund receives Floating JPY TONAR 1 Day; and pays Fixed 0.99%	Bank of America	26/7/2052	1,170	1,170
IRS	USD 40,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.188%	Bank of America	27/2/2053	750	750
IRS	USD 25,000	Fund receives Fixed 3.2593%; and pays Floating USD SOFR 1 Day	Bank of America	28/2/2053	(158)	(158)
IRS	EUR 70,000	Fund receives Floating EURIBOR 6 Month; and pays Fixed 2.2705%	Bank of America	4/3/2053	6,702	6,702
IRS	USD 54,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 1.645%	Bank of America	15/1/2055	12,554	12,554
IRS	USD 30,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 1.66%	Bank of America	15/1/2057	6,012	6,012
IRS	NZD 2,580,000	Fund receives Fixed 4.697%; and pays Floating NZD BBR FRA 3 Month	BNP Paribas	20/12/2024	(8,226)	(8,226)
IRS	AUD 2,235,000	Fund receives Floating AUD BBSW 3 Month; and pays Fixed 4.0425%	BNP Paribas	20/12/2024	3,732	3,732
IRS	JPY 264,500,000	Fund receives Floating JPY TONAR 1 Day; and pays Fixed 0.23%	BNP Paribas	11/1/2025	(2,060)	(2,060)
IRS	JPY 466,000,000	Fund receives Floating JPY TONAR 1 Day; and pays Fixed 0.235%	BNP Paribas	19/1/2025	(3,886)	(3,886)
IRS	EUR 2,760,000	Fund receives Fixed 3.27%; and pays Floating EURIBOR 1 Day	BNP Paribas	20/2/2025	(9,541)	(9,465)
IRS	CHF 2,660,000	Fund receives Floating CHF SARON 1 Day; and pays Fixed 1.708%	BNP Paribas	20/2/2025	5,754	5,992
IRS	USD 5,960,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 4.42%	BNP Paribas	28/2/2025	3,927	3,895
IRS	NZD 1,195,000	Fund receives Fixed 4.97%; and pays Floating NZD BBR FRA 3 Month	BNP Paribas	15/3/2025	(5,104)	(5,104)
IRS	USD 1,350,000	Fund receives Fixed 3.6%; and pays Floating USD SOFR 1 Day	BNP Paribas	1/12/2025	(22,184)	(15,461)
IRS	USD 1,350,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.47%	BNP Paribas	1/12/2025	18,883	18,883
IRS	GBP 760,000	Fund receives Fixed 3.09%; and pays Floating GBP SONIA 1 Day	BNP Paribas	2/2/2027	(4,784)	(4,723)
IRS	GBP 3,300,000	Fund receives Fixed 3.514%; and pays Floating GBP SONIA 1 Day	BNP Paribas	17/2/2027	(23,050)	(23,050)
IRS	USD 4,060,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.193%	BNP Paribas	19/2/2027	17,361	17,361
IRS	GBP 2,730,000	Fund receives Fixed 3.2%; and pays Floating GBP SONIA 1 Day	BNP Paribas	26/1/2028	(9,345)	(8,494)
IRS	GBP 4,950,000	Fund receives Fixed 2.92%; and pays Floating GBP SONIA 1 Day	BNP Paribas	2/2/2028	(28,193)	(28,193)
IRS	GBP 6,400,000	Fund receives Fixed 2.81702%; and pays Floating GBP SONIA 1 Day	BNP Paribas	3/2/2028	(38,562)	(42,585)
IRS	USD 10,700,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.231%	BNP Paribas	26/2/2028	(1,590)	(1,590)
IRS	USD 2,460,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.24%	BNP Paribas	26/2/2028	(509)	(540)
IRS	EUR 330,000	Fund receives Fixed 2.41%; and pays Floating EURIBOR 1 Day	BNP Paribas	27/1/2033	(6,527)	(6,527)

The notes on pages 986 to 999 form an integral part of these financial statements.

# Sustainable Fixed Income Global Opportunities Fund continued

## Swaps as at 28 February 2023

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) EUR	Market Value EUR
IRS	EUR 1,300,000	Fund receives Fixed 2.618%; and pays Floating EURIBOR 1 Day	BNP Paribas	9/2/2033	(15,352)	(15,014)
IRS	USD 1,470,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.01946%	BNP Paribas	9/2/2033	14,362	15,488
IRS	USD 360,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.2565%	BNP Paribas	28/2/2033	779	779
IRS	NZD 280,000	Fund receives Floating NZD BBR FRA 3 Month; and pays Fixed 4.23%	BNP Paribas	15/3/2033	5,921	5,921
IRS	EUR 386,400	Fund receives Floating EURIBOR 6 Month; and pays Fixed 2.72691%	BNP Paribas	4/11/2042	19,847	21,012
IRS	EUR 142,100	Fund receives Floating EURIBOR 6 Month; and pays Fixed 2.263%	BNP Paribas	4/3/2053	13,816	13,816
IRS	BRL 3,660,000	Fund receives Fixed 13.965%; and pays Floating BRL BROIS 1 Day	Citibank	2/1/2024	3,443	3,443
IRS	BRL 3,447,408	Fund receives Fixed 13.98%; and pays Floating BRL BROIS 1 Day	Citibank	2/1/2024	3,256	3,256
IRS	BRL 2,469,000	Fund receives Fixed 11.694%; and pays Floating BRL BROIS 1 Day	Citibank	2/1/2025	(11,972)	(11,971)
IRS	BRL 4,682,000	Fund receives Fixed 12.845%; and pays Floating BRL BROIS 1 Day	Citibank	2/1/2025	2,174	2,174
IRS	BRL 6,833,853	Fund receives Fixed 12.85%; and pays Floating BRL BROIS 1 Day	Citibank	2/1/2025	2,640	2,640
IRS	BRL 2,330,202	Fund receives Fixed 13.22%; and pays Floating BRL BROIS 1 Day	Citibank	2/1/2025	3,779	3,779
IRS	BRL 3,720,892	Fund receives Fixed 14.485%; and pays Floating BRL BROIS 1 Day	Goldman Sachs	2/1/2024	6,973	6,973
IRS	EUR 2,252,000	Fund receives Fixed 2.34%; and pays Floating EURIBOR 1 Day	Goldman Sachs	19/1/2033	(50,749)	(50,749)
IRS	BRL 1,762,620	Fund receives Fixed 11.65%; and pays Floating BRL BROIS 1 Day	JP Morgan	2/1/2025	(8,859)	(8,859)
IRS	BRL 4,429,571	Fund receives Fixed 13.18%; and pays Floating BRL BROIS 1 Day	JP Morgan	2/1/2025	6,639	6,639
IRS	BRL 1,627,782	Fund receives Fixed 12.755%; and pays Floating BRL BROIS 1 Day	Morgan Stanley	2/1/2025	342	342
IRS	BRL 16,743,089	Fund receives Fixed 12.7825%; and pays Floating BRL BROIS 1 Day	Morgan Stanley	2/1/2025	5,006	5,006
TRS	USD 721,000	Fund receives Market iBoxx US Dollar Liquid High + 0bps; and pays USD SOFR 1 Day + 0bps	Barclays	20/3/2023	(5,439)	(6,633)
TRS	USD 779,000	Fund receives Market iBoxx US Dollar Liquid High + 0bps; and pays USD SOFR 1 Day + 0bps	Barclays	20/3/2023	(5,877)	(7,166)
TRS	USD 828,000	Fund receives Market iBoxx US Dollar Liquid High + 0bps; and pays USD SOFR 1 Day + 0bps	BNP Paribas	20/3/2023	1,418	48
TRS	USD 120	Fund receives S5INDU Performance Shell + 0bps; and pays USD SOFR 1 Day +37bps	Citibank	9/3/2023	1,117	1,117
TRS	USD (525)	Fund receives USD SOFR 1 Day - 25bps; and pays Pitney Bowes + 0bps	Citibank	13/6/2023	(306)	(306)
TRS	EUR 200,000	Fund receives EURIBOR 3 Month + 0bps; and pays iBoxx Euro Liquid High Yield + 0bps	Goldman Sachs	20/3/2023	(2,922)	(2,800)
TRS	EUR 294,000	Fund receives EURIBOR 3 Month + 0bps; and pays iBoxx Euro Liquid High Yield + 0bps	Goldman Sachs	20/3/2023	4,337	4,731
TRS	EUR 250,000	Fund receives iBoxx Euro Liquid High Yield + 0bps; and pays EURIBOR 3 Month + 0bps	Goldman Sachs	20/3/2023	(4,993)	(4,840)
TRS	USD 1,415,000	Fund receives USD SOFR 1 Day + 0bps; and pays Market iBoxx US Dollar Liquid High + 0bps	Goldman Sachs	20/3/2023	12,111	16,502
TRS	USD 1,400	Fund receives JPM EMBIG DIV CORE + 0bps; and pays USD SOFR 1 Day + 65bps	JP Morgan	17/3/2023	(28,288)	(28,288)
TRS	USD 4,646	Fund receives JPM EMBIG DIV CORE + 0bps; and pays USD SOFR 1 Day + 77bps	JP Morgan	17/3/2023	(39,493)	(39,493)
TRS	USD 737,500	Fund receives USD SOFR 1 Day + 0bps; and pays iBoxx US Dollar Liquid Investment + 0bps	JP Morgan	20/3/2023	15,491	18,059

The notes on pages 986 to 999 form an integral part of these financial statements.

# Sustainable Fixed Income Global Opportunities Fund continued

## Swaps as at 28 February 2023

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) EUR	Market Value EUR
TRS	USD 737,500	Fund receives USD SOFR 1 Day + 0bps; and pays iBoxx US Dollar Liquid Investment + 0bps	JP Morgan	20/3/2023	13,844	16,412
TRS	USD 865,000	Fund receives USD SOFR 1 Day + 0bps; and pays Market iBoxx US Dollar Liquid High + 0bps	JP Morgan	20/3/2023	17,801	19,563
TRS	USD 585,000	Fund receives USD SOFR 1 Day + 0bps; and pays Market iBoxx US Dollar Liquid High + 0bps	JP Morgan	20/3/2023	3,543	5,580
TRS	USD 1,098,110	Fund receives iBoxx US Dollar Liquid Investment + 0bps; and pays USD SOFR 1 Day + 0bps	Morgan Stanley	20/3/2023	(36,387)	(38,186)
TRS	USD 1,435,000	Fund receives USD SOFR 1 Day + 0bps; and pays iBoxx US Dollar Liquid Investment + 0bps	Morgan Stanley	20/3/2023	56,139	59,063
TRS	USD 1,150,000	Fund receives USD SOFR 1 Day + 0bps; and pays iBoxx US Dollar Liquid Investment + 0bps	Morgan Stanley	20/3/2023	47,177	49,521
TRS	USD 750,000	Fund receives USD SOFR 1 Day + 0bps; and pays iBoxx US Dollar Liquid Investment + 0bps	Morgan Stanley	20/3/2023	32,295	33,874
Total					(2,883,820)	(2,712,664)

CDS: Credit Default Swaps

IFS: Inflation Rate Swaps

IRS: Interest Rate Swaps

TRS: Total Return Swap

## Purchased Options as at 28 February 2023

Number of contracts	Call/ Put	Description	Counterparty	Strike Price	Expiration date	Unrealised appreciation/ (depreciation) EUR	Market Value EUR
200,000	Call	OTC AUD/NZD	Bank of America	AUD 1.09	13/3/2023	(1,127)	753
572,000	Call	OTC USD/CLP	Bank of America	USD 840	16/3/2023	(7,146)	6,722
526,000	Put	OTC EUR/COP	Bank of America	EUR 4,950	23/3/2023	(10,282)	2,268
84,000	Put	OTC USD/BRL	Bank of America	USD 4.65	23/3/2023	(11,934)	251
220,000	Put	OTC USD/JPY	Bank of America	USD 105	28/3/2023	(12,036)	-
220,000	Put	OTC USD/JPY	Bank of America	USD 105	28/3/2023	(12,036)	-
650,000	Call	OTC EUR/USD	Bank of America	EUR 1.068	30/3/2023	(849)	1,426
17,000	Put	OTC GBP/USD	Bank of America	GBP 1.15	31/3/2023	(1,996)	1,392
435,000	Put	OTC USD/JPY	Bank of America	USD 118	7/4/2023	(514)	4
870,000	Put	OTC USD/JPY	Bank of America	USD 128	7/4/2023	(9,241)	1,435
160,000	Put	OTC USD/JPY	Bank of America	USD 110	19/4/2023	(10,640)	198
5,230,000	Call	OTC EUR/USD	Bank of America	EUR 1.13	21/4/2023	(19,750)	1,928
52,000	Put	OTC EUR/CAD	Bank of America	EUR 1.4	26/4/2023	(1,217)	4,821
5,670,000	Put	OTC USD/JPY	Bank of America	USD 123.25	6/6/2023	(62,350)	17,899
3,720,000	Put	OTC USD/JPY	Bank of America	USD 126.7	16/6/2023	(18,774)	24,693
870,000	Put	OTC USD/JPY	Bank of America	USD 129	4/8/2023	(2,154)	10,071
1,478,013	Call	OTC EUR/USD	Barclays	EUR 1.1	2/3/2023	(14,817)	-
572,000	Call	OTC USD/CLP	Barclays	USD 820	11/4/2023	5,280	18,556
568,000	Call	OTC USD/CNH	Barclays	USD 6.95	13/4/2023	1,923	4,297
150,000	Call	OTC EUR/USD	BNP Paribas	EUR 1.1	2/3/2023	(1,181)	-
1,340,000	Call	OTC USD/JPY	BNP Paribas	USD 155	16/3/2023	(19,318)	-
40,000	Put	OTC USD/JPY	Citibank	USD 125	7/3/2023	(3,151)	-
40,000	Put	OTC USD/JPY	Citibank	USD 130	7/3/2023	(5,884)	74
1,327,477	Put	OTC USD/JPY	Citibank	USD 134	8/3/2023	(8,582)	1,483
2,600,000	Put	OTC EUR/USD	Citibank	EUR 1.048	9/3/2023	(9,728)	2,726
572,000	Put	OTC USD/ZAR	Citibank	USD 17.5	9/3/2023	(7,112)	104
964,000	Call	OTC USD/JPY	Citibank	USD 137	10/3/2023	(9,685)	5,743

The notes on pages 986 to 999 form an integral part of these financial statements.

# Sustainable Fixed Income Global Opportunities Fund continued

## Purchased Options as at 28 February 2023

Number of contracts	Call/ Put	Description	Counterparty	Strike Price	Expiration date	Unrealised appreciation/ (depreciation) EUR	Market Value EUR
200,000	Call	OTC AUD/NZD	Citibank	AUD 1.06	13/3/2023	1,915	3,687
606,000	Call	OTC USD/CNH	Citibank	USD 6.95	27/4/2023	1,544	5,095
41,000	Put	OTC USD/JPY	Citibank	USD 125	7/9/2023	168	6,751
1,119,675	Put	OTC USD/MXN	Deutsche Bank	USD 18.5	7/3/2023	6,701	12,485
5,240,000	Call	OTC EUR/USD	Deutsche Bank	EUR 1.1	14/3/2023	(32,041)	882
3,330,000	Call	OTC EUR/USD	Deutsche Bank	EUR 1.11	5/5/2023	(9,278)	6,933
568,000	Put	OTC USD/BRL	Deutsche Bank	USD 5.1	12/5/2023	(2,134)	8,819
180,411	Put	OTC USD/JPY	Deutsche Bank	USD 132.3	26/5/2023	(3,267)	2,406
1,460,675	Put	OTC USD/MXN	Goldman Sachs	USD 18.85	21/3/2023	25,058	39,154
574,000	Put	OTC USD/ZAR	Goldman Sachs	USD 17	23/3/2023	(9,560)	174
242,300	Put	OTC USD/BRL	Goldman Sachs	USD 5	28/3/2023	(425)	468
599,700	Put	OTC USD/JPY	Goldman Sachs	USD 127	11/5/2023	(5,114)	2,431
90,000	Call	OTC EUR/CNH	Goldman Sachs	USD 7.25	11/8/2023	1,180	9,198
35,000	Put	OTC EUR/CNH	HSBC Bank	EUR 7	8/3/2023	(3,990)	-
3,790,000	Call	OTC EUR/USD	JP Morgan	EUR 1.1	7/3/2023	(11,594)	41
5,230,000	Call	OTC EUR/USD	JP Morgan	EUR 1.1	7/3/2023	(16,731)	57
1,324,830	Call	OTC EUR/USD	JP Morgan	EUR 1.075	9/3/2023	(15,652)	2,233
656,000	Put	OTC EUR/USD	JP Morgan	EUR 1.087	9/3/2023	9,941	14,461
1,246,000	Put	OTC GBP/USD	JP Morgan	GBP 1.18	31/3/2023	(4,275)	4,224
2,110,000	Put	OTC EUR/NOK	JP Morgan	EUR 10.45	4/4/2023	(1,088)	1,435
117,757	Put	OTC GBP/USD	JP Morgan	GBP 1	11/5/2023	(12,894)	1
4,085,000	Put	OTC CNH/JPY	JP Morgan	CNH 18.2	17/5/2023	(4,953)	2,253
695,000	Call	OTC EUR/CNH	JP Morgan	EUR 7.7	17/5/2023	(5,007)	1,470
1,300,000	Call	OTC EUR/USD	Morgan Stanley	EUR 1.1	9/3/2023	(3,082)	45
1,085,000	Put	OTC AUD/USD	Morgan Stanley	AUD 0.685	16/3/2023	4,718	13,690
2,506,000	Put	OTC EUR/USD	UBS	EUR 1.05	22/3/2023	(3,414)	8,339
1,205,000	Put	OTC NZD/JPY	UBS	NZD 81	30/3/2023	(6,959)	2,548
159,000	Call	TOPIX Banks Index	BNP Paribas	JPY 218.872	14/7/2023	1,575	10,467
145	Call	EURO STOXX 50 Index	Citibank	EUR 4,100	21/4/2023	(4,857)	2,517
54	Call	S&P 500 Index	Citibank	USD 4,100	15/9/2023	(688)	3,910
264,894	Call	TOPIX Banks Index	Goldman Sachs	JPY 226.71	14/7/2023	(3,188)	12,888
106,106	Call	TOPIX Banks Index	JP Morgan	JPY 227.596	14/7/2023	(1,841)	4,985
2	Put	S&P 500 Index	Exchange Traded	USD 3,900	3/3/2023	(445)	1,137
72	Call	3 Month SOFR	Exchange Traded	USD 97.125	10/3/2023	(42,528)	423
4	Put	Nikkei 225 Index	Exchange Traded	JPY 25,000	10/3/2023	(6,641)	110
119	Put	SOFR 1 Year Mid Cap Index	Exchange Traded	USD 95.375	10/3/2023	83,821	96,491
21	Call	SOFR 3 Month Index	Exchange Traded	USD 95.5	10/3/2023	(3,354)	123
104	Put	SPDR S&P 500 ETF Trust	Exchange Traded	USD 395	10/3/2023	(25,596)	37,935
12	Call	Capital One Financial	Exchange Traded	USD 115	17/3/2023	(1,837)	1,354
20	Put	Carnival	Exchange Traded	USD 6	17/3/2023	(717)	19
20	Put	Caterpillar	Exchange Traded	USD 200	17/3/2023	(1,567)	207
2	Call	Costco Wholesale	Exchange Traded	USD 500	17/3/2023	(1,136)	1,283
2	Call	Costco Wholesale	Exchange Traded	USD 490	17/3/2023	(81)	2,101
12	Put	Dax Index	Exchange Traded	EUR 13,000	17/3/2023	(8,183)	399
19	Put	Dax Index	Exchange Traded	EUR 14,400	17/3/2023	(9,490)	3,182
14	Put	EURO STOXX 50 Index	Exchange Traded	EUR 3,950	17/3/2023	(2,824)	1,218
14	Put	EURO STOXX 50 Index	Exchange Traded	EUR 4,150	17/3/2023	(5,274)	4,620
35	Put	Ford Motor	Exchange Traded	USD 8.35	17/3/2023	(846)	33
10	Put	Hudson Pacific Properties	Exchange Traded	USD 7.5	17/3/2023	(178)	164
5	Call	Humana	Exchange Traded	USD 540	17/3/2023	(3,585)	552

The notes on pages 986 to 999 form an integral part of these financial statements.

# Sustainable Fixed Income Global Opportunities Fund continued

## Purchased Options as at 28 February 2023

Number of contracts	Call/ Put	Description	Counterparty	Strike Price	Expiration date	Unrealised appreciation/ (depreciation) EUR	Market Value EUR
12	Call	Nike	Exchange Traded	USD 130	17/3/2023	(3,432)	192
10	Put	Office Properties Income Trust	Exchange Traded	USD 12.5	17/3/2023	(465)	94
2	Put	S&P 500 Index	Exchange Traded	USD 3,950	17/3/2023	(2,640)	9,965
15	Call	SPDR S&P 500 ETF Trust	Exchange Traded	USD 415	17/3/2023	(1,403)	1,213
28	Put	SPDR S&P 500 ETF Trust	Exchange Traded	USD 348	17/3/2023	(5,458)	461
65	Put	SPDR S&P 500 ETF Trust	Exchange Traded	USD 385	17/3/2023	(28,451)	17,507
9	Call	Unitedhealth	Exchange Traded	USD 520	17/3/2023	(6,341)	364
10	Put	Vertiv	Exchange Traded	USD 10	17/3/2023	(100)	305
148	Put	CBOE SPX Volatility Index	Exchange Traded	USD 21	22/3/2023	(9,393)	22,610
88	Put	SPDR S&P 500 ETF Trust	Exchange Traded	USD 393	24/3/2023	7,998	54,436
14	Call	US Long Bond (CBT)	Exchange Traded	USD 127	24/3/2023	(3,049)	10,077
1	Call	US Treasury 10 Year Note	Exchange Traded	USD 113	24/3/2023	(26)	257
1	Put	US Treasury 10 Year Note	Exchange Traded	USD 111	24/3/2023	(53)	764
21	Put	US Treasury 10 Year Note	Exchange Traded	USD 111.5	24/3/2023	5,910	21,593
49	Call	US Treasury 5 Year Note (CBT)	Exchange Traded	USD 109	24/3/2023	(4,523)	3,599
15	Call	US Treasury 5 Year Note (CBT)	Exchange Traded	USD 107	24/3/2023	1,118	9,585
33	Put	US Treasury 5 Year Note (CBT)	Exchange Traded	USD 107	24/3/2023	6,308	21,571
3	Put	S&P 500 Index	Exchange Traded	USD 3,800	31/3/2023	(2,254)	9,293
74	Put	SOFR 1 Year Mid Cap Index	Exchange Traded	USD 95.25	14/4/2023	12,480	24,784
41	Call	SOFR 3 Month Index	Exchange Traded	USD 95.25	14/4/2023	(3,841)	241
41	Call	SOFR 3 Month Index	Exchange Traded	USD 95.75	14/4/2023	(8,477)	241
7	Call	Advanced Micro Devices	Exchange Traded	USD 95	21/4/2023	(1,799)	586
30	Call	Advanced Micro Devices	Exchange Traded	USD 85	21/4/2023	(6,755)	8,094
35	Put	Ally Financial	Exchange Traded	USD 25	21/4/2023	(8)	1,481
10	Put	Brandywine Realty Trust	Exchange Traded	USD 5	21/4/2023	(155)	94
10	Call	Constellation Brands	Exchange Traded	USD 240	21/4/2023	(2,393)	2,421
15	Call	EURO STOXX 50 Index	Exchange Traded	EUR 4,400	21/4/2023	(32)	5,490
2	Put	EURO STOXX 50 Index	Exchange Traded	EUR 3,900	21/4/2023	(324)	564
17	Put	EURO STOXX 50 Index	Exchange Traded	EUR 4,100	21/4/2023	(4,153)	10,327
10	Put	FedEx	Exchange Traded	USD 175	21/4/2023	(115)	2,223
35	Put	Ford Motor	Exchange Traded	USD 11	21/4/2023	132	823
40	Put	Owl Rock Capital	Exchange Traded	USD 10	21/4/2023	(942)	470
33	Put	PulteGroup	Exchange Traded	USD 50	21/4/2023	(5,397)	3,490
3	Call	Rockwell Automation	Exchange Traded	USD 290	21/4/2023	1,411	4,668
25	Put	Sabre	Exchange Traded	USD 5	21/4/2023	(26)	787
15	Put	SPDR S&P 500 ETF Trust	Exchange Traded	USD 370	21/4/2023	45	4,731
29	Call	US Treasury 5 Year Note (CBT)	Exchange Traded	USD 111	21/4/2023	(12,338)	1,278
74	Call	SOFR 1 Year Mid Cap Index	Exchange Traded	USD 96	12/5/2023	(21,610)	15,653
15	Put	Caterpillar	Exchange Traded	USD 175	19/5/2023	(567)	839
15	Call	SPDR S&P 500 ETF Trust	Exchange Traded	USD 420	19/5/2023	(2,208)	7,016
16	Call	US Treasury 10 Year Note	Exchange Traded	USD 119.5	26/5/2023	(5,502)	1,175
5	Put	US Treasury 5 Year Note (CBT)	Exchange Traded	USD 106.5	26/5/2023	1,030	4,003
4	Put	FedEx	Exchange Traded	USD 165	16/6/2023	(44)	1,115
10	Call	Intel	Exchange Traded	USD 42.5	16/6/2023	(372)	33
50	Call	Intel	Exchange Traded	USD 40	16/6/2023	(1,812)	211
15	Call	Lions Gate Entertainment	Exchange Traded	USD 12.5	16/6/2023	230	952
10	Call	Lions Gate Entertainment	Exchange Traded	USD 10	16/6/2023	1,284	1,763
15	Put	Sabre	Exchange Traded	USD 5	16/6/2023	(60)	783
6	Put	SOFR 1 Year Mid Cap Index	Exchange Traded	USD 96.375	16/6/2023	10,659	13,749
12	Call	SOFR 1 Year Mid Cap Index	Exchange Traded	USD 97.25	15/9/2023	(10,296)	1,410

The notes on pages 986 to 999 form an integral part of these financial statements.

# Sustainable Fixed Income Global Opportunities Fund continued

## Purchased Options as at 28 February 2023

Number of contracts	Call/ Put	Description	Counterparty	Strike Price	Expiration date	Unrealised appreciation/ (depreciation) EUR	Market Value EUR
26	Put	SOFR 1 Year Mid Cap Index	Exchange Traded	USD 95.75	15/9/2023	5,956	23,068
44	Put	SOFR 3 Month Index	Exchange Traded	USD 95.25	15/3/2024	17,924	57,394
60	Put	SOFR 3 Month Index	Exchange Traded	USD 95.75	15/3/2024	83,021	123,742
Total						(395,302)	951,827

## Written Options as at 28 February 2023

Number of contracts	Call/ Put	Description	Counterparty	Strike Price	Expiration date	Unrealised appreciation/ (depreciation) EUR	Market Value EUR
(5,230,000)	Call	OTC EUR/USD	Bank of America	EUR 1.1	7/3/2023	35,089	(57)
(200,000)	Call	OTC AUD/NZD	Bank of America	AUD 1.06	13/3/2023	1,336	(3,687)
(430,000)	Put	OTC USD/CLP	Bank of America	USD 810	16/3/2023	5,202	(2,221)
(264,000)	Call	OTC EUR/COP	Bank of America	EUR 5,200	23/3/2023	742	(3,706)
(658,000)	Put	OTC EUR/COP	Bank of America	EUR 4,750	23/3/2023	5,888	(384)
(1,305,000)	Put	OTC USD/JPY	Bank of America	USD 123	7/4/2023	4,344	-
(5,670,000)	Put	OTC USD/JPY	Bank of America	USD 121.31	6/6/2023	50,406	(10,950)
(3,720,000)	Put	OTC USD/JPY	Bank of America	USD 124.7	16/6/2023	14,937	(17,757)
(1,478,013)	Put	OTC EUR/USD	Barclays	EUR 1.035	2/3/2023	7,198	-
(714,000)	Call	OTC USD/CLP	Barclays	USD 880	11/4/2023	(1,575)	(6,728)
(572,000)	Put	OTC USD/CLP	Barclays	USD 750	11/4/2023	2,454	(444)
(568,000)	Call	OTC USD/CNH	Barclays	USD 7.1	13/4/2023	(592)	(1,406)
(1,300,000)	Call	OTC EUR/USD	Citibank	EUR 1.1	9/3/2023	7,670	(45)
(1,000,000)	Put	OTC USD/ZAR	Citibank	USD 17	9/3/2023	4,064	(4)
(964,000)	Call	OTC USD/JPY	Citibank	USD 142	10/3/2023	5,672	(134)
(200,000)	Call	OTC AUD/NZD	Citibank	AUD 1.09	13/3/2023	(228)	(753)
(672,000)	Call	OTC USD/JPY	Citibank	USD 155	16/3/2023	12,587	-
(2,110,000)	Put	OTC EUR/NOK	Citibank	EUR 10.45	4/4/2023	5,844	(1,435)
(727,000)	Call	OTC USD/CNH	Citibank	USD 7.1	27/4/2023	(729)	(2,322)
(300,000)	Put	OTC AUD/USD	Deutsche Bank	AUD 0.685	16/3/2023	(1,136)	(3,785)
(852,000)	Put	OTC USD/BRL	Deutsche Bank	USD 4.9	12/5/2023	1,972	(5,389)
(1,460,675)	Put	OTC USD/MXN	Goldman Sachs	USD 18.25	21/3/2023	(6,304)	(9,591)
(286,000)	Call	OTC USD/ZAR	Goldman Sachs	USD 18	23/3/2023	(4,556)	(7,643)
(860,000)	Put	OTC USD/ZAR	Goldman Sachs	USD 16.45	23/3/2023	5,834	(21)
(599,700)	Put	OTC USD/JPY	Goldman Sachs	USD 123	11/5/2023	2,861	(893)
(150,000)	Call	OTC EUR/USD	JP Morgan	EUR 1.1	2/3/2023	838	-
(883,330)	Call	OTC EUR/USD	JP Morgan	EUR 1.1	9/3/2023	4,373	(30)
(788,000)	Put	OTC EUR/USD	JP Morgan	EUR 1.07	9/3/2023	(4,633)	(6,832)
(1,246,000)	Put	OTC GBP/USD	JP Morgan	GBP 1.15	31/3/2023	1,788	(889)
(300,000)	Call	OTC AUD/USD	Morgan Stanley	AUD 0.7	16/3/2023	3,343	(161)
(1,505,000)	Put	OTC AUD/USD	Morgan Stanley	AUD 0.665	16/3/2023	735	(4,745)
(2,506,000)	Put	OTC EUR/USD	UBS	EUR 1.03	22/3/2023	1,496	(1,888)
(300,000)	Call	OTC NZD/JPY	UBS	NZD 85	30/3/2023	1,468	(1,497)
(1,810,000)	Put	OTC NZD/JPY	UBS	NZD 78	30/3/2023	5,632	(1,008)
(159,000)	Put	TOPIX Banks Index	BNP Paribas	JPY 175.098	14/7/2023	4,020	(2,945)
(264,894)	Put	TOPIX Banks Index	Goldman Sachs	JPY 181.37	14/7/2023	6,773	(6,978)
(106,106)	Put	TOPIX Banks Index	JP Morgan	JPY 182.077	14/7/2023	3,445	(2,904)
(4)	Put	Nikkei 225 Index	Exchange Traded	JPY 24,000	10/3/2023	4,305	(55)
(193)	Put	SOFR 1 Year Mid Cap Index	Exchange Traded	USD 95.125	10/3/2023	(54,603)	(71,443)
(156)	Put	SPDR S&P 500 ETF Trust	Exchange Traded	USD 380	10/3/2023	18,617	(10,046)

The notes on pages 986 to 999 form an integral part of these financial statements.



# Sustainable Fixed Income Global Opportunities Fund continued

## Written Options as at 28 February 2023

Number of contracts	Call/ Put	Description	Counterparty	Strike Price	Expiration date	Unrealised appreciation/ (depreciation) EUR	Market Value EUR
(12)	Put	Capital One Financial	Exchange Traded	USD 95	17/3/2023	1,613	(282)
(20)	Put	Caterpillar	Exchange Traded	USD 160	17/3/2023	127	(75)
(2)	Put	Costco Wholesale	Exchange Traded	USD 450	17/3/2023	1,060	(509)
(28)	Put	EURO STOXX 50 Index	Exchange Traded	EUR 4,050	17/3/2023	7,873	(4,648)
(5)	Call	Humana	Exchange Traded	USD 570	17/3/2023	456	(176)
(12)	Put	Nike	Exchange Traded	USD 115	17/3/2023	380	(1,839)
(1)	Put	S&P 500 Index	Exchange Traded	USD 3,750	17/3/2023	1,120	(912)
(3)	Put	S&P 500 Index	Exchange Traded	USD 3,800	17/3/2023	2,438	(4,343)
(75)	Call	SPDR S&P 500 ETF Trust	Exchange Traded	USD 420	17/3/2023	17,265	(2,715)
(5)	Put	SPDR S&P 500 ETF Trust	Exchange Traded	USD 355	17/3/2023	216	(122)
(75)	Put	SPDR S&P 500 ETF Trust	Exchange Traded	USD 375	17/3/2023	28,586	(8,426)
(9)	Call	Unitedhealth	Exchange Traded	USD 560	17/3/2023	731	(76)
(296)	Put	CBOE SPX Volatility Index	Exchange Traded	USD 19	22/3/2023	6,600	(14,748)
(117)	Put	SPDR S&P 500 ETF Trust	Exchange Traded	USD 378	24/3/2023	(3,766)	(28,708)
(32)	Put	US Treasury 10 Year Note	Exchange Traded	USD 110	24/3/2023	(2,173)	(11,986)
(33)	Call	US Treasury 5 Year Note (CBT)	Exchange Traded	USD 108	24/3/2023	7,853	(6,544)
(41)	Call	SOFR 3 Month Index	Exchange Traded	USD 95.375	14/4/2023	1,797	(241)
(41)	Call	SOFR 3 Month Index	Exchange Traded	USD 96.25	14/4/2023	3,622	(241)
(37)	Call	Advanced Micro Devices	Exchange Traded	USD 110	21/4/2023	2,757	(539)
(4)	Call	Constellation Brands	Exchange Traded	USD 260	21/4/2023	232	(113)
(10)	Put	Constellation Brands	Exchange Traded	USD 200	21/4/2023	932	(1,575)
(9)	Put	EURO STOXX 50 Index	Exchange Traded	EUR 3,800	21/4/2023	(68)	(1,787)
(25)	Put	EURO STOXX 50 Index	Exchange Traded	EUR 4,000	21/4/2023	4,910	(10,287)
(10)	Put	FedEx	Exchange Traded	USD 150	21/4/2023	58	(498)
(33)	Put	PulteGroup	Exchange Traded	USD 40	21/4/2023	792	(698)
(15)	Put	SPDR S&P 500 ETF Trust	Exchange Traded	USD 350	21/4/2023	43	(1,883)
(48)	Put	SPDR S&P 500 ETF Trust	Exchange Traded	USD 372	21/4/2023	3,491	(16,922)
(18)	Put	US Treasury 5 Year Note (CBT)	Exchange Traded	USD 109	21/4/2023	(28,646)	(39,132)
(74)	Call	SOFR 1 Year Mid Cap Index	Exchange Traded	USD 96.5	12/5/2023	8,201	(4,348)
(37)	Put	SOFR 1 Year Mid Cap Index	Exchange Traded	USD 95.25	12/5/2023	(7,914)	(16,522)
(15)	Put	Caterpillar	Exchange Traded	USD 140	19/5/2023	27	(162)
(15)	Put	SPDR S&P 500 ETF Trust	Exchange Traded	USD 375	19/5/2023	61	(8,863)
(4)	Put	FedEx	Exchange Traded	USD 140	16/6/2023	(10)	(385)
(6)	Put	SOFR 1 Year Mid Cap Index	Exchange Traded	USD 95.875	16/6/2023	(6,972)	(8,214)
(12)	Call	SOFR 1 Year Mid Cap Index	Exchange Traded	USD 97.75	15/9/2023	6,626	(564)
(26)	Put	SOFR 1 Year Mid Cap Index	Exchange Traded	USD 94.75	15/9/2023	(1,594)	(5,194)
(10)	Call	SPDR S&P 500 ETF Trust	Exchange Traded	USD 420	15/12/2023	4,623	(19,719)
(9)	Call	SPDR S&P 500 ETF Trust	Exchange Traded	USD 460	15/12/2023	4,441	(4,446)
(134)	Put	SOFR 3 Month Index	Exchange Traded	USD 94.75	15/3/2024	(66,264)	(98,418)
Total						158,101	(517,636)

## Purchased Swaptions as at 28 February 2023

Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) EUR	Market Value EUR
USD 600,000	Fund purchases a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 23/1/2026; and pays 2.85% Fixed semi-annually from 23/7/2025	Bank of America	21/1/2025	11,512	36,980

# Sustainable Fixed Income Global Opportunities Fund continued

## Purchased Swaptions as at 28 February 2023

Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) EUR	Market Value EUR
USD 600,000	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 2.85% Fixed semi-annually from 23/7/2025; and pays Floating USD SOFR annually from 23/1/2026	Bank of America	21/1/2025	(11,248)	13,696
USD 37,993,836	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 0.8% Fixed semi-annually from 20/9/2023; and pays Floating USD SOFR 3 Month BBA quarterly 20/6/2023	Morgan Stanley	16/3/2023	(101,467)	-
GBP 18,843,264	Fund purchases a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating GBP SONIA annually from 3/4/2024; and pays 2.47% Fixed annually from 3/4/2023	Goldman Sachs	3/4/2023	355,729	467,484
USD 800,000	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 1.6793% Fixed semi-annually from 11/8/2026; and pays Floating USD SOFR annually from 11/2/2027	Morgan Stanley	9/2/2026	(5,072)	5,828
USD 800,000	Fund purchases a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 11/2/2027; and pays 1.6793% Fixed semi-annually from 11/8/2026	Morgan Stanley	9/2/2026	3,689	54,634
EUR 19,965,256	Fund purchases a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating EURIBOR 6 Month semi-annually from 4/11/2023; and pays 1% Fixed annually from 4/5/2024	Goldman Sachs	2/5/2023	465,501	569,320
USD 435,000	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 3.415% Fixed semi-annually from 2/4/2025; and pays Floating USD SOFR annually from 2/10/2025	Barclays	30/9/2024	(5,096)	9,997
USD 435,000	Fund purchases a put option to enter into an Interest Rate Swap. If exercised Fund receives 3.415% Fixed semi-annually from 2/4/2025; and pays Floating USD SOFR annually from 2/10/2025	Barclays	30/9/2024	(4,995)	10,099
USD 1,020,000	Fund purchases a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 27/10/2028; and pays 3.9% Fixed semi-annually from 27/4/2028	Bank of America	25/10/2027	(10,469)	22,946
USD 915,000	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 2.25% Fixed semi-annually from 8/7/2026; and pays Floating USD SOFR annually from 8/1/2027	Bank of America	6/1/2026	(8,396)	14,286
USD 1,080,000	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 2.125% Fixed semi-annually from 22/7/2026; and pays Floating USD SOFR annually from 22/1/2027	Bank of America	20/1/2026	(9,025)	14,838
USD 400,000	Fund purchases a put option to enter into a Credit Default Swap. If exercised Fund receives Floating CDX.NA.HY 39.V1 quarterly from 20/12/2022; and pays 5% Fixed	Barclays	19/4/2023	(425)	1,404
USD 425,000	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 3.18% Fixed semi-annually from 21/2/2024; and pays Floating USD SOFR annually from 21/8/2024	Bank of America	17/8/2023	(3,983)	15,543
USD 425,000	Fund purchases a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 21/8/2024; and pays 3.18% Fixed semi-annually from 21/2/2024	Bank of America	17/8/2023	1,264	20,790
EUR 5,320,752	Fund purchases a put option to enter into a Credit Default Swap. If exercised Fund receives Floating ITRAXX.XO.38.V1 quarterly from 20/12/2022; and pays 1% Fixed	Barclays	19/4/2023	(798)	13,834
USD 3,265,742	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 3.05% Fixed semi-annually from 26/4/2024; and pays Floating USD SOFR annually from 26/10/2024	Citibank	24/10/2023	(26,764)	34,623
USD 3,265,742	Fund purchases a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 26/10/2024; and pays 4.55% Fixed semi-annually from 26/4/2024	Citibank	24/10/2023	(62,105)	22,256
USD 1,023,750	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 2.85% Fixed semi-annually from 16/5/2024; and pays Floating USD SOFR annually from 16/11/2024	Citibank	14/11/2023	(14,400)	26,506
USD 600,000	Fund purchases a put option to enter into a Credit Default Swap. If exercised Fund receives Floating CDX.NA.HY 39.V1 quarterly from 20/12/2022; and pays 5% Fixed	Deutsche Bank	15/3/2023	(1,001)	1,558
USD 1,060,000	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 2.15% Fixed semi-annually from 19/8/2026; and pays Floating USD SOFR annually from 19/2/2027	Deutsche Bank	17/2/2026	(2,280)	15,304

The notes on pages 986 to 999 form an integral part of these financial statements.

# Sustainable Fixed Income Global Opportunities Fund continued

## Purchased Swaptions as at 28 February 2023

Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) EUR	Market Value EUR
USD 1,650,000	Fund purchases a put option to enter into a Credit Default Swap. If exercised Fund receives Floating CDX.NA.IG 39.V1 quarterly from 20/12/2022; and pays 1% Fixed	Goldman Sachs	19/4/2023	(1,577)	765
USD 2,989,023	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 2.85% Fixed semi-annually from 9/2/2024; and pays Floating USD SOFR annually from 9/8/2024	Goldman Sachs	7/8/2023	(20,324)	11,435
USD 8,790,012	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 3.1% Fixed semi-annually from 24/2/2024; and pays Floating USD SOFR annually from 21/8/2024	Goldman Sachs	22/8/2023	65	41,318
USD 1,308,046	Fund purchases a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 9/11/2024; and pays 4.82% Fixed semi-annually from 9/5/2024	Goldman Sachs	7/11/2023	(13,721)	6,415
USD 1,308,046	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 2.82% Fixed semi-annually from 9/5/2024; and pays Floating USD SOFR annually from 9/11/2024	Goldman Sachs	7/11/2023	(5,449)	9,369
USD 865,000	Fund purchases a put option to enter into an Interest Rate Swap. If exercised Fund receives 3.38% Fixed semi-annually from 2/4/2025; and pays Floating USD SOFR annually from 2/10/2025	Goldman Sachs	30/9/2024	(8,645)	20,658
USD 865,000	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 3.38% Fixed semi-annually from 2/4/2025; and pays Floating USD SOFR annually from 2/10/2025	Goldman Sachs	30/9/2024	(10,042)	19,261
USD 730,000	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 3.086% Fixed semi-annually from 26/6/2025; and pays Floating USD SOFR annually from 26/12/2025	Goldman Sachs	23/12/2024	(13,488)	21,141
USD 730,000	Fund purchases a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 26/12/2025; and pays 3.086% Fixed semi-annually from 26/6/2025	Goldman Sachs	23/12/2024	2,748	37,377
USD 1,020,000	Fund purchases a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 27/10/2028; and pays 4.1% Fixed semi-annually from 27/4/2028	Goldman Sachs	25/10/2027	(10,183)	20,647
USD 500,000	Fund purchases a put option to enter into a Credit Default Swap. If exercised Fund receives Floating CDX.NA.HY 39.V1 quarterly from 20/12/2022; and pays 5% Fixed	JP Morgan	15/3/2023	(1,698)	280
USD 2,948,074	Fund purchases a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 5/4/2024; and pays 3.8% Fixed semi-annually from 5/10/2023	JP Morgan	3/4/2023	(2,038)	25,001
USD 3,265,742	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 2.9% Fixed semi-annually from 1/5/2024; and pays Floating USD SOFR annually from 1/11/2024	JP Morgan	30/10/2023	(33,581)	26,445
USD 3,265,742	Fund purchases a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 1/11/2024; and pays 4.4% Fixed semi-annually from 1/5/2024	JP Morgan	30/10/2023	(39,581)	28,146
USD 915,000	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 2% Fixed semi-annually from 10/6/2026; and pays Floating USD SOFR annually from 10/12/2026	JP Morgan	8/12/2025	(13,929)	10,517
EUR 838,000	Fund purchases a put option to enter into a Credit Default Swap. If exercised Fund receives Floating ITRAXX.XO.38.V1 quarterly from 20/3/2023; and pays 5% Fixed	Morgan Stanley	15/3/2023	(917)	5,719
EUR 2,890,000	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating EURIBOR annually from 19/2/2025; and pays 2.2% Fixed semi-annually from 19/2/2026	Morgan Stanley	17/2/2025	(2,647)	11,254
USD 1,545,000	Fund purchases a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 24/7/2024; and pays 4.5% Fixed annually from 24/1/2024	UBS	20/7/2023	8,449	11,305
Total				403,613	1,678,979

The notes on pages 986 to 999 form an integral part of these financial statements.

# Sustainable Fixed Income Global Opportunities Fund continued

## Written Swaptions as at 28 February 2023

Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) EUR	Market Value EUR
USD (255,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 4% Fixed semi-annually from 18/3/2024; and pays Floating USD SOFR annually from 30/3/2024	Bank of America	28/3/2023	3,920	(832)
USD (1,933,640)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 20/4/2024; and pays 3.45% Fixed semi-annually from 20/10/2023	Bank of America	18/4/2023	(21,205)	(48,284)
USD (500,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 3.13% Fixed semi-annually from 3/2/2024; and pays Floating USD SOFR annually from 3/8/2024	Bank of America	1/8/2023	(14,312)	(22,991)
USD (500,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 3/8/2024; and pays 2.83% Fixed semi-annually from 3/2/2024	Bank of America	1/8/2023	5,458	(1,700)
USD (2,110,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 17/8/2024; and pays 3.1% Fixed semi-annually from 17/8/2024	Bank of America	15/8/2023	9,592	(16,318)
USD (2,110,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 3.7% Fixed semi-annually from 17/2/2024; and pays Floating USD SOFR annually from 17/8/2024	Bank of America	15/8/2023	(11,880)	(43,560)
USD (337,500)	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 2.855% Fixed semi-annually from 5/3/2024; and pays Floating USD SOFR annually from 5/9/2024	Bank of America	31/8/2023	11,017	(1,642)
USD (337,500)	Fund purchases a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 5/9/2024; and pays 2.855% Fixed semi-annually from 5/3/2024	Bank of America	31/8/2023	(8,400)	(21,059)
USD (915,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 4.25% Fixed semi-annually from 8/7/2026; and pays Floating USD SOFR annually from 8/1/2027	Bank of America	6/1/2026	259	(22,858)
USD (1,080,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 4.125% Fixed semi-annually from 22/7/2026; and pays Floating USD SOFR annually from 22/1/2027	Bank of America	20/1/2026	(6,590)	(29,601)
USD (510,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 25/8/2028; and pays 2.15% Fixed semi-annually from 25/2/2028	Bank of America	23/8/2027	5,500	(6,676)
GBP (612,500)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 4.2% Fixed semi-annually from 17/7/2024; and pays Floating GBP SONIA annually from 14/7/2024	Barclays	17/7/2023	(4,040)	(7,251)
USD (1,495,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 3.45% Fixed semi-annually from 6/8/2024; and pays Floating USD SOFR annually from 6/2/2025	Barclays	2/2/2024	(14,194)	(23,191)
USD (258,750)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 22/2/2025; and pays 3.3475% Fixed semi-annually from 22/8/2024	Barclays	20/2/2024	1,661	(6,580)
USD (258,750)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 3.3475% Fixed semi-annually from 22/8/2024; and pays Floating USD SOFR annually from 22/2/2025	Barclays	20/2/2024	(1,426)	(9,667)
USD (1,934,000)	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 3.01% Fixed semi-annually from 4/8/2026; and pays Floating USD SOFR annually from 4/2/2027	Barclays	2/2/2026	19,977	(65,970)
USD (1,933,000)	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 4/2/2027; and pays 2.972% Fixed semi-annually from 4/8/2026	Barclays	2/2/2026	21,872	(63,676)
USD (1,933,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 2.972% Fixed semi-annually from 4/8/2026; and pays Floating USD SOFR annually from 4/2/2027	Barclays	2/2/2026	(31,325)	(116,872)
USD (1,335,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 18/9/2024; and pays 3.0925% Fixed semi-annually from 18/3/2024	BNP Paribas	14/9/2023	39,378	(12,458)
USD (1,335,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 3.0925% Fixed semi-annually from 18/3/2024; and pays Floating USD SOFR annually from 18/9/2024	BNP Paribas	14/9/2023	(12,523)	(64,359)

The notes on pages 986 to 999 form an integral part of these financial statements.

# Sustainable Fixed Income Global Opportunities Fund continued

## Written Swaptions as at 28 February 2023

Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) EUR	Market Value EUR
USD (2,045,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 28/10/2025; and pays 2.65% Fixed semi-annually from 28/4/2025	BNP Paribas	24/10/2024	11,107	(9,687)
USD (2,045,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 2.65% Fixed semi-annually from 28/4/2025; and pays Floating USD SOFR annually from 28/10/2025	BNP Paribas	24/10/2024	(19,820)	(41,301)
USD (300,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 3.339% Fixed semi-annually from 26/8/2025; and pays Floating USD SOFR annually from 26/2/2026	BNP Paribas	24/2/2025	(144)	(12,759)
USD (300,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 26/2/2026; and pays 3.339% Fixed semi-annually from 26/8/2025	BNP Paribas	24/2/2025	769	(11,846)
USD (1,934,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 3.01% Fixed semi-annually from 4/8/2026; and pays Floating USD SOFR annually from 4/2/2027	BNP Paribas	2/2/2026	(28,125)	(114,072)
USD (3,797,167)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 3.75% Fixed semi-annually from 9/11/2023; and pays Floating USD SOFR annually from 9/5/2024	Citibank	5/5/2023	9,752	(50,712)
GBP (305,083)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 4.7% Fixed semi-annually from 14/6/2024; and pays Floating GBP SONIA annually from 14/6/2024	Citibank	14/6/2023	54	(1,715)
GBP (242,215)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 4.7% Fixed semi-annually from 14/6/2024; and pays Floating GBP SONIA annually from 14/6/2024	Citibank	14/6/2023	43	(1,362)
USD (13,062,968)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 26/10/2024; and pays 3.09% Fixed semi-annually from 26/4/2024	Citibank	24/10/2023	42,631	(17,405)
USD (8,190,001)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 4.75% Fixed semi-annually from 16/5/2024; and pays Floating USD SOFR annually from 16/11/2024	Citibank	14/11/2023	(9,355)	(36,393)
USD (10,237,501)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 16/11/2024; and pays 2.75% Fixed semi-annually from 16/5/2024	Citibank	14/11/2023	24,360	(10,290)
USD (14,580,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 3.9% Fixed semi-annually from 5/6/2024; and pays Floating USD SOFR annually from 5/12/2024	Citibank	1/12/2023	(80,557)	(167,805)
USD (14,580,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 19/1/2025; and pays 2.75% Fixed semi-annually from 19/7/2024	Citibank	17/1/2024	52,148	(24,445)
EUR (12,000,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 4.08% Fixed annually from 27/9/2028; and pays Floating EURIBOR annually from 27/3/2028	Citibank	23/9/2027	46,383	(228,417)
USD (600,000)	Fund writes a put option to enter into a Credit Default Swap. If exercised Fund receives 5% Fixed; and pays Floating CDX.NA.HY 39.V1 quarterly from 20/12/2022	Deutsche Bank	15/3/2023	226	(169)
USD (1,220,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 4% Fixed semi-annually from 10/11/2023; and pays Floating USD SOFR annually from 10/5/2024	Deutsche Bank	8/5/2023	(7,171)	(11,315)
USD (1,222,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 3.023% Fixed semi-annually from 18/6/2024; and pays Floating USD SOFR annually from 18/12/2024	Deutsche Bank	14/12/2023	(17,668)	(63,418)
USD (1,222,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 18/12/2024; and pays 3.023% Fixed semi-annually from 18/6/2024	Deutsche Bank	14/12/2023	30,356	(15,394)
USD (1,060,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 4.15% Fixed semi-annually from 19/8/2026; and pays Floating USD SOFR annually from 19/2/2027	Deutsche Bank	17/2/2026	(4,933)	(28,924)
USD (27,333,743)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR 1 Day annually from 10/3/2024; and pays 4.03% Fixed semi-annually from 10/9/2023	Goldman Sachs	8/3/2023	(353,578)	(434,440)

The notes on pages 986 to 999 form an integral part of these financial statements.

# Sustainable Fixed Income Global Opportunities Fund continued

## Written Swaptions as at 28 February 2023

Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) EUR	Market Value EUR
USD (5,872,935)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 3.27% Fixed semi-annually from 27/9/2023; and pays Floating USD SOFR annually from 27/3/2024	Goldman Sachs	23/3/2023	(158,631)	(203,452)
GBP (37,687,528)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 3.22% Fixed annually from 3/4/2023; and pays Floating GBP SONIA annually from 3/4/2024	Goldman Sachs	3/4/2023	(515,870)	(627,628)
EUR (39,929,513)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 1.75% Fixed annually from 4/5/2024; and pays Floating EURIBOR 6 Month semi-annually from 4/11/2023	Goldman Sachs	2/5/2023	(749,082)	(850,104)
USD (6,601,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 16/6/2024; and pays 2.5% Fixed semi-annually from 16/12/2023	Goldman Sachs	14/6/2023	32,401	(2,092)
USD (6,601,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 3.9% Fixed semi-annually from 16/12/2023; and pays Floating USD SOFR annually from 16/6/2024	Goldman Sachs	14/6/2023	(45,147)	(80,111)
USD (3,736,279)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 3.75% Fixed semi-annually from 9/2/2024; and pays Floating USD SOFR annually from 9/8/2024	Goldman Sachs	7/8/2023	(34,707)	(70,055)
USD (4,395,006)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 3.75% Fixed semi-annually from 24/2/2024; and pays Floating USD SOFR annually from 24/8/2024	Goldman Sachs	22/8/2023	(24)	(15,510)
USD (8,790,012)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives 2.7% Fixed annually from 24/2/2024; and pays Floating USD SOFR annually from 24/8/2024	Goldman Sachs	22/8/2023	(35)	(22,312)
USD (3,325,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 9/11/2024; and pays 3.75% Fixed semi-annually from 9/5/2024	Goldman Sachs	7/11/2023	8,404	(12,279)
USD (3,325,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 4.75% Fixed semi-annually from 9/5/2024; and pays Floating USD SOFR annually from 9/11/2024	Goldman Sachs	7/11/2023	5,856	(14,827)
USD (5,232,183)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 9/11/2024; and pays 3.26% Fixed semi-annually from 9/5/2024	Goldman Sachs	7/11/2023	9,601	(10,072)
EUR (20,358,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 3.5% Fixed annually from 28/7/2028; and pays Floating EURIBOR 6 Month semi-annually from 28/1/2028	Goldman Sachs	26/7/2027	(200,198)	(529,998)
USD (5,497,563)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 1/6/2024; and pays 2.8% Fixed semi-annually from 1/12/2023	JP Morgan	30/5/2023	27,707	(2,739)
USD (5,535,198)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 4% Fixed semi-annually from 12/12/2023; and pays Floating USD SOFR annually from 12/6/2024	JP Morgan	8/6/2023	(20,329)	(55,130)
USD (2,948,074)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 3.85% Fixed semi-annually from 6/1/2024; and pays Floating USD SOFR annually from 6/7/2024	JP Morgan	3/7/2023	(1,333)	(41,752)
USD (13,062,968)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 1/11/2024; and pays 2.95% Fixed semi-annually from 1/5/2024	JP Morgan	30/10/2023	42,584	(15,133)
USD (1,485,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 17/1/2025; and pays 3.107% Fixed semi-annually from 17/7/2024	JP Morgan	12/1/2024	8,406	(3,797)
USD (1,485,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 3.107% Fixed semi-annually from 17/7/2024; and pays Floating USD SOFR annually from 17/1/2025	JP Morgan	12/1/2024	(18,278)	(30,481)
USD (1,220,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 28/10/2025; and pays 3.5% Fixed semi-annually from 28/4/2025	JP Morgan	24/10/2024	(6,665)	(12,302)
USD (1,220,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 3.5% Fixed semi-annually from 28/4/2025; and pays Floating USD SOFR annually from 28/10/2025	JP Morgan	24/10/2024	8,601	(14,025)

The notes on pages 986 to 999 form an integral part of these financial statements.

# Sustainable Fixed Income Global Opportunities Fund continued

## Written Swaptions as at 28 February 2023

Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) EUR	Market Value EUR
USD (915,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 4% Fixed semi-annually from 10/6/2026; and pays Floating USD SOFR annually from 10/12/2026	JP Morgan	8/12/2025	(3,232)	(26,853)
USD (27,044,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 4.5% Fixed annually from 9/9/2023; and pays Floating USD SOFR annually from 9/3/2024	Morgan Stanley	7/3/2023	(178,948)	(212,265)
EUR (1,676,000)	Fund writes a put option to enter into a Credit Default Swap. If exercised Fund receives 5% Fixed; and pays Floating ITRAXX.XO.38.V1 quarterly from 20/3/2023	Morgan Stanley	15/3/2023	2,958	(3,729)
USD (37,993,836)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR 3 Month BBA quarterly 20/6/2023; and pays 0.4% Fixed semi-annually from 20/9/2023	Morgan Stanley	16/3/2023	35,098	-
USD (37,993,836)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR 3 Month BBA quarterly 20/6/2023; and pays 0.6% Fixed semi-annually from 20/9/2023	Morgan Stanley	16/3/2023	60,625	-
USD (3,912,950)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 3.4% Fixed semi-annually from 10/10/2023; and pays Floating USD SOFR annually from 10/4/2024	Morgan Stanley	6/4/2023	(63,851)	(104,991)
USD (13,570,274)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 1/6/2024; and pays 3.3% Fixed semi-annually from 1/12/2023	Morgan Stanley	30/5/2023	32,652	(1,983)
USD (2,510,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 1.4075% Fixed semi-annually from 16/2/2024; and pays Floating USD SOFR annually from 16/8/2024	Morgan Stanley	14/8/2023	(102,188)	(422,644)
USD (2,510,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 16/8/2024; and pays 1.4075% Fixed semi-annually from 16/2/2024	Morgan Stanley	14/8/2023	12,429	(154)
USD (671,250)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives 1.4041% Fixed semi-annually from 7/3/2024; and pays Floating USD SOFR annually from 7/9/2024	Morgan Stanley	5/9/2023	3,505	(62)
USD (671,250)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 1.4041% Fixed semi-annually from 7/3/2024; and pays Floating USD SOFR annually from 7/9/2024	Morgan Stanley	5/9/2023	(26,374)	(112,235)
USD (1,821,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 18/12/2024; and pays 2.4% Fixed semi-annually from 18/6/2024	Morgan Stanley	14/12/2023	24,442	(6,694)
USD (1,821,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 3.6% Fixed semi-annually from 18/6/2024; and pays Floating USD SOFR annually from 18/12/2024	Morgan Stanley	14/12/2023	(16,038)	(49,399)
USD (605,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 2/6/2024; and pays 2.715% Fixed semi-annually from 2/12/2023	Nomura	31/5/2023	18,553	(479)
USD (605,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 2.715% Fixed semi-annually from 2/12/2023; and pays Floating USD SOFR annually from 2/6/2024	Nomura	31/5/2023	(25,820)	(44,852)
USD (1,545,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 5% Fixed annually from 24/1/2024; and pays Floating USD SOFR annually from 24/7/2024	UBS	20/7/2023	(4,921)	(5,849)
USD (1,520,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 9/2/2025; and pays 3.445% Fixed semi-annually from 9/8/2024	UBS	7/2/2024	6,246	(6,559)
USD (1,520,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 3.445% Fixed semi-annually from 9/8/2024; and pays Floating USD SOFR annually from 9/2/2025	UBS	7/2/2024	(10,803)	(23,609)
USD (1,500,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 4.37% Fixed semi-annually from 22/8/2024; and pays Floating USD SOFR annually from 22/2/2025	UBS	20/2/2024	(1,553)	(9,847)
USD (1,500,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 22/2/2025; and pays 3.37% Fixed semi-annually from 22/8/2024	UBS	20/2/2024	1,998	(6,338)

The notes on pages 986 to 999 form an integral part of these financial statements.

# Sustainable Fixed Income Global Opportunities Fund continued

## Written Swaptions as at 28 February 2023

Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) EUR	Market Value EUR
USD (780,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 3.84% Fixed semi-annually from 20/8/2025; and pays Floating USD SOFR annually from 20/2/2026	UBS	18/2/2025	(446)	(6,966)
USD (780,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 20/2/2026; and pays 2.84% Fixed semi-annually from 20/8/2025	UBS	18/2/2025	792	(5,366)
Total				(2,152,398)	(5,532,087)

## Contracts For Difference as at 28 February 2023

Holding	Description	Counterparty	Unrealised appreciation/ (depreciation) EUR
<b>Belgium</b>			
1,323	Telenet	Bank of America	(1,125)
			(1,125)
<b>Hong Kong</b>			
4,000	CIMC Enric	Bank of America	(263)
			(263)
<b>Italy</b>			
45,057	Telecom Italia	Bank of America	302
			302
<b>Netherlands</b>			
(970)	Heineken	HSBC Bank	(1,236)
			(1,236)
Total			(2,322)

## To Be Announced Securities Contracts as at 28 February 2023

Holding	Description	Market Value EUR	% of Net Assets
<b>TBA</b>			
<b>United States</b>			
USD (943,200)	Fannie Mae or Freddie Mac 2.5% TBA	(749,826)	(0.14)
USD (8,411,800)	Fannie Mae or Freddie Mac 3% TBA	(6,941,759)	(1.33)
USD (8,000,000)	Fannie Mae or Freddie Mac 3% TBA	(6,608,976)	(1.26)
USD 23,526,508	Fannie Mae or Freddie Mac 3.5% TBA	20,090,652	3.83
USD (10,491,000)	Fannie Mae or Freddie Mac 4% TBA	(9,231,640)	(1.76)
USD 18,857,212	Fannie Mae or Freddie Mac 4.5% TBA	17,014,592	3.25
USD (300,000)	Fannie Mae or Freddie Mac 5% TBA	(276,385)	(0.05)
USD 300,000	Fannie Mae or Freddie Mac 5% TBA	276,385	0.05
USD 9,960,000	Fannie Mae or Freddie Mac 6% TBA	9,460,060	1.80
Total TBA		23,033,103	4.39

The notes on pages 986 to 999 form an integral part of these financial statements.



# Sustainable Global Allocation Fund<sup>(1)</sup>

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
<b>Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market</b>							
<b>FUNDS</b>							
<b>Ireland</b>							
84,789	BlackRock ICS US Dollar Liquid Environmentally Aware Fund <sup>†</sup>	8,847,119	9.58	149	Adyen	213,013	0.23
<b>Total Funds</b>							
<b>8,847,119</b>				<b>2,567,905</b>			
<b>COMMON STOCKS (SHARES)</b>							
<b>Bermuda</b>				<b>Netherlands</b>			
946	Bunge	91,592	0.10	3,588	Akzo Nobel	263,954	0.29
<b>Canada</b>				1,673 ASML 1.12			
6,790	Cameco	187,608	0.20	74,560	ING Groep	1,057,359	1.14
12,788	Enbridge	483,294	0.53	<b>2,567,905</b> 2.78			
<b>670,902</b> 0.73				<b>South Korea</b>			
<b>China</b>				364 LG Energy Solution 0.16			
9,000	BYD	242,171	0.26	<b>Spain</b>			
<b>Curacao</b>				13,408 Cellnex Telecom 0.55			
7,966	Schlumberger	432,625	0.47	<b>Sweden</b>			
<b>Finland</b>				11,596 Volvo 0.25			
10,692	Neste	519,411	0.56	<b>Switzerland</b>			
<b>France</b>				8,688 Nestle 1.08			
9,709	BNP Paribas	687,399	0.74	2,856	TE Connectivity	363,883	0.39
12,996	Cie de Saint-Gobain	777,595	0.84	<b>1,356,941</b> 1.47			
11,968	Danone	676,367	0.73	<b>Taiwan</b>			
3,151	EssilorLuxottica	550,355	0.60	6,145	Taiwan Semiconductor Manufacturing	539,746	0.58
1,249	Kering	736,956	0.80	<b>United Kingdom</b>			
693	LVMH Moet Hennessy Louis Vuitton	583,379	0.63	6,561	AstraZeneca	863,659	0.94
4,143	Schneider Electric	669,148	0.73	19,354	Compass	450,964	0.49
<b>4,681,199</b> 5.07				949,041	Lloyds Banking	604,936	0.65
<b>Germany</b>				17,262	Unilever	862,586	0.93
11,717	Deutsche Telekom	265,970	0.29	<b>2,782,145</b> 3.01			
6,200	Mercedes-Benz	479,916	0.52	<b>United States</b>			
11,294	SAP	1,293,371	1.40	9,246	Abbott Laboratories	925,710	1.00
5,191	Siemens	800,204	0.87	2,224	Advanced Micro Devices	173,316	0.19
<b>2,839,461</b> 3.08				1,936	Air Products and Chemicals	553,212	0.60
<b>Hong Kong</b>				11,574	Alphabet	1,044,206	1.13
73,000	AIA	774,271	0.84	5,862	Amazon.com	547,452	0.59
<b>Ireland</b>				4,381	American Tower	857,230	0.93
1,837	Trane Technologies	339,845	0.37	6,570	Apple	970,520	1.05
<b>Israel</b>				4,727	Applied Materials	551,735	0.60
1,495	Nice	308,538	0.33	15,085	Archer-Daniels-Midland	1,215,398	1.32
<b>Japan</b>				8,647	Bank of America	296,679	0.32
5,700	FANUC	966,901	1.05	18,420	Boston Scientific	863,898	0.94
2,300	Hoya	226,817	0.24	7,594	Carrier Global	343,401	0.37
700	Keyence	301,801	0.33	2,393	CF Industries	207,282	0.23
3,900	Sysmex	233,018	0.25	3,965	Charles Schwab	309,508	0.34
<b>1,728,537</b> 1.87				1,013	Costco Wholesale	492,652	0.53
<b>Jersey</b>				2,606	CVS Health	218,904	0.24
5,740	Aptiv	666,529	0.72	1,331	Deere	560,377	0.61
				3,331	Dexcom	370,907	0.40
				285	Domino's Pizza	84,061	0.09
				5,814	Edwards Lifesciences	461,690	0.50
				2,632	Eli Lilly	824,211	0.89
				1,189	F5	167,911	0.18
				7,442	Fortive	498,019	0.54
				5,061	Hilton Worldwide	735,718	0.80
				1,232	Home Depot	364,450	0.39
				1,267	Humana	642,863	0.70
				1,222	Intuit	498,674	0.54

<sup>†</sup>Investment in connected party fund, see further information in Note 10.

<sup>(1)</sup>Fund launched during the period, see Note 1, for further details. The notes on pages 986 to 999 form an integral part of these financial statements.

# Sustainable Global Allocation Fund<sup>(1)</sup> continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
2,412	Intuitive Surgical	555,773	0.60	USD 47,000	Kraft Heinz Foods 3.75% 1/4/2030	42,838	0.05
3,081	LPL Financial	776,812	0.84	USD 96,000	Kraft Heinz Foods 4.25% 1/3/2031	89,582	0.10
6,611	Marsh & McLennan	1,075,808	1.16	USD 90,000	PNC Financial Services 4.758% 26/1/2027	88,537	0.09
3,765	Mastercard	1,335,897	1.45	USD 58,000	Prologis 4.625% 15/1/2033	55,883	0.06
8,516	Merck	919,302	1.00	USD 70,000	Republic Services 1.75% 15/2/2032	53,607	0.06
5,115	Micron Technology	296,772	0.32	USD 1,000,000	United States Treasury Bill 0% 2/3/2023	999,879	1.08
7,498	Microsoft	1,872,851	2.03	USD 1,000,000	United States Treasury Bill 0% 7/3/2023	999,257	1.08
6,717	Morgan Stanley	647,855	0.70	USD 750,000	United States Treasury Bill 0% 9/3/2023	749,256	0.81
9,479	NextEra Energy	676,990	0.73	USD 2,500,000	United States Treasury Bill 0% 14/3/2023	2,495,962	2.70
3,537	NVIDIA	830,665	0.90	USD 1,000,000	United States Treasury Bill 0% 21/3/2023	997,522	1.08
2,176	Rivian Automotive	40,648	0.04	USD 1,000,000	United States Treasury Bill 0% 28/3/2023	996,613	1.08
863	Rockwell Automation	254,896	0.28	USD 600,000	United States Treasury Bill 0% 4/4/2023	597,444	0.65
2,753	Salesforce	448,271	0.49	USD 500,000	United States Treasury Bill 0% 6/4/2023	497,775	0.54
945	Seagen	167,511	0.18	USD 2,000,000	United States Treasury Bill 0% 11/4/2023	1,989,589	2.16
1,238	ServiceNow	530,929	0.57	USD 2,000,000	United States Treasury Bill 0% 18/4/2023	1,987,753	2.15
1,945	Tesla	404,190	0.44	USD 2,000,000	United States Treasury Bill 0% 20/4/2023	1,987,223	2.15
1,648	Thermo Fisher Scientific	891,337	0.96	USD 2,000,000	United States Treasury Bill 0% 4/5/2023	1,983,572	2.15
1,593	Tractor Supply	373,789	0.41	USD 1,000,000	United States Treasury Bill 0% 11/5/2023	990,780	1.07
2,401	United Parcel Service	437,654	0.47	USD 1,000,000	United States Treasury Bill 0% 18/5/2023	989,858	1.07
1,818	UnitedHealth	870,422	0.94	USD 550,000	United States Treasury Bill 0% 25/5/2023	543,932	0.59
853	Vulcan Materials	155,161	0.17	USD 975,000	United States Treasury Note/Bond 3.875% 31/12/2027	958,852	1.04
5,751	Walt Disney	577,688	0.63	USD 878,300	United States Treasury Note/Bond 4% 15/11/2052	882,417	0.96
630	Zoetis	105,260	0.11	USD 920,000	United States Treasury Note/Bond 4.125% 15/11/2032	929,775	1.01
		29,026,465	31.44	USD 1,025,000	United States Treasury Note/Bond 4.25% 31/12/2024	1,013,148	1.10
Total Common Stocks (Shares)		50,452,994	54.64			23,767,711	25.74
<b>BONDS</b>				<b>Total Bonds</b>			
<b>Canada</b>				<b>Total Transferable Securities and Money</b>			
USD 51,000	Rogers Communications 3.8% 15/3/2032	44,324	0.05	Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market			
<b>Spain</b>				85,653,155			
EUR 1,305,000	Spain Government Bond 2.55% 31/10/2032	1,268,873	1.37	Total Portfolio			
EUR 1,254,000	Spain Government Bond 3.15% 30/4/2033	1,272,134	1.38	Other Net Assets			
		2,541,007	2.75	Total Net Assets (USD)			
<b>United States</b>				92,337,441			
USD 69,000	Alexandria Real Estate Equities 2% 18/5/2032	52,585	0.06	100.00			
USD 53,000	American Tower 2.9% 15/1/2030	44,705	0.05				
USD 135,000	Anheuser-Busch InBev Worldwide 4.9% 23/1/2031	134,428	0.14				
USD 158,000	Bank of America 2.456% 22/10/2025	149,878	0.16				
USD 66,000	Broadcom 3.419% 15/4/2033	53,091	0.05				
USD 51,000	Broadcom 4.3% 15/11/2032	45,010	0.05				
USD 74,000	Crown Castle 5% 11/1/2028	72,758	0.08				
USD 83,000	Healthpeak Properties 3% 15/1/2030	71,272	0.08				
USD 74,000	Healthpeak Properties Interim 5.25% 15/12/2032	72,460	0.08				
USD 162,000	JPMorgan Chase 0.768% 9/8/2025	150,470	0.16				

<sup>(1)</sup>Fund launched during the period, see Note 1, for further details.  
The notes on pages 986 to 999 form an integral part of these financial statements.

# Sustainable Global Allocation Fund<sup>(1)</sup> continued

## Open Forward Foreign Exchange Contracts as at 28 February 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity(depreciation) date	Unrealised appreciation/ (depreciation) USD
AUD	385,366	USD	261,174	Citigroup	16/3/2023	(1,138)
AUD	230,336	USD	154,639	State Street	16/3/2023	785
AUD	116,272	USD	77,022	BNP Paribas	16/3/2023	1,435
AUD	670,020	USD	459,704	Citigroup	15/3/2023	(7,609)
AUD	274,310	USD	188,593	Chartered Bank	15/3/2023	(3,503)
BRL	529,808	USD	97,320	Citigroup	16/3/2023	4,035
BRL	213,238	USD	38,195	JP Morgan	16/3/2023	2,598
BRL	127,943	USD	22,875	Goldman Sachs	16/3/2023	1,601
BRL	1,505,444	USD	281,527	BNP Paribas	16/3/2023	6,473
BRL	1,241,437	USD	241,000	Goldman Sachs	15/3/2023	(3,458)
CAD	309,645	USD	233,536	Bank of America	16/3/2023	(5,700)
CAD	465,974	USD	349,906	JP Morgan	16/3/2023	(7,043)
CAD	1,094,912	USD	809,248	State Street	16/3/2023	(3,615)
CAD	614,971	USD	456,282	Goldman Sachs	15/3/2023	(3,792)
CHF	110,064	USD	118,145	JP Morgan	16/3/2023	(286)
CHF	72,526	USD	77,131	State Street	16/3/2023	531
CHF	109,543	USD	116,107	Bank of America	16/3/2023	1,194
CNH	6,846,273	USD	1,006,012	BNP Paribas	15/3/2023	(20,063)
CNY	3,283,184	USD	468,024	BNP Paribas	16/3/2023	5,477
CNY	1,645,915	USD	231,741	JP Morgan	16/3/2023	5,633
CNY	1,653,949	USD	232,623	Citigroup	16/3/2023	5,910
EUR	224,376	USD	235,220	JP Morgan	16/3/2023	3,663
EUR	112,124	USD	116,595	Westpac	16/3/2023	2,779
EUR	688,547	USD	718,155	Bank of America	16/3/2023	14,910
EUR	397,012	USD	423,830	Bank of America	15/3/2023	(1,176)
GBP	149,199	USD	183,311	JP Morgan	16/3/2023	(2,149)
GBP	78,371	USD	94,992	Bank of America	15/3/2023	167
INR	37,545,590	USD	453,814	BNP Paribas	15/3/2023	(14)

## Open Forward Foreign Exchange Contracts as at 28 February 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity(depreciation) date	Unrealised appreciation/ (depreciation) USD
JPY	42,652,036	USD	311,783	Citigroup	16/3/2023	1,134
JPY	21,531,752	USD	157,034	Barclays	16/3/2023	934
JPY	188,455,404	USD	1,374,731	Bank of America	16/3/2023	7,873
JPY	42,796,755	USD	309,440	JP Morgan	16/3/2023	4,539
JPY	33,434,714	USD	246,949	Bank of America	15/3/2023	(1,691)
JPY	163,599,925	USD	1,250,000	RBS	15/3/2023	(49,927)
JPY	327,918,129	USD	2,500,000	BNP Paribas	15/3/2023	(94,585)
JPY	51,672,800	USD	400,000	Goldman Sachs	15/3/2023	(20,958)
JPY	63,604,085	USD	500,000	Citibank	15/3/2023	(33,438)
KRW	572,103,000	USD	450,000	Bank of America	15/3/2023	(16,840)
KRW	121,865,319	USD	93,681	Chartered Bank	15/3/2023	(1,412)
MXN	7,972,632	USD	400,037	JP Morgan	16/3/2023	33,810
MXN	777,158	USD	38,927	State Street	16/3/2023	3,364
MXN	2,970,044	USD	147,904	State Street	15/3/2023	13,750
MXN	4,571,071	USD	241,000	Citigroup	15/3/2023	7,795
USD	557,416	EUR	510,000	State Street	15/3/2023	14,477
USD	578,030	EUR	540,000	RBS	15/3/2023	3,153
USD	120,279	EUR	111,681	JP Morgan	15/3/2023	1,385
USD	237,164	JPY	31,717,364	BNP Paribas	15/3/2023	4,504
USD	632,205	EUR	590,000	Chartered Bank	15/3/2023	4,099
ZAR	1,701,582	USD	93,068	JP Morgan	15/3/2023	(498)
Net unrealised depreciation						(120,887)
<b>EUR Hedged Share Class</b>						
EUR	28,125	USD	30,325	BNY Mellon	15/3/2023	(382)
USD	1,338	EUR	1,255	BNY Mellon	15/3/2023	1
Net unrealised depreciation						(381)
Total net unrealised depreciation						(121,268)

## Open Exchange Traded Futures Contracts as at 28 February 2023

Number of contracts	Currency	Contract/ Description	Expiration date	Unrealised appreciation/ (depreciation) USD
3	EUR	Euro BOBL	March 2023	(14,615)
16	EUR	Euro Bund	March 2023	(104,509)
3	EUR	Euro-OAT	March 2023	(16,072)
5	EUR	EURO STOXX 50 Index	March 2023	6,946
(1)	USD	S&P 500 E-Mini Index	March 2023	(814)
(7)	USD	US Treasury 10 Year Note (CBT)	June 2023	4,598
16	USD	US Ultra 10 Year Note	June 2023	(13,378)
1	USD	US Ultra Bond (CBT)	June 2023	(2,170)
32	USD	US Treasury 2 Year Note (CBT)	June 2023	(17,441)
67	USD	US Treasury 5 Year Note (CBT)	June 2023	(34,340)
Total				(191,795)

<sup>(1)</sup>Fund launched during the period, see Note 1, for further details.  
The notes on pages 986 to 999 form an integral part of these financial statements.

# Sustainable Global Allocation Fund<sup>(1)</sup> continued

## Swaps as at 28 February 2023

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
IRS	MXN 7,213,257	Fund receives Fixed 9.8%; and pays Floating MXN MXIBTIIE 1 Month	Bank of America	4/2/2025	(6,686)	(6,686)
IRS	BRL 3,000,000	Fund receives Fixed 12.43%; and pays Floating BRL BROIS 1 Day	Bank of America	4/1/2027	(8,395)	(8,395)
IRS	MXN 14,426,515	Fund receives Fixed 9.775%; and pays Floating MXN MXIBTIIE 1 Month	Barclays	4/2/2025	(13,718)	(13,718)
IRS	MXN 7,213,257	Fund receives Fixed 9.785%; and pays Floating MXN MXIBTIIE 1 Month	Barclays	4/2/2025	(6,790)	(6,790)
IRS	MXN 9,000,000	Fund receives Fixed 8.2%; and pays Floating MXN MXIBTIIE 1 Month	Barclays	5/1/2028	(19,988)	(19,988)
IRS	BRL 1,149,233	Fund receives Fixed 13.22%; and pays Floating BRL BROIS 1 Day	Citibank	2/1/2025	1,983	1,983
IRS	BRL 2,185,722	Fund receives Fixed 13.15%; and pays Floating BRL BROIS 1 Day	JP Morgan	2/1/2025	3,270	3,270
IRS	BRL 2,184,621	Fund receives Fixed 13.18%; and pays Floating BRL BROIS 1 Day	JP Morgan	2/1/2025	3,483	3,483
Total					(46,841)	(46,841)

IRS: Interest Rate Swaps

## Purchased Options as at 28 February 2023

Number of contracts	Call/ Put	Description	Counterparty	Strike Price	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
9	Put	Alphabet	Exchange Traded	USD 95	17/3/2023	2,419	4,950
7	Put	Apple	Exchange Traded	USD 135	17/3/2023	(2,245)	361
26	Call	Archer-Daniels-Midland	Exchange Traded	USD 100	17/3/2023	(2,242)	130
21	Put	Boston Scientific	Exchange Traded	USD 44	17/3/2023	(1,706)	315
2	Put	Costco Wholesale	Exchange Traded	USD 465	17/3/2023	(768)	1,030
5	Put	Edwards Lifesciences	Exchange Traded	USD 75	17/3/2023	(411)	750
2	Put	Intuitive Surgical	Exchange Traded	USD 245	17/3/2023	1,685	3,080
3	Call	Lowe's	Exchange Traded	USD 220	17/3/2023	(777)	477
1	Put	LVMH Moet Hennessy Louis Vuitton	Exchange Traded	EUR 750	17/3/2023	(1,033)	563
4	Put	Microsoft	Exchange Traded	USD 230	17/3/2023	(1,889)	420
2	Put	Unitedhealth	Exchange Traded	USD 460	17/3/2023	(654)	780
5	Call	Visa	Exchange Traded	USD 220	17/3/2023	(2,866)	2,250
11	Call	Advanced Micro Devices	Exchange Traded	USD 90	21/4/2023	(3,237)	1,793
3	Call	Constellation Brands	Exchange Traded	USD 240	21/4/2023	(794)	773
2	Call	Intuit	Exchange Traded	USD 430	21/4/2023	(915)	2,770
82	Put	Lloyds Banking	Exchange Traded	GBP 0.5	21/4/2023	(546)	1,543
3	Call	Lowe's	Exchange Traded	USD 230	21/4/2023	(589)	558
4	Call	Microsoft	Exchange Traded	USD 280	21/4/2023	(1,121)	726
3	Call	Salesforce	Exchange Traded	USD 170	21/4/2023	211	2,257
3	Call	Union Pacific	Exchange Traded	USD 220	21/4/2023	(439)	1,005
3	Call	Salesforce	Exchange Traded	USD 175	19/5/2023	(9)	2,257
16	Call	Tesla	Exchange Traded	USD 180	19/5/2023	47,357	67,440
Total						29,431	96,228

<sup>(1)</sup>Fund launched during the period, see Note 1, for further details.  
The notes on pages 986 to 999 form an integral part of these financial statements.

# Sustainable Global Allocation Fund<sup>(1)</sup> continued

## Written Options as at 28 February 2023

Number of contracts	Call/ Put	Description	Counterparty	Strike Price	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
(5)	Call	Abbott Laboratories	Exchange Traded	USD 120	17/3/2023	847	(15)
(9)	Call	Alphabet	Exchange Traded	USD 100	17/3/2023	1,581	(211)
(14)	Put	Alphabet	Exchange Traded	USD 85	17/3/2023	67	(1,120)
(4)	Call	Apple	Exchange Traded	USD 150	17/3/2023	(375)	(1,066)
(3)	Call	Applied Materials	Exchange Traded	USD 125	17/3/2023	197	(373)
(1)	Call	Aptiv	Exchange Traded	USD 130	17/3/2023	126	(33)
(26)	Put	Archer-Daniels-Midland	Exchange Traded	USD 80	17/3/2023	982	(3,250)
(9)	Call	Bank of America	Exchange Traded	USD 38	17/3/2023	390	(23)
(24)	Call	Boston Scientific	Exchange Traded	USD 50	17/3/2023	316	(240)
(31)	Put	Boston Scientific	Exchange Traded	USD 40	17/3/2023	427	(155)
(10)	Call	Cameco	Exchange Traded	USD 28	17/3/2023	77	(785)
(2)	Call	Charles Schwab	Exchange Traded	USD 85	17/3/2023	22	(40)
(2)	Call	Costco Wholesale	Exchange Traded	USD 540	17/3/2023	465	(99)
(3)	Put	Costco Wholesale	Exchange Traded	USD 425	17/3/2023	527	(274)
(1)	Call	CVS Health	Exchange Traded	USD 92.5	17/3/2023	59	(5)
(3)	Call	Dexcom	Exchange Traded	USD 120	17/3/2023	682	(247)
(3)	Call	Dexcom	Exchange Traded	USD 130	17/3/2023	316	(30)
(5)	Call	Edwards Lifesciences	Exchange Traded	USD 85	17/3/2023	301	(250)
(8)	Put	Edwards Lifesciences	Exchange Traded	USD 70	17/3/2023	490	(180)
(1)	Call	Hilton Worldwide	Exchange Traded	USD 155	17/3/2023	182	(38)
(3)	Put	Intuitive Surgical	Exchange Traded	USD 220	17/3/2023	(73)	(705)
(3)	Call	Lowe's	Exchange Traded	USD 240	17/3/2023	140	(32)
(3)	Put	Lowe's	Exchange Traded	USD 190	17/3/2023	58	(564)
(1)	Call	LVMH Moet Hennessy Louis Vuitton	Exchange Traded	EUR 820	17/3/2023	1,102	(758)
(1)	Call	LVMH Moet Hennessy Louis Vuitton	Exchange Traded	EUR 870	17/3/2023	608	(93)
(2)	Put	LVMH Moet Hennessy Louis Vuitton	Exchange Traded	EUR 670	17/3/2023	637	(249)
(1)	Call	Mastercard	Exchange Traded	USD 400	17/3/2023	257	(7)
(9)	Call	Micron Technology	Exchange Traded	USD 62.5	17/3/2023	773	(504)
(1)	Call	Micron Technology	Exchange Traded	USD 70	17/3/2023	79	(4)
(7)	Call	Microsoft	Exchange Traded	USD 260	17/3/2023	353	(1,704)
(4)	Call	Microsoft	Exchange Traded	USD 280	17/3/2023	1,149	(92)
(7)	Call	Morgan Stanley	Exchange Traded	USD 105	17/3/2023	711	(60)
(3)	Put	Morgan Stanley	Exchange Traded	USD 90	17/3/2023	314	(117)
(2)	Call	NextEra Energy	Exchange Traded	USD 80	17/3/2023	153	(15)
(1)	Call	NVIDIA	Exchange Traded	USD 195	17/3/2023	(3,706)	(4,110)
(1)	Call	NVIDIA	Exchange Traded	USD 200	17/3/2023	(3,146)	(3,675)
(1)	Call	NVIDIA	Exchange Traded	USD 240	17/3/2023	(176)	(815)
(1)	Call	Schlumberger	Exchange Traded	USD 60	17/3/2023	24	(26)
(3)	Call	Seagen	Exchange Traded	USD 145	17/3/2023	(8,797)	(9,825)
(1)	Call	Thermo Fisher Scientific	Exchange Traded	USD 610	17/3/2023	619	(50)
(1)	Call	United Parcel Service	Exchange Traded	USD 200	17/3/2023	220	(12)
(3)	Call	Unitedhealth	Exchange Traded	USD 540	17/3/2023	686	(50)
(3)	Put	Unitedhealth	Exchange Traded	USD 420	17/3/2023	328	(194)
(5)	Call	Visa	Exchange Traded	USD 245	17/3/2023	1,261	(33)
(4)	Call	Walt Disney	Exchange Traded	USD 115	17/3/2023	265	(30)
(1)	Call	Walt Disney	Exchange Traded	USD 120	17/3/2023	230	(4)
(11)	Call	Advanced Micro Devices	Exchange Traded	USD 105	21/4/2023	916	(302)
(11)	Put	Advanced Micro Devices	Exchange Traded	USD 70	21/4/2023	(806)	(2,475)
(11)	Put	Alphabet	Exchange Traded	USD 80	21/4/2023	127	(1,237)
(7)	Call	Apple	Exchange Traded	USD 165	21/4/2023	1,276	(612)

<sup>(1)</sup>Fund launched during the period, see Note 1, for further details.  
The notes on pages 986 to 999 form an integral part of these financial statements.

# Sustainable Global Allocation Fund<sup>(1)</sup> continued

## Written Options as at 28 February 2023

Number of contracts	Call/ Put	Description	Counterparty	Strike Price	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
(11)	Call	Apple	Exchange Traded	USD 170	21/4/2023	1,268	(456)
(12)	Put	Apple	Exchange Traded	USD 135	21/4/2023	33	(2,340)
(7)	Put	Apple	Exchange Traded	USD 140	21/4/2023	(51)	(2,135)
(3)	Call	Constellation Brands	Exchange Traded	USD 260	21/4/2023	191	(90)
(3)	Put	Constellation Brands	Exchange Traded	USD 200	21/4/2023	106	(502)
(2)	Call	Intuit	Exchange Traded	USD 480	21/4/2023	472	(570)
(2)	Put	Intuit	Exchange Traded	USD 360	21/4/2023	1,077	(1,270)
(82)	Call	Lloyds Banking	Exchange Traded	GBP 0.58	21/4/2023	370	(398)
(82)	Put	Lloyds Banking	Exchange Traded	GBP 0.44	21/4/2023	(31)	(398)
(3)	Call	Lowe's	Exchange Traded	USD 250	21/4/2023	157	(80)
(3)	Put	Lowe's	Exchange Traded	USD 190	21/4/2023	1	(1,192)
(3)	Call	Microsoft	Exchange Traded	USD 290	21/4/2023	437	(276)
(3)	Put	Microsoft	Exchange Traded	USD 225	21/4/2023	(62)	(865)
(4)	Put	Microsoft	Exchange Traded	USD 230	21/4/2023	(416)	(1,510)
(2)	Call	NVIDIA	Exchange Traded	USD 260	21/4/2023	28	(1,700)
(3)	Call	Salesforce	Exchange Traded	USD 190	21/4/2023	(85)	(655)
(3)	Put	Salesforce	Exchange Traded	USD 140	21/4/2023	84	(783)
(3)	Call	Union Pacific	Exchange Traded	USD 240	21/4/2023	46	(105)
(3)	Put	Union Pacific	Exchange Traded	USD 195	21/4/2023	(138)	(862)
(3)	Put	Nice	Exchange Traded	USD 175	19/5/2023	279	(892)
(3)	Call	Salesforce	Exchange Traded	USD 195	19/5/2023	(12)	(783)
(3)	Put	Salesforce	Exchange Traded	USD 135	19/5/2023	(26)	(861)
(1)	Call	ServiceNow	Exchange Traded	USD 520	19/5/2023	811	(735)
(16)	Call	Tesla	Exchange Traded	USD 210	19/5/2023	(31,340)	(40,520)
(16)	Put	Tesla	Exchange Traded	USD 120	19/5/2023	7,043	(2,928)
Total						(16,497)	(99,694)

## To Be Announced Securities Contracts as at 28 February 2023

Holding	Description	Market Value USD	% of Net Assets
TBA			
United States			
USD 971,333	Fannie Mae or Freddie Mac 3.5% TBA	882,319	0.96
USD 1,938,828	Fannie Mae or Freddie Mac 4.5% TBA	1,860,821	2.01
USD 3,051,000	Fannie Mae or Freddie Mac 5% TBA	2,989,897	3.24
USD 500,000	Fannie Mae or Freddie Mac 5% TBA	489,986	0.53
Total TBA		6,223,023	6.74

<sup>(1)</sup>Fund launched during the period, see Note 1, for further details.  
The notes on pages 986 to 999 form an integral part of these financial statements.

# Sustainable Global Bond Income Fund

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
<b>Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market</b>				22	United Rentals	10,249	0.01
				55	Walt Disney	5,525	0.01
						113,037	0.10
<b>COMMON STOCKS (SHARES)</b>				<b>Total Common Stocks (Shares)</b>			
						212,085	0.19
				<b>BONDS</b>			
				<b>Australia</b>			
32	Bunge	3,098	0.00	USD 136,000	FMG Resources August 2006 Pty 4.5% 15/9/2027	125,533	0.11
				USD 21,000	FMG Resources August 2006 Pty 5.125% 15/5/2024	20,759	0.02
				USD 83,000	FMG Resources August 2006 Pty 6.125% 15/4/2032	78,140	0.07
						224,432	0.20
				<b>Austria</b>			
7	ASML	4,325	0.01	USD 200,000	Klabn Austria 3.2% 12/1/2031	160,000	0.14
11	NXP Semiconductors	1,955	0.00	EUR 100,000	Raiffeisen Bank International 4.75% 26/1/2027	104,269	0.09
				USD 81,000	Suzano Austria 3.125% 15/1/2032	63,791	0.06
				USD 43,000	Suzano Austria 3.75% 15/1/2031	36,438	0.03
						364,498	0.32
				<b>Bahrain</b>			
				USD 210,000	Bahrain Government International Bond 6.75% 20/9/2029	210,525	0.19
				<b>Brazil</b>			
				BRL 3,580	Brazil Notas do Tesouro Nacional Serie F 10% 1/1/2025	65,933	0.06
				BRL 2,300	Brazil Notas do Tesouro Nacional Serie F 10% 1/1/2027	41,194	0.03
						107,127	0.09
				<b>British Virgin Islands</b>			
				EUR 100,000	Global Switch 2.25% 31/5/2027	98,122	0.09
				<b>Canada</b>			
				USD 25,000	1011778 BC ULC / New Red Finance 3.875% 15/1/2028	22,297	0.02
				USD 11,000	Clarios Global / Clarios US Finance 6.25% 15/5/2026	10,793	0.01
				USD 195,000	Manulife Financial 3.703% 16/3/2032	174,446	0.15
				USD 13,000	Masonite International 5.375% 1/2/2028	12,163	0.01
				USD 75,000	Mattamy 5.25% 15/12/2027	67,067	0.06
				USD 41,000	Open Text 6.9% 1/12/2027	41,549	0.04
				USD 650,000	Rogers Communications 3.8% 15/3/2032	564,908	0.50
						893,223	0.79
				<b>Cayman Islands</b>			
				USD 250,000	AGL CLO 11 11.152% 15/4/2034	225,550	0.20
				USD 250,000	AGL CLO 3 8.092% 15/1/2033	238,449	0.21
				USD 250,000	AGL CLO 5 11.258% 20/7/2034	233,164	0.21
				USD 250,000	AGL CLO 7 7.892% 15/7/2034	238,571	0.21
				USD 275,000	AGL CLO 9 8.508% 20/1/2034	268,618	0.24
				USD 250,000	AIMCO CLO Series 2017-A 7.958% 20/4/2034	235,077	0.21
				USD 350,000	Apidos CLO XXXII 8.308% 20/1/2033	339,691	0.30

The notes on pages 986 to 999 form an integral part of these financial statements.

# Sustainable Global Bond Income Fund continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 200,000	Arabian Centres Sukuk II 5.625% 7/10/2026	184,500	0.16	USD 200,000	Chile Government International Bond 4.34% 7/3/2042	170,891	0.15
USD 500,000	Bain Capital Credit CLO 2021-3 7.916% 24/7/2034	466,808	0.41	USD 200,000	Empresa Nacional del Petroleo 3.75% 5/8/2026	185,971	0.16
USD 250,000	Bardot CLO 7.815% 22/10/2032	236,612	0.21			502,797	0.44
USD 250,000	CarVal CLO I 7.682% 16/7/2031	238,621	0.21	<b>Colombia</b>			
USD 700,000	CIFC Funding 2014-II-R 7.616% 24/4/2030	671,963	0.60	USD 261,000	Colombia Government International Bond 3.125% 15/4/2031	188,801	0.17
USD 800,000	CIFC Funding 2017-I 6.515% 23/4/2029	798,477	0.71	USD 250,000	Colombia Government International Bond 3.875% 25/4/2027	222,168	0.20
USD 242,193	CIFC Funding 2017-IV 5.766% 24/10/2030	240,170	0.21	USD 300,000	Colombia Government International Bond 4.5% 28/1/2026	282,718	0.25
USD 300,000	CIFC Funding 2017-V 7.642% 16/11/2030	285,939	0.25	USD 200,000	Colombia Government International Bond 8% 20/4/2033	197,828	0.17
USD 491,000	CIFC Funding 2018-I 5.795% 18/4/2031	486,807	0.43	COP 100,600,000	Colombian TES 7% 26/3/2031	14,924	0.01
USD 250,000	CIFC Funding 2018-V 7.792% 15/1/2032	238,875	0.21	COP 230,000,000	Colombian TES 7% 30/6/2032	32,716	0.03
USD 500,000	Generate CLO 3 8.408% 20/10/2029	487,249	0.43	USD 322,000	Ecopetrol 4.625% 2/11/2031	240,292	0.21
USD 250,000	Gilbert Park CLO 7.742% 15/10/2030	235,725	0.21	USD 96,000	Ecopetrol 5.375% 26/6/2026	91,392	0.08
USD 250,000	Goldentree Loan Management US CLO 5 6.358% 20/10/2032	244,777	0.22	USD 113,000	Ecopetrol 5.875% 28/5/2045	75,286	0.07
USD 500,000	GoldenTree Loan Opportunities IX 10.462% 29/10/2029	468,036	0.41	USD 30,000	Ecopetrol 6.875% 29/4/2030	26,738	0.03
USD 250,000	Goldentree Loan Management US CLO 1 10.158% 20/10/2034	224,922	0.20	USD 172,000	Ecopetrol 8.875% 13/1/2033	168,689	0.15
USD 200,000	Grupo Aval 4.375% 4/2/2030	150,398	0.13	USD 275,000	Promigas / Gases del Pacifico 3.75% 16/10/2029	213,886	0.19
USD 500,000	Madison Park Funding XIII 6.298% 19/4/2030	497,262	0.44			1,755,438	1.56
USD 250,000	Madison Park Funding XXX 9.742% 15/4/2029	228,949	0.20	<b>Cote d'Ivoire (Ivory Coast)</b>			
USD 200,000	MAF Global 6.375% 20/9/2171	195,621	0.17	USD 200,000	Ivory Coast Government International Bond 6.375% 3/3/2028	191,500	0.17
USD 200,000	MAF Sukuk 4.638% 14/5/2029	196,095	0.18	<b>Czech Republic</b>			
USD 250,000	Marble Point CLO XVII 8.558% 20/4/2033	234,917	0.21	CZK 1,050,000	Czech Republic Government Bond 1.2% 13/3/2031	35,807	0.03
USD 200,000	Oryx Funding 5.8% 3/2/2031*	194,806	0.17	CZK 1,600,000	Czech Republic Government Bond 5% 30/9/2030	72,346	0.06
USD 250,000	Palmer Square CLO 2020-3 6.464% 15/11/2031	246,508	0.22			108,153	0.09
USD 250,000	Pikes Peak CLO 1 5.996% 24/7/2031	248,333	0.22	<b>Denmark</b>			
USD 250,000	Rockford Tower CLO 2018-1 6.015% 20/5/2031	248,218	0.22	EUR 200,000	Nykredit Realkredit 4.125% 15/4/2171	196,413	0.17
USD 250,000	Rockford Tower CLO 2018-1 7.915% 20/5/2031	235,977	0.21	<b>Dominican Republic</b>			
USD 500,000	RR 19 11.292% 15/10/2035	468,378	0.42	USD 200,000	Aeropuertos Dominicanos Siglo XXI 6.75% 30/3/2029	196,750	0.17
USD 250,000	RR 3 5.882% 15/1/2030	248,420	0.22	USD 200,000	Dominican Republic International Bond 4.5% 30/1/2030	172,119	0.15
USD 300,000	Sinic 8.5% 24/1/2022***	6,762	0.01	USD 150,000	Dominican Republic International Bond 4.875% 23/9/2032	125,702	0.11
USD 94,407	Venture XXVI CLO 5.908% 20/1/2029	93,595	0.08	USD 200,000	Dominican Republic International Bond 5.5% 22/2/2029	185,749	0.17
		10,782,840	9.55	USD 200,000	Dominican Republic International Bond 5.95% 25/1/2027	196,400	0.17
				USD 162,000	Dominican Republic International Bond 6.875% 29/1/2026	164,324	0.15
				USD 150,000	Dominican Republic International Bond 7.05% 3/2/2031	150,258	0.13
						1,191,302	1.05
	<b>Chile</b>			<b>Egypt</b>			
USD 200,000	Chile Government International Bond 3.1% 7/5/2041	145,935	0.13	USD 200,000	Egypt Government International Bond 8.5% 31/1/2047	129,500	0.11
				<b>Finland</b>			
				USD 200,000	Nordea Bank 6.625% 26/9/2171	194,700	0.17

\*All or a portion of this security represents a security on loan.  
 \*\*\*This security is in default, see Note 2(b)



# Sustainable Global Bond Income Fund continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
<b>France</b>				<b>Hungary</b>			
EUR 100,000	Air France-KLM 7.25% 31/5/2026	107,816	0.10	USD 200,000	Hungary Government International Bond 5.25% 16/6/2029	195,625	0.17
EUR 250,000	AXA 3.375% 6/7/2047	248,327	0.22	USD 28,000	Hungary Government International Bond 5.375% 25/3/2024	27,951	0.03
USD 205,000	BNP Paribas 3.052% 13/1/2031	172,474	0.15			223,576	0.20
USD 200,000	BNP Paribas 4.625% 1/12/2027	170,631	0.15	<b>Indonesia</b>			
USD 400,000	BNP Paribas 9.25% 17/11/2027	427,496	0.38	USD 200,000	Freeport Indonesia 4.763% 14/4/2027	192,741	0.17
USD 800,000	BPCE 5.975% 18/1/2027	798,592	0.71	USD 200,000	Indonesia Government International Bond 4.1% 24/4/2028	193,181	0.17
USD 350,000	Credit Agricole 7.875% 23/1/2024*	350,289	0.31	USD 200,000	Indonesia Government International Bond 4.2% 15/10/2050	168,000	0.15
EUR 200,000	Electricite de France 3.375% 15/9/2171	163,811	0.14	IDR 844,000,000	Indonesia Treasury Bond 7.125% 15/6/2038	55,393	0.05
EUR 100,000	Faurecia 2.75% 15/2/2027	93,656	0.08	IDR 403,000,000	Indonesia Treasury Bond 8.25% 15/5/2036	29,171	0.02
EUR 100,000	iliad 5.375% 14/6/2027	104,014	0.09	USD 200,000	Pertamina Persero 3.65% 30/7/2029	183,024	0.16
EUR 100,000	iliad 5.625% 15/2/2030	102,898	0.09	USD 200,000	Perusahaan Penerbit SBSN Indonesia III 4.4% 6/6/2027	196,500	0.18
EUR 100,000	Loxam 3.75% 15/7/2026	98,055	0.09			1,018,010	0.90
EUR 100,000	RCI Banque 2.625% 18/2/2030	98,127	0.09	<b>Ireland</b>			
USD 300,000	Societe Generale 9.375% 22/11/2027	317,250	0.28	USD 250,000	Bank of Ireland 6.253% 16/9/2026	250,402	0.22
EUR 400,000	TotalEnergies 1.625% 25/1/2172*	351,767	0.31	EUR 250,000	CIFC European Funding CLO III 5.888% 15/1/2034	247,676	0.22
EUR 33,000	Vallourec 8.5% 30/6/2026	35,457	0.03			498,078	0.44
		3,640,660	3.22	<b>Isle of Man</b>			
<b>Germany</b>				USD 200,000	AngloGold Ashanti 3.75% 1/10/2030	170,857	0.15
USD 200,000	Allianz 3.2% 30/4/2171	150,869	0.13	<b>Israel</b>			
EUR 100,000	DEMIRE Deutsche Mittelstand Real Estate 1.875% 15/10/2024	79,198	0.07	USD 200,000	Bank Leumi Le-Israel 3.275% 29/1/2031	176,437	0.15
USD 566,000	Deutsche Bank 1.686% 19/3/2026	506,835	0.45	<b>Italy</b>			
USD 450,000	Deutsche Bank 6.119% 14/7/2026	449,899	0.40	EUR 100,000	Azzurra Aeroporti 2.125% 30/5/2024	103,113	0.09
USD 200,000	Deutsche Bank 7.5% 30/4/2025	191,153	0.17	EUR 100,000	doValue 3.375% 31/7/2026	97,283	0.09
EUR 100,000	Deutsche Lufthansa 2.875% 16/5/2027	94,716	0.08	EUR 420,000	Enel 6.625% 16/4/2031	446,198	0.39
EUR 100,000	IHO Verwaltungs 3.75% 15/9/2026	97,353	0.09	GBP 50,000	Telecom Italia 5.875% 19/5/2023	60,522	0.05
EUR 100,000	Nidda Healthcare 7.5% 21/8/2026	104,261	0.09	EUR 100,000	Telecom Italia 6.875% 15/2/2028	107,748	0.10
EUR 100,000	ProGroup 3% 31/3/2026	97,211	0.09			814,864	0.72
EUR 100,000	Tele Columbus 3.875% 2/5/2025	86,430	0.08	<b>Japan</b>			
EUR 100,000	thyssenkrupp 2.875% 22/2/2024	104,788	0.09	USD 200,000	Mizuho Financial 3.261% 22/5/2030	175,327	0.15
EUR 100,000	TK Elevator Midco 4.375% 15/7/2027	96,866	0.09	USD 200,000	Sumitomo Mitsui Financial 2.472% 14/1/2029	169,456	0.15
EUR 100,000	ZF Finance 3.75% 21/9/2028	94,501	0.08	USD 205,000	Takeda Pharmaceutical 2.05% 31/3/2030	166,689	0.15
		2,154,080	1.91			511,472	0.45
<b>Guatemala</b>				<b>Jersey</b>			
USD 200,000	Guatemala Government Bond 4.65% 7/10/2041	161,828	0.14	USD 202,000	Aptiv 3.1% 1/12/2051	120,233	0.11
USD 200,000	Guatemala Government Bond 5.25% 10/8/2029	192,185	0.17	USD 130,000	Aptiv / Aptiv 3.25% 1/3/2032	108,133	0.09
USD 200,000	Guatemala Government Bond 5.375% 24/4/2032	191,015	0.17	GBP 5,000	HSBC Bank Capital Funding Sterling 1 5.844% 10/5/2031	6,206	0.01
		545,028	0.48			234,572	0.21
<b>Hong Kong</b>				<b>Luxembourg</b>			
USD 200,000	Yango Justice International 7.5% 17/2/2025	6,500	0.01	EUR 100,000	Altice Financing 2.25% 15/1/2025	99,428	0.09
USD 200,000	Yango Justice International 10.25% 15/9/2022***	6,145	0.00	USD 258,000	Altice Financing 5% 15/1/2028	214,695	0.19
		12,645	0.01	USD 432,000	Altice Financing 5.75% 15/8/2029	355,767	0.31

\*All or a portion of this security represents a security on loan.

\*\*\*This security is in default, see Note 2(b)

# Sustainable Global Bond Income Fund continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 200,000	EIG Pearl 3.545% 31/8/2036*	168,000	0.15	USD 250,000	Equate Petrochemical 2.625% 28/4/2028*	219,310	0.19
USD 184,790	FEL Energy VI 5.75% 1/12/2040	155,826	0.14	USD 200,000	Equate Petrochemical 4.25% 3/11/2026	192,765	0.17
EUR 100,000	Garfunkelux Holdco 3 6.75% 1/11/2025	86,773	0.08	EUR 100,000	Iberdrola International 1.825% 9/2/2172	83,049	0.07
USD 193,250	MC Brazil Downstream Trading 7.25% 30/6/2031	159,307	0.14	USD 200,000	ING Groep 4.25% 16/11/2171	143,515	0.13
USD 180,000	Millicom International Cellular 5.125% 15/1/2028	159,490	0.14	USD 200,000	ING Groep 4.625% 6/1/2026	197,196	0.18
EUR 100,000	Monitchem HoldCo 3 5.25% 15/3/2025	105,110	0.09	USD 200,000	ING Groep 6.75% 16/4/2171	196,394	0.17
USD 200,000	Nexa Resources 5.375% 4/5/2027	189,304	0.17	EUR 100,000	Koninklijke KPN 2% 8/2/2172	100,313	0.09
EUR 100,000	SES 2.875% 27/8/2171	90,245	0.08	USD 95,000	NXP / NXP Funding / NXP USA 2.65% 15/2/2032	74,354	0.07
		1,783,945	1.58	USD 147,000	NXP / NXP Funding / NXP USA 3.25% 30/11/2051	92,601	0.08
<b>Mauritius</b>				USD 400,000	NXP / NXP Funding / NXP USA 5% 15/1/2033	374,677	0.33
USD 200,000	HTA 7% 18/12/2025	190,563	0.17	EUR 90,000	OCI 3.625% 15/10/2025	93,604	0.08
USD 250,000	India Green Energy 5.375% 29/4/2024*	243,125	0.21	EUR 100,000	OI European 2.875% 15/2/2025	102,931	0.09
		433,688	0.38	EUR 100,000	Phoenix PIB Dutch Finance 2.375% 5/8/2025	100,669	0.09
<b>Mexico</b>				EUR 460,000	Repsol International Finance 4.247% 11/12/2171	438,661	0.39
USD 275,000	Alpek 3.25% 25/2/2031	222,746	0.20	EUR 800,000	Telefonica Europe 6.135% 2/3/2030	818,257	0.72
USD 200,000	Banco Mercantil del Norte 5.875% 24/1/2172	179,187	0.16	EUR 350,000	Teva Pharmaceutical Finance Netherlands II 3.75% 9/5/2027	332,709	0.30
USD 200,000	BBVA Bancomer 5.125% 18/1/2033	180,393	0.16	EUR 100,000	Teva Pharmaceutical Finance Netherlands II 4.5% 1/3/2025	105,308	0.09
USD 275,000	Braskem Idesa SAPI 6.99% 20/2/2032	197,312	0.17	USD 216,000	Trivium Packaging Finance 5.5% 15/8/2026	203,795	0.18
USD 275,000	Grupo Bimbo 5.95% 17/7/2171	274,001	0.24	USD 313,000	VZ Secured Financing 5% 15/1/2032	257,800	0.23
MXN 10,269	Mexican Bonos 7.5% 26/5/2033	49,398	0.04	EUR 100,000	ZF Europe Finance 2.5% 23/10/2027	92,904	0.08
MXN 20,016	Mexican Bonos 7.75% 29/5/2031	99,619	0.09	USD 216,000	Ziggo 4.875% 15/1/2030	183,330	0.16
MXN 5,078	Mexican Bonos 8.5% 31/5/2029	26,498	0.02	USD 213,000	Ziggo Bond 6% 15/1/2027	197,233	0.18
USD 200,000	Mexico City Airport Trust 4.25% 31/10/2026	187,302	0.17			6,496,052	5.75
USD 200,000	Mexico Government International Bond 2.659% 24/5/2031	161,600	0.14	<b>Oman</b>			
USD 400,000	Mexico Government International Bond 3.75% 11/1/2028	374,200	0.33	USD 285,000	Oman Government International Bond 6.5% 8/3/2047	266,831	0.24
USD 200,000	Mexico Government International Bond 4.875% 19/5/2033	185,500	0.17	USD 200,000	Oman Government International Bond 6.75% 17/1/2048	192,500	0.17
USD 200,000	Trust Fibra Uno 5.25% 30/1/2026	191,455	0.17			459,331	0.41
		2,329,211	2.06	<b>Panama</b>			
<b>Morocco</b>				USD 200,000	Aeropuerto Internacional de Tocumen 4% 11/8/2041	161,863	0.14
USD 250,000	Morocco Government International Bond 3% 15/12/2032	190,625	0.17	EUR 100,000	Carnival 10.125% 1/2/2026	111,380	0.10
<b>Netherlands</b>				USD 281,000	Panama Government International Bond 3.16% 23/1/2030	241,533	0.22
EUR 100,000	Abertis Infraestructuras Finance 3.248% 24/2/2172	95,760	0.09	USD 448,000	Panama Government International Bond 3.875% 17/3/2028	420,144	0.37
USD 200,000	ABN AMRO Bank 2.47% 13/12/2029	166,396	0.15			934,920	0.83
EUR 200,000	ABN AMRO Bank 4.75% 22/3/2171	184,500	0.16	<b>Paraguay</b>			
EUR 250,000	Argentum Netherlands for Zurich Insurance 3.5% 1/10/2046	251,736	0.22	USD 200,000	Paraguay Government International Bond 4.95% 28/4/2031	188,372	0.17
USD 200,000	Braskem Netherlands Finance 8.5% 23/1/2081	201,507	0.18	USD 200,000	Paraguay Government International Bond 5.6% 13/3/2048*	171,843	0.15
GBP 400,000	Enel Finance International 5.625% 14/8/2024	488,998	0.43			360,215	0.32
USD 450,000	Enel Finance International 7.75% 14/10/2052	505,780	0.45				

\* All or a portion of this security represents a security on loan.

The notes on pages 986 to 999 form an integral part of these financial statements.

# Sustainable Global Bond Income Fund continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
<b>Peru</b>				ZAR 273,100	Republic of South Africa Government Bond 8.75% 31/1/2044	11,588	0.01
USD 200,000	Financiera de Desarrollo 4.75% 15/7/2025	193,845	0.17	ZAR 461,716	Republic of South Africa Government Bond 9% 31/1/2040	20,488	0.02
USD 200,000	Peruvian Government International Bond 1.862% 1/12/2032	144,987	0.13	USD 200,000	Republic of South Africa Government International Bond 5% 12/10/2046	137,000	0.12
USD 52,000	Peruvian Government International Bond 2.392% 23/1/2026	48,441	0.04	USD 200,000	Republic of South Africa Government International Bond 5.875% 20/4/2032	178,750	0.16
USD 228,000	Peruvian Government International Bond 2.783% 23/1/2031	187,971	0.17			384,687	0.34
USD 200,000	SAN Miguel Industrias Pet / NG PET R&P Latin America 3.5% 2/8/2028	166,018	0.15	<b>Spain</b>			
		741,262	0.66	EUR 100,000	Banco de Sabadell 5.25% 7/2/2029	103,758	0.09
<b>Philippines</b>				EUR 200,000	Banco Santander 3.625% 21/12/2171	152,174	0.14
USD 200,000	Philippine Government International Bond 2.95% 5/5/2045	142,750	0.13	EUR 100,000	Cellnex Finance 1% 15/9/2027	88,918	0.08
<b>Poland</b>				EUR 2,022,000	Spain Government Bond 2.55% 31/10/2032	1,966,024	1.74
EUR 115,000	Republic of Poland Government International Bond 4.25% 14/2/2043	117,904	0.10	EUR 568,000	Spain Government Bond 3.15% 30/4/2033	576,214	0.51
USD 70,000	Republic of Poland Government International Bond 5.75% 16/11/2032*	73,417	0.07			2,887,088	2.56
		191,321	0.17	<b>Sweden</b>			
<b>Portugal</b>				EUR 100,000	Heimstaden Bostad 2.625% 1/5/2171	68,386	0.06
EUR 100,000	EDP - Energias de Portugal 5.943% 23/4/2083	104,988	0.09	EUR 100,000	Intrum 4.875% 15/8/2025	99,997	0.09
<b>Puerto Rico</b>				USD 200,000	Svenska Handelsbanken 4.375% 1/3/2172	179,928	0.16
USD 24,655	Commonwealth of Puerto Rico 0% 1/11/2043	10,632	0.01	USD 200,000	Svenska Handelsbanken 6.25% 3/1/2024	195,825	0.17
USD 116,517	Commonwealth of Puerto Rico 0% 1/11/2051	36,994	0.03	USD 295,000	Swedbank 3.356% 4/4/2025	282,392	0.25
USD 276,338	Commonwealth of Puerto Rico 0% 1/11/2051	94,646	0.09	USD 400,000	Swedbank 7.625% 17/3/2028	399,750	0.36
		142,272	0.13			1,226,278	1.09
<b>Romania</b>				<b>Switzerland</b>			
EUR 296,000	Romanian Government International Bond 2.124% 16/7/2031	226,532	0.20	USD 130,000	UBS 1.008% 30/7/2024	127,547	0.11
EUR 155,000	Romanian Government International Bond 2.5% 8/2/2030	130,766	0.12	USD 8,000	UBS 2.095% 11/2/2032	6,121	0.01
USD 292,000	Romanian Government International Bond 5.25% 25/11/2027	283,422	0.25	USD 220,000	UBS 4.875% 12/8/2171	193,026	0.17
		640,720	0.57	USD 550,000	UBS 5.711% 12/1/2027	548,836	0.49
<b>Saudi Arabia</b>						875,530	0.78
USD 257,000	Saudi Government International Bond 3.25% 17/11/2051	177,751	0.16	<b>Thailand</b>			
USD 300,000	Saudi Government International Bond 4.5% 17/4/2030	293,889	0.26	USD 200,000	Bangkok Bank Hong Kong 5% 23/3/2171	189,997	0.17
		471,640	0.42	<b>United Arab Emirates</b>			
<b>Senegal</b>				USD 220,000	DP World /United Arab Emirates 6.85% 2/7/2037	245,189	0.22
USD 200,000	Senegal Government International Bond 6.25% 23/5/2033	165,750	0.15	<b>United Kingdom</b>			
<b>Singapore</b>				USD 58,134	Avianca Midco 2.9% 1/12/2028	48,288	0.04
USD 186,000	Continuum Energy Levanter 4.5% 9/2/2027	164,145	0.15	GBP 300,000	Barclays 6.375% 15/3/2171	340,044	0.30
<b>South Africa</b>				USD 200,000	Barclays 7.437% 2/11/2033	214,554	0.19
ZAR 261,715	Republic of South Africa Government Bond 8% 31/1/2030	12,802	0.01	USD 200,000	Barclays 8% 15/9/2171	198,198	0.18
ZAR 512,756	Republic of South Africa Government Bond 8.25% 31/3/2032	24,059	0.02	GBP 100,000	Bellis Acquisition 3.25% 16/2/2026	100,776	0.09
				GBP 100,000	Bellis Acquisition 4.5% 16/2/2026	104,105	0.09
				EUR 487,000	BP Capital Markets 3.625% 22/3/2029	454,344	0.40
				GBP 100,000	Constellation Automotive Financing 4.875% 15/7/2027	87,841	0.08
				GBP 100,000	Heathrow Finance 3.875% 1/3/2027	107,905	0.10
				USD 200,000	HSBC 5.402% 11/8/2033	190,846	0.17

\*All or a portion of this security represents a security on loan.

The notes on pages 986 to 999 form an integral part of these financial statements.

# Sustainable Global Bond Income Fund continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 400,000	HSBC 7.336% 3/11/2026	415,894	0.37	GBP 100,000	Ardagh Packaging Finance / Ardagh USA 4.75% 15/7/2027	95,007	0.09
EUR 100,000	INEOS Quattro Finance 2.25% 15/1/2026	94,176	0.09	USD 135,000	Ashford Hospitality Trust 2018-ASHF 7.688% 15/4/2035	125,977	0.11
GBP 100,000	Jerrold Finco 5.25% 15/1/2027	104,212	0.09	USD 163,000	Ashton Woods USA / Ashton Woods Finance 4.625% 1/8/2029	133,407	0.12
USD 200,000	Lloyds Banking 7.5% 27/6/2171	197,036	0.18	USD 250,000	AT&T 4.3% 15/12/2042	206,772	0.18
GBP 100,000	Market Bidco Finco 5.5% 4/11/2027	93,925	0.08	USD 250,000	AvalonBay Communities 2.05% 15/1/2032	197,237	0.17
USD 200,000	NatWest 4.6% 30/9/2171	147,432	0.13	USD 150,000	AvalonBay Communities 5% 15/2/2033	148,606	0.13
USD 140,000	Royalty Pharma 2.2% 2/9/2030	109,695	0.10	USD 8,000	Bank of America 1.922% 24/10/2031	6,174	0.01
EUR 100,000	Sherwood Financing 4.5% 15/11/2026	93,103	0.08	USD 535,000	Bank of America 2.572% 20/10/2032	424,102	0.38
USD 400,000	Standard Chartered 7.767% 16/11/2028	431,988	0.38	USD 250,000	Bank of America Merrill Lynch Commercial Mortgage Trust 2016-UBS10 4.838% 15/7/2049	226,555	0.20
USD 276,000	Vmed O2 UK Financing I 4.25% 31/1/2031*	221,765	0.19	USD 8,000	Bank of New York Mellon 1.65% 28/1/2031	6,239	0.01
USD 290,000	Vmed O2 UK Financing I 4.75% 15/7/2031*	240,439	0.21	USD 355,000	Bank of New York Mellon 4.289% 13/6/2033	328,705	0.29
EUR 104,000	Vodafone 2.625% 27/8/2080	99,026	0.09	USD 570,000	BankAmerica Manufactured Housing Contract Trust 7.07% 10/2/2022***	167,399	0.15
		4,095,592	3.63	USD 650,000	Baxter International 2.539% 1/2/2032	501,264	0.44
	<b>United States</b>			USD 368,983	Bayview Commercial Asset Trust 2005-3 5.667% 25/11/2035	334,071	0.30
USD 115,000	AbbVie 3.75% 14/11/2023	113,675	0.10	USD 307,876	Bayview Commercial Asset Trust 2006-3 5.127% 25/10/2036	290,584	0.26
USD 160,000	AbbVie 4.875% 14/11/2048	145,006	0.13	USD 398,785	Bayview Commercial Asset Trust 2006-SP2 5.037% 25/1/2037	371,485	0.33
USD 144,000	Acadia Healthcare 5% 15/4/2029	130,595	0.12	USD 350,225	Bayview Commercial Asset Trust 2007-1 5.022% 25/3/2037	318,969	0.28
USD 24,000	Acadia Healthcare 5.5% 1/7/2028	22,470	0.02	USD 301,130	Bayview Financial Revolving Asset Trust 2005-A 5.635% 28/2/2040	264,223	0.23
USD 90,000	Albertsons / Safeway / New Albertsons / Albertsons 3.5% 15/3/2029	76,083	0.07	USD 150,000	BBCMS 2017-DELIC Mortgage Trust 7.213% 15/8/2036	148,501	0.13
USD 67,000	Albertsons / Safeway / New Albertsons / Albertsons 4.625% 15/1/2027	63,048	0.06	USD 280,861	BCAP 2012-RR3 Trust 5.096% 26/12/2037	247,989	0.22
USD 25,000	Albertsons / Safeway / New Albertsons / Albertsons 5.875% 15/2/2028	24,224	0.02	USD 652,324	BCAP Trust 2007-AA4 4.115% 25/6/2047	302,750	0.27
USD 8,000	Alexandria Real Estate Equities 1.875% 1/2/2033	5,906	0.00	USD 158,000	Becton Dickinson 1.957% 11/2/2031	124,133	0.11
USD 222,000	Alexandria Real Estate Equities 2% 18/5/2032	169,186	0.15	USD 180,000	Becton Dickinson 4.298% 22/8/2032	166,687	0.15
USD 66,000	Alexandria Real Estate Equities 2.95% 15/3/2034	52,933	0.05	USD 85,000	Becton Dickinson 4.669% 6/6/2047	74,415	0.07
USD 22,000	Alexandria Real Estate Equities 4.75% 15/4/2035	20,786	0.02	USD 200,000	BorgWarner 2.65% 1/7/2027	179,090	0.16
USD 125,000	Alexandria Real Estate Equities 5.15% 15/4/2053	115,473	0.10	USD 542,000	Boston Properties 2.55% 1/4/2032	413,456	0.37
USD 29,000	Allegiant Travel 7.25% 15/8/2027	28,450	0.02	USD 8,000	Broadcom 2.45% 15/2/2031	6,303	0.00
USD 232,000	Allied Universal Holdco / Allied Universal Finance 6.625% 15/7/2026	220,076	0.19	USD 500,000	Broadcom 4.15% 15/4/2032	438,645	0.39
USD 225,000	American Tower 2.7% 15/4/2031	181,538	0.16	USD 125,000	Broadcom 4.3% 15/11/2032	110,318	0.10
USD 250,000	American Tower 4.05% 15/3/2032	221,695	0.20	USD 400,000	BWAY 2013-1515 Mortgage Trust 3.927% 10/3/2033	328,292	0.29
USD 175,000	American Water Capital 4.45% 1/6/2032	165,873	0.15	USD 184,000	Calpine 4.5% 15/2/2028	166,029	0.15
USD 122,000	Amgen 2.77% 1/9/2053	72,746	0.06	USD 41,000	Calpine 5.125% 15/3/2028	36,434	0.03
USD 85,000	Amgen 3% 15/1/2052	53,800	0.05	USD 29,000	Carrier Global 2.493% 15/2/2027	26,054	0.02
USD 225,000	Anheuser-Busch InBev Worldwide 4.75% 23/1/2029	220,855	0.19	USD 202,000	CCO / CCO Capital 5% 1/2/2028	182,749	0.16
USD 250,000	Anheuser-Busch InBev Worldwide 8.2% 15/1/2039	310,097	0.27				
USD 200,000	Aon / Aon Global 5% 12/9/2032	194,832	0.17				

\*All or a portion of this security represents a security on loan.

\*\*This security is in default, see Note 2(b)

The notes on pages 986 to 999 form an integral part of these financial statements.

# Sustainable Global Bond Income Fund continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 197,000	CCO / CCO Capital 5.125% 1/5/2027	182,639	0.16	USD 156,000	Dominion Energy 2.25% 15/8/2031	123,042	0.11
USD 81,000	CCO / CCO Capital 5.375% 1/6/2029	72,292	0.06	USD 160,000	DTE Electric 3.25% 1/4/2051	113,321	0.10
USD 17,000	Cedar Fair 5.25% 15/7/2029	15,551	0.01	USD 250,000	Eaton 4.15% 15/3/2033	229,353	0.20
USD 73,000	Cedar Fair / Canada's Wonderland / Magnum Management / Millennium Op 5.5% 1/5/2025	72,177	0.06	USD 21,000	Elanco Animal Health 6.65% 28/8/2028	20,160	0.02
USD 39,000	Centene 3% 15/10/2030	31,799	0.03	USD 250,000	Elevance Health 6.1% 15/10/2052	264,954	0.23
USD 66,000	Centene 4.625% 15/12/2029	60,389	0.05	EUR 100,000	Encore Capital 4.875% 15/10/2025	99,411	0.09
USD 93,000	Century Communities 3.875% 15/8/2029	76,347	0.07	USD 360,000	Equinix 1.55% 15/3/2028	298,956	0.26
USD 244,000	Century Communities 6.75% 1/6/2027	237,901	0.21	USD 134,000	Equinix 2.5% 15/5/2031	106,583	0.09
USD 13,000	Charles River Laboratories International 4.25% 1/5/2028	11,740	0.01	USD 3,000	Expedia 2.95% 15/3/2031	2,402	0.00
USD 101,000	Charter Communications Operating / Charter Communications Operating Capital 5.05% 30/3/2029	94,215	0.08	USD 1,548,278	Fannie Mae Pool 4% 1/5/2050	1,473,691	1.30
USD 93,000	Citigroup 2.014% 25/1/2026	86,767	0.08	USD 152,000	Five Point Operating / Five Point Capital 7.875% 15/11/2025	137,662	0.12
USD 200,000	Citigroup 4.412% 31/3/2031	185,515	0.16	USD 135,000	Ford Motor 3.25% 12/2/2032	102,398	0.09
USD 215,000	Citigroup 6.27% 17/11/2033	224,410	0.20	USD 99,000	Ford Motor 6.1% 19/8/2032	92,908	0.08
USD 266,000	Citigroup Commercial Mortgage Trust 2016-C1 4.942% 10/5/2049	243,665	0.22	GBP 100,000	Ford Motor Credit 4.535% 6/3/2025	116,850	0.10
USD 673,055	Citigroup Mortgage Loan Trust 2007-AHL2 4.817% 25/5/2037	461,050	0.41	USD 200,000	Ford Motor Credit 5.584% 18/3/2024	198,230	0.18
USD 210,000	City of Boston MA 5% 1/11/2037	243,030	0.22	USD 75,000	Forestar 3.85% 15/5/2026	65,678	0.06
USD 115,000	Clear Channel Outdoor 5.125% 15/8/2027	102,214	0.09	USD 81,000	Forestar 5% 1/3/2028	69,894	0.06
USD 8,000	Clorox 1.8% 15/5/2030	6,375	0.01	USD 2,681,502	Freddie Mac Multifamily Structured Pass Through Certificates 0.805% 25/5/2029	101,472	0.09
USD 332,000	Cloud Software 6.5% 31/3/2029	288,874	0.26	USD 87,000	Freedom Mortgage 8.25% 15/4/2025	82,776	0.07
USD 175,000	Comcast 4.65% 15/2/2033	168,349	0.15	USD 125,000	FREMF 2018-KW05 Trust 3.786% 25/4/2028	104,684	0.09
USD 178,483	COMM 2015-CCRE25 Mortgage Trust 3.505% 10/8/2048	171,284	0.15	USD 20,969,567	FREMF 2019-KW08 Mortgage Trust 0.1% 25/1/2029	86,717	0.08
USD 120,000	Commercial Metals 4.125% 15/1/2030	104,730	0.09	USD 115,000	FS Rialto 2022-FL6 Issuer 7.144% 17/8/2037	115,061	0.10
USD 75,000	Commercial Metals 4.375% 15/3/2032	64,797	0.06	USD 60,000	Gen Digital 6.75% 30/9/2027	58,869	0.05
USD 389,000	Covanta 4.875% 1/12/2029	329,032	0.29	USD 305,000	General Mills 4.2% 17/4/2028	292,189	0.26
USD 8,000	Crown Castle 2.5% 15/7/2031	6,427	0.01	USD 186,000	General Motors 5.4% 15/10/2029	178,433	0.16
USD 150,000	Crown Castle 2.9% 15/3/2027	136,302	0.12	USD 200,000	General Motors Financial 2.35% 8/1/2031	153,070	0.14
USD 145,000	CSAIL 2015-C4 Commercial Mortgage Trust 3.558% 15/11/2048	120,774	0.11	USD 170,000	General Motors Financial 6.05% 10/10/2025	171,377	0.15
USD 140,000	CSAIL 2018-CX12 Commercial Mortgage Trust 4.739% 15/8/2051	116,141	0.10	USD 190,000	Gilead Sciences 2.95% 1/3/2027	175,899	0.16
USD 200,000	CSC 5.375% 1/2/2028	166,000	0.15	USD 200,000	Gilead Sciences 3.65% 1/3/2026	190,877	0.17
USD 182,000	CVS Health 2.7% 21/8/2040	122,340	0.11	USD 330,000	Global Payments 2.9% 15/5/2030	271,310	0.24
USD 150,000	CVS Health 2.875% 1/6/2026	139,336	0.12	USD 200,000	Goldman Sachs 1.431% 9/3/2027	176,127	0.16
USD 79,000	Dana 5.375% 15/11/2027	72,977	0.06	USD 220,000	Goldman Sachs 1.542% 10/9/2027	190,487	0.17
USD 85,000	Dana 5.625% 15/6/2028	77,034	0.07	USD 8,000	Goldman Sachs 2.383% 21/7/2032	6,255	0.01
USD 8,000	Dave & Buster's 7.625% 1/11/2025	8,110	0.01	USD 345,000	Goldman Sachs 2.615% 22/4/2032	276,006	0.24
USD 12,000	Dell International / EMC 3.45% 15/12/2051	7,265	0.01	USD 20,000	Goldman Sachs 2.908% 21/7/2042	13,731	0.01
USD 500,000	Dell International / EMC 6.2% 15/7/2030	505,920	0.45	USD 679,000	GSAMP Trust 2007-HSBC1 7.992% 25/2/2047	617,813	0.55
USD 19,000	Dell International / EMC 8.35% 15/7/2046	21,184	0.02	USD 27,000	Hanesbrands 4.625% 15/5/2024	26,975	0.02
				USD 200,000	HCA 2.375% 15/7/2031	155,312	0.14
				USD 265,000	HCA 3.5% 1/9/2030	226,841	0.20
				USD 49,000	HCA 5.375% 1/2/2025	48,564	0.04
				USD 20,000	HCA 5.375% 1/9/2026	19,678	0.02
				USD 29,000	HCA 5.875% 15/2/2026	28,958	0.02
				USD 225,000	HCA 5.875% 1/2/2029	224,394	0.20
				USD 108,000	Healthpeak Properties 2.125% 1/12/2028	91,061	0.08

The notes on pages 986 to 999 form an integral part of these financial statements.

# Sustainable Global Bond Income Fund continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 285,000	Healthpeak Properties Interim 5.25% 15/12/2032	279,069	0.25	USD 82,000	Lowe's 3.35% 1/4/2027	76,650	0.07
USD 24,000	Hilton Domestic Operating 4.875% 15/1/2030	21,940	0.02	USD 125,000	Lowe's 4.25% 1/4/2052	97,956	0.09
USD 87,000	Hilton Grand Vacations Borrower Escrow / Hilton Grand Vacations Borrower Escrow 4.875% 1/7/2031	72,714	0.06	USD 300,000	LYB International Finance III 3.375% 1/10/2040	214,270	0.19
USD 56,000	Hilton Grand Vacations Borrower Escrow / Hilton Grand Vacations Borrower Escrow 5% 1/6/2029	49,148	0.04	USD 250,000	MAD Mortgage Trust 2017-330M 4.108% 15/8/2034	228,072	0.20
USD 224,000	Howard Hughes 5.375% 1/8/2028	201,826	0.18	USD 330,000	Magallanes 3.428% 15/3/2024	322,090	0.29
USD 350,000	HP 2.65% 17/6/2031	273,605	0.24	USD 58,000	Marriott Ownership Resorts 4.5% 15/6/2029	48,340	0.04
USD 119,000	iHeartCommunications 4.75% 15/1/2028	100,324	0.09	USD 190,000	Marriott Ownership Resorts 4.75% 15/1/2028	168,032	0.15
USD 164,000	iHeartCommunications 5.25% 15/8/2027	142,998	0.13	USD 35,000	Marsh & McLennan 2.375% 15/12/2031	27,992	0.02
USD 192,179	iHeartCommunications 6.375% 1/5/2026	181,371	0.16	USD 341,259	Mastr Resecuritization Trust 2008-1 6% 27/9/2037	300,231	0.27
USD 130,000	Independence Plaza Trust 2018-INDP 3.911% 10/7/2035	121,192	0.11	USD 82,000	Mauser Packaging Solutions 7.875% 15/8/2026	82,486	0.07
USD 486,807	IndyMac INDX Mortgage Loan Trust 2007-FLX5 4.857% 25/8/2037	421,362	0.37	USD 298,000	Medline Borrower 3.875% 1/4/2029	246,881	0.22
USD 8,000	Intercontinental Exchange 1.85% 15/9/2032	6,016	0.00	USD 9,000	Moody's 3.1% 29/11/2061	5,550	0.00
USD 135,000	International Business Machines 1.7% 15/5/2027	118,267	0.10	USD 8,000	Morgan Stanley 1.794% 13/2/2032	6,063	0.00
USD 12,000	International Business Machines 2.95% 15/5/2050	7,725	0.01	USD 68,000	Morgan Stanley 2.475% 21/1/2028	60,557	0.05
USD 196,000	Iron Mountain 4.875% 15/9/2027	180,622	0.16	USD 175,000	Morgan Stanley 2.699% 22/1/2031	145,814	0.13
USD 102,000	Iron Mountain 5% 15/7/2028	92,473	0.08	USD 245,000	Morgan Stanley 3.62% 17/4/2025	239,218	0.21
USD 177,000	Iron Mountain 5.25% 15/3/2028	163,413	0.14	USD 145,000	Morgan Stanley 6.342% 18/10/2033	152,514	0.13
USD 207,597	JP Morgan Mortgage Trust 2017-5 3.257% 26/10/2048	201,082	0.18	USD 25,000	Morgan Stanley Capital I 2017-HR2 2.73% 15/12/2050	16,958	0.01
USD 150,000	JPMBB Commercial Mortgage Trust 2015-C33 4.12% 15/12/2048	126,402	0.11	USD 76,000	Morgan Stanley Capital I Trust 2017-H1 4.281% 15/6/2050	66,484	0.06
USD 505,000	JPMorgan Chase 1.47% 22/9/2027	436,787	0.39	USD 140,000	Morgan Stanley Capital I Trust 2018-MP 4.276% 11/7/2040	123,029	0.11
USD 8,000	JPMorgan Chase 1.764% 19/11/2031	6,140	0.01	USD 107,000	Morgan Stanley Capital I Trust 2018-MP 4.276% 11/7/2040	82,649	0.07
USD 175,000	JPMorgan Chase 4.912% 25/7/2033	166,625	0.15	USD 170,000	Morgan Stanley Capital I Trust 2018-SUN 7.138% 15/7/2035	167,890	0.15
USD 22,000	KAR Auction Services 5.125% 1/6/2025	21,447	0.02	USD 445,739	Mosaic Solar Loan Trust 2018-2-GS 5.97% 22/2/2044	381,897	0.34
USD 136,000	KB Home 4.8% 15/11/2029	119,212	0.11	USD 400,000	Motorola Solutions 2.3% 15/11/2030	311,614	0.28
USD 250,000	Keurig Dr Pepper 4.5% 15/11/2045	211,351	0.19	USD 19,000	MPT Operating Partnership / MPT Finance 4.625% 1/8/2029	14,274	0.01
USD 773,000	Kilroy Realty 2.5% 15/11/2032	544,406	0.48	USD 173,636	MSCG Trust 2018-SELF 6.738% 15/10/2037	168,810	0.15
USD 8,000	Kimco Realty 2.25% 1/12/2031	6,187	0.01	USD 148,272	Multi Security Asset Trust Commercial Mortgage-Backed Pass-Through 4.78% 28/11/2035	99,718	0.09
USD 245,000	Kraft Heinz Foods 3.75% 1/4/2030	223,305	0.20	USD 57,000	Nationstar Mortgage 5.5% 15/8/2028	48,550	0.04
USD 14,000	Lamar Media 3.75% 15/2/2028	12,458	0.01	USD 3,000	Nationstar Mortgage 6% 15/1/2027	2,763	0.00
USD 170,000	Level 3 Financing 3.4% 1/3/2027	143,273	0.13	USD 800,000	Natixis Commercial Mortgage Trust 2018-SOX 4.773% 17/6/2038	641,858	0.57
USD 63,000	Level 3 Financing 3.625% 15/1/2029	40,713	0.04	USD 250,000	Newmont 5.45% 9/6/2044	238,992	0.21
USD 157,000	Level 3 Financing 3.875% 15/11/2029	120,285	0.11	USD 108,000	Nexstar Media 5.625% 15/7/2027	100,337	0.09
USD 71,000	Level 3 Financing 4.25% 1/7/2028	48,962	0.04	USD 200,000	NextEra Energy Capital 5.25% 28/2/2053	187,250	0.17
USD 154,000	Level 3 Financing 4.625% 15/9/2027	114,980	0.10	USD 88,000	Northern States Power 3.2% 1/4/2052	62,180	0.05
EUR 100,000	Liberty Mutual 3.625% 23/5/2059	99,573	0.09	USD 67,000	Oncor Electric Delivery 4.15% 1/6/2032	62,815	0.06
USD 138,177	Long Beach Mortgage Loan Trust 2006-1 5.217% 25/2/2036	115,077	0.10				
USD 12,000	Lowe's 3% 15/10/2050	7,569	0.01				

The notes on pages 986 to 999 form an integral part of these financial statements.

# Sustainable Global Bond Income Fund continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 500,000	OneMain Financial Issuance Trust 2019-2 3.14% 14/10/2036	456,680	0.40	USD 275,000	Southern California Edison 3.65% 1/6/2051	200,228	0.18
USD 115,000	Oracle 2.4% 15/9/2023	113,173	0.10	USD 290,000	Sprint 7.875% 15/9/2023	293,159	0.26
USD 200,000	Oracle 2.95% 1/4/2030	170,347	0.15	USD 24,000	Standard Industries 4.75% 15/1/2028	21,625	0.02
USD 205,000	Oracle 4% 15/7/2046	148,454	0.13	USD 13,000	Standard Industries 5% 15/2/2027	12,027	0.01
USD 67,000	Oracle 5.55% 6/2/2053	60,694	0.05	USD 150,000	Steel Dynamics 3.25% 15/10/2050	100,078	0.09
USD 13,000	Outfront Media Capital / Outfront Media Capital 4.625% 15/3/2030	10,657	0.01	USD 125,000	Steel Dynamics 3.45% 15/4/2030	110,407	0.10
USD 19,000	Outfront Media Capital / Outfront Media Capital 5% 15/8/2027	17,058	0.01	USD 7,000	Stem 0.5% 1/12/2028	4,295	0.00
USD 18,000	Park Intermediate / PK Domestic Property / PK Finance Co-Issuer 4.875% 15/5/2029	14,997	0.01	USD 200,000	Stillwater Mining 4% 16/11/2026	178,500	0.16
USD 194,000	Parker-Hannifin 4.5% 15/9/2029	184,974	0.17	USD 16,000	Sunoco / Sunoco Finance 4.5% 15/5/2029	14,083	0.01
USD 24,000	Playtika 4.25% 15/3/2029	19,767	0.02	USD 81,000	Sunoco / Sunoco Finance 4.5% 30/4/2030	70,435	0.06
USD 156,000	PNC Financial Services 4.758% 26/1/2027	153,463	0.14	USD 138,000	Talen Energy Supply 6.625% 15/1/2028	140,194	0.12
USD 439,000	Prologis 1.75% 1/2/2031	345,249	0.31	USD 125,000	Target 3.375% 15/4/2029	115,056	0.10
USD 8,000	Prologis 2.25% 15/1/2032	6,387	0.01	USD 111,000	Taylor Morrison Communities 5.125% 1/8/2030	97,818	0.09
USD 235,000	Prologis 4.625% 15/1/2033	226,422	0.20	USD 222,000	Taylor Morrison Communities 5.75% 15/1/2028	209,471	0.19
USD 200,000	QUALCOMM 6% 20/5/2053	213,932	0.19	USD 266,000	Taylor Morrison Communities 5.875% 15/6/2027	256,719	0.23
USD 444,825	RALI Series 2006-QO5 Trust 4.997% 25/5/2046	408,583	0.36	USD 74,000	TEGNA 4.625% 15/3/2028	66,322	0.06
USD 249,645	Ready Capital Mortgage Financing 2022-FL10 7.17% 25/10/2039	249,289	0.22	USD 21,000	TEGNA 5% 15/9/2029	18,713	0.02
USD 310,000	Republic Services 3.95% 15/5/2028	293,250	0.26	USD 17,000	Teleflex 4.625% 15/11/2027	15,921	0.01
USD 21,000	RHP Hotel Properties / RHP Finance 4.75% 15/10/2027	19,326	0.02	USD 286,000	Tenet Healthcare 4.25% 1/6/2029	250,936	0.22
USD 93,000	Rocket Mortgage / Rocket Mortgage Co-Issuer 2.875% 15/10/2026	79,811	0.07	USD 28,000	Tenet Healthcare 4.375% 15/1/2030	24,453	0.02
USD 138,000	Rocket Mortgage / Rocket Mortgage Co-Issuer 3.625% 1/3/2029	111,261	0.10	USD 103,000	Tenet Healthcare 4.625% 1/9/2024	101,755	0.09
USD 19,000	Rocket Mortgage / Rocket Mortgage Co-Issuer 3.875% 1/3/2031	14,801	0.01	USD 123,000	Tenet Healthcare 4.625% 15/6/2028	111,682	0.10
USD 275,000	Rohm and Haas 7.85% 15/7/2029	304,255	0.27	USD 346,000	Tenet Healthcare 4.875% 1/1/2026	330,498	0.29
USD 8,000	Roper Technologies 1.75% 15/2/2031	6,145	0.00	USD 322,000	Tenet Healthcare 5.125% 1/11/2027	302,621	0.27
USD 500,000	RR 1 6.392% 15/7/2035	492,390	0.44	USD 22,000	Tenet Healthcare 6.25% 1/2/2027	21,451	0.02
USD 125,000	Ryder System 2.9% 1/12/2026	113,508	0.10	USD 650,000	T-Mobile USA 2.875% 15/2/2031	539,120	0.48
USD 195,000	S&P Global 2.45% 1/3/2027	177,294	0.16	USD 29,000	Travel + Leisure 4.625% 1/3/2030	24,403	0.02
USD 185,000	S&P Global 4.75% 1/8/2028	183,185	0.16	USD 97,000	Travel + Leisure 6% 1/4/2027	93,274	0.08
USD 50,000	San Diego Gas & Electric 2.95% 15/8/2051	33,016	0.03	USD 186,000	Travel + Leisure 6.625% 31/7/2026	182,528	0.16
USD 200,000	Sasol Financing USA 5.5% 18/3/2031	168,583	0.15	USD 128,000	Tri Pointe Homes 5.25% 1/6/2027	118,557	0.10
USD 200,000	Sasol Financing USA 6.5% 27/9/2028	187,586	0.17	USD 500,000	Tricon American Homes 2017-SFR2 Trust 5.104% 17/1/2036	487,747	0.43
USD 435,972	Seasoned Credit Risk Transfer Trust Series 2018-3 1.66% 25/8/2057	172,228	0.15	USD 510,000	UDR 1.9% 15/3/2033	368,322	0.33
USD 79,000	Sempra Energy 3.7% 1/4/2029	71,590	0.06	USD 200,000	Union Pacific 4.95% 9/9/2052	191,088	0.17
USD 250,000	Sherwin-Williams 2.9% 15/3/2052	152,626	0.13	USD 264,000	United Wholesale Mortgage 5.5% 15/11/2025	243,452	0.22
USD 27,000	Sirius XM Radio 5% 1/8/2027	24,698	0.02	USD 141,000	United Wholesale Mortgage 5.5% 15/4/2029	116,952	0.10
USD 23,000	Sirius XM Radio 5.5% 1/7/2029	20,638	0.02	USD 174,000	United Wholesale Mortgage 5.75% 15/6/2027	152,881	0.14
USD 210,000	SMB Private Education Loan Trust 2021-A 3.86% 15/1/2053	191,157	0.17	USD 250,000	UnitedHealth 6.05% 15/2/2063	270,708	0.24
USD 110,000	SMB Private Education Loan Trust 2021-A 3.86% 15/1/2053	100,851	0.09	USD 375,000	Verizon Communications 1.5% 18/9/2030	289,116	0.26
				USD 210,000	Verizon Communications 3.875% 1/3/2052	159,442	0.14
				USD 26,000	VICI Properties / VICI Note 4.5% 1/9/2026	24,209	0.02
				USD 488,000	VICI Properties / VICI Note 5.625% 1/5/2024	484,214	0.43

The notes on pages 986 to 999 form an integral part of these financial statements.

# Sustainable Global Bond Income Fund continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 33,000	VICI Properties / VICI Note 5.75% 1/2/2027	32,185	0.03	<b>Other Transferable Securities</b>			
USD 353,000	VMware 2.2% 15/8/2031	266,834	0.24	<b>COMMON STOCKS (SHARES)</b>			
USD 150,000	VMware 4.7% 15/5/2030	140,081	0.12	<b>United States</b>			
USD 250,000	Walt Disney 7.75% 1/12/2045	311,490	0.27	1,624	Lessen Series C**	21,031	0.02
USD 405,998	Washington Mutual Asset-Backed Certificates WMABS Series 2006-HE3 Trust 4.927% 25/8/2036	380,510	0.34	Total Common Stocks (Shares)			
USD 43,000	Weekley Homes / Weekley Finance 4.875% 15/9/2028	36,589	0.03	<b>BONDS</b>			
USD 230,000	Wells Fargo 4.54% 15/8/2026	224,529	0.20	USD 28,890	American Airlines 2011-1 Class B Pass Through Trust 4.87% 22/10/2023**	28,745	0.03
USD 350,000	Wells Fargo Commercial Mortgage Trust 2016-C37 4.487% 15/12/2049	308,253	0.27	USD 47,500	American Airlines Pass Through Trust 4% 15/12/2025**	46,194	0.04
USD 321,910	Wells Fargo Mortgage Backed 2006-AR15 Trust 4.479% 25/10/2036	295,690	0.26	USD 119,615	Lessen 0% 5/1/2028**	114,830	0.10
USD 325,000	Welltower 2.75% 15/1/2032	258,498	0.23	Total Bonds			
USD 112,000	Welltower 3.85% 15/6/2032	97,152	0.09	Total Other Transferable Securities			
USD 60,000	Welltower 4.5% 15/1/2024	59,523	0.05	Total Portfolio			
USD 195,000	Welltower OP 2.75% 15/1/2031	158,444	0.14	Other Net Assets			
USD 150,000	WestRock MWV 7.95% 15/2/2031	169,204	0.15	Total Net Assets (USD)			
USD 17,000	William Carter 5.625% 15/3/2027	16,359	0.01				
USD 286,000	Workday 3.5% 1/4/2027	266,864	0.24				
USD 120,000	WRKCo 3.9% 1/6/2028	110,995	0.10				
USD 6,000	XHR 4.875% 1/6/2029	5,073	0.00				
USD 350,000	Xylem 2.25% 30/1/2031	280,980	0.25				
		48,696,070	43.11				
<b>Uruguay</b>							
USD 145,986	Uruguay Government International Bond 5.75% 28/10/2034	157,300	0.14				
Total Bonds		101,461,415	89.84				
<b>COMMERCIAL PAPER</b>							
<b>United States</b>							
USD 300,000	General Motors Financial 0% 5/4/2023	298,420	0.27				
USD 340,000	General Motors Financial 0% 10/8/2023	331,218	0.29				
Total Commercial Paper		629,638	0.56				
Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market		102,303,138	90.59				

\*\*Security subject to a fair value adjustment as detailed in Note 2(j).

## Open Forward Foreign Exchange Contracts as at 28 February 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity(depreciation) date	Unrealised appreciation/ USD
BRL	1,153,655	USD	212,820	Morgan Stanley	15/3/2023	7,926
BRL	550,535	USD	106,900	HSBC Bank	15/3/2023	(1,558)
BRL	596,404	USD	114,000	JP Morgan	15/3/2023	119
GBP	3,220,000	USD	3,987,363	HSBC Bank	15/3/2023	(77,632)
IDR	477,775,000	USD	31,526	Citibank	17/4/2023	(226)

## Open Forward Foreign Exchange Contracts as at 28 February 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity(depreciation) date	Unrealised appreciation/ USD
INR	2,515,000	USD	30,817	Citibank	17/4/2023	(484)
MXN	2,027,583	USD	106,900	Citigroup	15/3/2023	3,457
MXN	4,362,046	USD	229,000	Goldman Sachs	15/3/2023	8,418
USD	424,669	EUR	396,918	JP Morgan	15/3/2023	2,115
USD	160,000	CNH	1,107,272	Morgan Stanley	15/3/2023	539

The notes on pages 986 to 999 form an integral part of these financial statements.



# Sustainable Global Bond Income Fund continued

## Open Forward Foreign Exchange Contracts as at 28 February 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity(depreciation) date	Unrealised appreciation/ (depreciation) USD
USD	511,719	EUR	474,000	Bank of America	15/3/2023	7,104
USD	4,998,971	GBP	4,095,000	UBS	15/3/2023	26,812
USD	6,873,744	EUR	6,438,000	UBS	15/3/2023	19,933
USD	78,030	EUR	74,000	Barclays	15/3/2023	(750)
USD	939,202	EUR	867,000	HSBC Bank	15/3/2023	16,205
USD	31,758	ZAR	555,000	Morgan Stanley	17/4/2023	1,650
USD	1,247,758	EUR	1,143,000	Citigroup	15/3/2023	30,935
USD	84,362	GBP	68,000	Morgan Stanley	15/3/2023	1,796
USD	236,380	GBP	191,000	Bank of America	15/3/2023	4,467
USD	1,368,425	EUR	1,256,000	BNP Paribas	15/3/2023	31,304
USD	350,681	GBP	290,000	HSBC Bank	15/3/2023	(1,437)
USD	124,348	EUR	114,664	Morgan Stanley	14/6/2023	1,636
USD	113,000	MXN	2,088,074	JP Morgan	15/3/2023	(650)
USD	226,000	BRL	1,177,525	Goldman Sachs	15/3/2023	687
USD	113,000	MXN	2,080,748	Bank of America	15/3/2023	(251)
Net unrealised appreciation						82,115
<b>AUD Hedged Share Class</b>						
AUD	5,905	USD	4,125	BNY Mellon	15/3/2023	(141)
USD	71	AUD	104	BNY Mellon	15/3/2023	2
Net unrealised depreciation						(139)
<b>BRL Hedged Share Class</b>						
BRL	83,870,399	USD	16,019,560	BNY Mellon	15/3/2023	28,682
USD	208,000	BRL	1,074,690	BNY Mellon	15/3/2023	2,370
Net unrealised appreciation						31,052
<b>CAD Hedged Share Class</b>						
CAD	5,664	USD	4,225	BNY Mellon	15/3/2023	(58)
USD	52	CAD	71	BNY Mellon	15/3/2023	1
Net unrealised depreciation						(57)
<b>CHF Hedged Share Class</b>						
CHF	347,149	USD	378,768	BNY Mellon	15/3/2023	(7,068)
USD	5,577	CHF	5,142	BNY Mellon	15/3/2023	70
Net unrealised depreciation						(6,998)

## Open Forward Foreign Exchange Contracts as at 28 February 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity(depreciation) date	Unrealised appreciation/ (depreciation) USD
<b>CNH Hedged Share Class</b>						
CNY	29,773	USD	4,397	BNY Mellon	15/3/2023	(109)
USD	80	CNY	546	BNY Mellon	15/3/2023	1
Net unrealised depreciation						(108)
<b>EUR Hedged Share Class</b>						
EUR	36,382,607	USD	39,231,452	BNY Mellon	15/3/2023	(498,580)
USD	955,252	EUR	895,023	BNY Mellon	15/3/2023	2,418
Net unrealised depreciation						(496,162)
<b>GBP Hedged Share Class</b>						
GBP	567,490	USD	689,867	BNY Mellon	15/3/2023	(820)
USD	14,302	GBP	11,830	BNY Mellon	15/3/2023	(61)
Net unrealised depreciation						(881)
<b>HKD Hedged Share Class</b>						
HKD	33,338	USD	4,257	BNY Mellon	15/3/2023	(6)
USD	78	HKD	612	BNY Mellon	15/3/2023	-
Net unrealised depreciation						(6)
<b>NZD Hedged Share Class</b>						
NZD	118,531	USD	75,465	BNY Mellon	15/3/2023	(2,211)
USD	950	NZD	1,509	BNY Mellon	15/3/2023	18
Net unrealised depreciation						(2,193)
<b>SGD Hedged Share Class</b>						
SGD	346,887	USD	261,466	BNY Mellon	15/3/2023	(3,899)
USD	2,706	SGD	3,606	BNY Mellon	15/3/2023	29
Net unrealised depreciation						(3,870)
Total net unrealised depreciation						(397,247)

## Open Exchange Traded Futures Contracts as at 28 February 2023

Number of contracts	Currency	Contract/ Description	Expiration date	Unrealised appreciation/ (depreciation) USD
(7)	EUR	Euro BOBL	March 2023	26,273
(1)	EUR	Euro Bund	March 2023	5,420
(2)	EUR	Euro BUXL	March 2023	65,397
4	EUR	Euro-OAT	March 2023	(31,230)
(4)	JPY	Japanese 10 Year Bond (OSE)	March 2023	41,072
3	EUR	EURO STOXX 50 Index	March 2023	3,946
5	EUR	EURO STOXX Banks Index	March 2023	2,577
1	USD	MSCI Emerging Markets Index	March 2023	(1,085)
1	USD	NASDAQ 100 E-Mini Index	March 2023	5,147
(2)	USD	S&P 500 E-Mini Index	March 2023	15,316
(6)	USD	US Long Bond (CBT)	June 2023	9,620
(80)	USD	US Treasury 10 Year Note (CBT)	June 2023	52,320
(117)	USD	US Ultra 10 Year Note	June 2023	60,613
6	USD	US Ultra Bond (CBT)	June 2023	(7,428)

The notes on pages 986 to 999 form an integral part of these financial statements.

# Sustainable Global Bond Income Fund continued

## Open Exchange Traded Futures Contracts as at 28 February 2023

Number of contracts	Currency	Contract/Description	Expiration date	Unrealised appreciation/ (depreciation) USD
29	USD	US Treasury 2 Year Note (CBT)	June 2023	(18,912)
(243)	USD	US Treasury 5 Year Note (CBT)	June 2023	111,065
Total				340,111

## Swaps as at 28 February 2023

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
CDS	USD 880,000	Fund receives default protection on CDX.NA.HY.33.V13; and pays Fixed 5%	Credit Suisse	20/12/2024	4,474	(31,243)
CDS	USD (250,000)	Fund provides default protection on CDX.NA.IG.33.V1; and receives Fixed 1%	Goldman Sachs	20/12/2024	(1,805)	2,305
CDS	USD (393,000)	Fund provides default protection on CDX.NA.HY.39.V1; and receives Fixed 5%	Goldman Sachs	20/12/2027	22,626	5,945
CDS	EUR (310,000)	Fund receives default protection on ITRAXX.XO.38.V1; and pays Fixed 5%	Goldman Sachs	20/12/2027	22,406	11,190
IRS	BRL 31,446	Fund receives Fixed 13.125%; and pays Floating BRL BROIS 1 Day	Bank of America	2/1/2025	44	44
IRS	BRL 654,839	Fund receives Fixed 13.15%; and pays Floating BRL BROIS 1 Day	Bank of America	2/1/2025	981	981
IRS	BRL 653,416	Fund receives Fixed 13.32%; and pays Floating BRL BROIS 1 Day	Bank of America	2/1/2025	1,342	1,342
IRS	USD 293,339	Fund receives Fixed 3.415%; and pays Floating USD SOFR 1 Day	Bank of America	5/10/2032	(7,020)	(7,020)
IRS	BRL 179,743	Fund receives Fixed 13.22%; and pays Floating BRL BROIS 1 Day	Citibank	2/1/2025	310	310
IRS	USD 2,342,200	Fund receives Floating USD SOFR 1 Day; and pays Fixed 4.18%	HSBC Bank	21/6/2024	36,977	31,218
IRS	MXN 1,230,205	Fund receives Fixed 9.8%; and pays Floating MXN MXIBTIIE 1 Month	HSBC Bank	4/2/2025	(1,140)	(1,140)
IRS	MXN 4,621,962	Fund receives Fixed 9.9%; and pays Floating MXN MXIBTIIE 1 Month	HSBC Bank	5/2/2025	(3,837)	(3,837)
IRS	MXN 2,227,015	Fund receives Fixed 9.92%; and pays Floating MXN MXIBTIIE 1 Month	HSBC Bank	5/2/2025	(1,806)	(1,806)
IRS	MXN 25,564,000	Fund receives Fixed 9.95%; and pays Floating MXN MXIBTIIE 1 Month	HSBC Bank	7/2/2025	(19,957)	(19,957)
IRS	KRW 65,334,000	Fund receives Fixed 3.303%; and pays Floating KRW KORIBOR 3 Month	HSBC Bank	15/3/2026	(634)	(634)
IRS	USD 2,373,800	Fund receives Fixed 3.71%; and pays Floating USD SOFR 1 Day	HSBC Bank	10/1/2027	(62,769)	(44,684)
IRS	USD 466,300	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.5%	HSBC Bank	27/5/2031	17,141	8,464
IRS	USD 82,900	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.5%	HSBC Bank	28/5/2031	3,048	1,505
IRS	USD 369,600	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.5%	HSBC Bank	12/10/2031	13,963	6,665
IRS	USD 1,155,700	Fund receives Fixed 3.5%; and pays Floating USD SOFR 1 Day	HSBC Bank	19/11/2031	(42,958)	(20,702)
IRS	USD 665,000	Fund receives Fixed 3.191%; and pays Floating USD SOFR 1 Day	HSBC Bank	28/11/2032	(27,862)	(27,862)
IRS	USD 223,800	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.22%	HSBC Bank	27/5/2051	16,390	4,551
IRS	USD 36,800	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.22%	HSBC Bank	28/5/2051	2,695	748
IRS	BRL 341,681	Fund receives Fixed 13.18%; and pays Floating BRL BROIS 1 Day	JP Morgan	2/1/2025	545	545
IRS	BRL 464,404	Fund receives Fixed 12.755%; and pays Floating BRL BROIS 1 Day	Morgan Stanley	2/1/2025	104	104

The notes on pages 986 to 999 form an integral part of these financial statements.

# Sustainable Global Bond Income Fund continued

## Swaps as at 28 February 2023

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
IRS	BRL 6,859,205	Fund receives Fixed 12.7825%; and pays Floating BRL BROIS 1 Day	Morgan Stanley	2/1/2025	2,181	2,181
TRS	USD 474,485	Fund receives Market iBoxx US Dollar Liquid High + 0bps; and pays USD SOFR 1 Day + 0bps	Barclays	20/3/2023	(3,826)	(4,643)
TRS	USD 97,770	Fund receives Market iBoxx US Dollar Liquid High + 0bps; and pays USD SOFR 1 Day + 0bps	Barclays	20/3/2023	(788)	(957)
TRS	USD 410,010	Fund receives USD SOFR 1 Day + 0bps; and pays Market iBoxx US Dollar Liquid High + 0bps	Barclays	20/3/2023	(3,307)	(4,012)
TRS	USD 2,454,500	Fund receives Market iBoxx US Dollar Liquid High + 0bps; and pays USD SOFR 1 Day + 0bps	BNP Paribas	20/3/2023	4,220	153
TRS	USD 120	Fund receives JPM EMBIG DIV CORE + 0bps; and pays USD SOFR 1 Day + 77bps	JP Morgan	17/3/2023	(1,085)	(1,085)
TRS	USD 593	Fund receives JPM EMBIG DIV CORE + 0bps; and pays USD SOFR 1 Day + 80bps	JP Morgan	17/3/2023	(2,395)	(2,395)
TRS	USD 212,685	Fund receives iBoxx US Dollar Liquid Investment + 0bps; and pays USD SOFR 1 Day + 0bps	Morgan Stanley	20/3/2023	(7,505)	(7,867)
TRS	USD 177,000	Fund receives Market iBoxx US Dollar Liquid High + 0bps; and pays USD SOFR 1 Day + 0bps	Morgan Stanley	20/3/2023	686	355
TRS	USD 5,000,000	Fund receives Market iBoxx US Dollar Liquid High + 0bps; and pays USD SOFR 1 Day + 0bps	Morgan Stanley	20/3/2023	19,381	10,040
Total					(19,180)	(91,198)

CDS: Credit Default Swaps

IRS: Interest Rate Swaps

TRS: Total Return Swap

## Purchased Options as at 28 February 2023

Number of contracts	Call/ Put	Description	Counterparty	Strike Price	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
7	Call	EURO STOXX 50 Index	Citibank	EUR 4,100	21/4/2023	(258)	129
5	Put	SPDR S&P 500 ETF Trust	Exchange Traded	USD 395	10/3/2023	(1,281)	1,940
1	Call	Capital One Financial	Exchange Traded	USD 115	17/3/2023	(168)	120
1	Call	Nike	Exchange Traded	USD 130	17/3/2023	(310)	17
4	Put	SPDR S&P 500 ETF Trust	Exchange Traded	USD 385	17/3/2023	(2,030)	1,146
4	Put	SPDR S&P 500 ETF Trust	Exchange Traded	USD 393	24/3/2023	396	2,632
1	Call	Advanced Micro Devices	Exchange Traded	USD 95	21/4/2023	(276)	89
1	Call	Advanced Micro Devices	Exchange Traded	USD 85	21/4/2023	(242)	287
1	Call	EURO STOXX 50 Index	Exchange Traded	EUR 4,400	21/4/2023	(4)	390
2	Put	PulteGroup	Exchange Traded	USD 50	21/4/2023	(359)	225
Total						(4,532)	6,975

## Written Options as at 28 February 2023

Number of contracts	Call/ Put	Description	Counterparty	Strike Price	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
(8)	Put	SPDR S&P 500 ETF Trust	Exchange Traded	USD 380	10/3/2023	1,002	(548)
(1)	Put	Capital One Financial	Exchange Traded	USD 95	17/3/2023	146	(25)
(1)	Put	Nike	Exchange Traded	USD 115	17/3/2023	37	(163)
(4)	Call	SPDR S&P 500 ETF Trust	Exchange Traded	USD 420	17/3/2023	1,056	(154)
(4)	Put	SPDR S&P 500 ETF Trust	Exchange Traded	USD 375	17/3/2023	1,658	(478)
(6)	Put	SPDR S&P 500 ETF Trust	Exchange Traded	USD 378	24/3/2023	(211)	(1,566)

The notes on pages 986 to 999 form an integral part of these financial statements.

# Sustainable Global Bond Income Fund continued

## Written Options as at 28 February 2023

Number of contracts	Call/ Put	Description	Counterparty	Strike Price	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
(2)	Call	Advanced Micro Devices	Exchange Traded	USD 110	21/4/2023	160	(31)
(1)	Put	EURO STOXX 50 Index	Exchange Traded	EUR 3,900	21/4/2023	254	(300)
(2)	Put	PulteGroup	Exchange Traded	USD 40	21/4/2023	53	(45)
(2)	Put	SPDR S&P 500 ETF Trust	Exchange Traded	USD 372	21/4/2023	156	(750)
(1)	Call	SPDR S&P 500 ETF Trust	Exchange Traded	USD 420	15/12/2023	335	(2,098)
Total						4,646	(6,158)

## Written Swaptions as at 28 February 2023

Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
USD (1,067,899)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 3.27% Fixed semi-annually from 27/9/2023; and pays Floating USD SOFR annually from 27/3/2024	Goldman Sachs	23/3/2023	(30,915)	(39,351)
USD (1,364,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 16/6/2024; and pays 2.5% Fixed semi-annually from 16/12/2023	Goldman Sachs	14/6/2023	7,127	(460)
USD (1,364,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 3.9% Fixed semi-annually from 16/12/2023; and pays Floating USD SOFR annually from 16/6/2024	Goldman Sachs	14/6/2023	(9,918)	(17,609)
USD (2,216,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 3.6% Fixed semi-annually from 14/10/2023; and pays Floating USD SOFR annually from 14/4/2024	Morgan Stanley	12/4/2023	(11,329)	(40,137)
USD (365,500)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 3.45% Fixed semi-annually from 20/10/2023; and pays Floating USD SOFR annually from 20/4/2024	Morgan Stanley	18/4/2023	(3,906)	(9,708)
USD (376,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 18/12/2024; and pays 2.4% Fixed semi-annually from 18/6/2024	Morgan Stanley	14/12/2023	5,373	(1,470)
USD (376,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 3.6% Fixed semi-annually from 18/6/2024; and pays Floating USD SOFR annually from 18/12/2024	Morgan Stanley	14/12/2023	(3,518)	(10,850)
Total				(47,086)	(119,585)

## To Be Announced Securities Contracts as at 28 February 2023

Holding	Description	Market Value USD	% of Net Assets
TBA			
United States			
USD 3,363,883	Fannie Mae or Freddie Mac 3.5% TBA	3,055,615	2.70
USD 6,714,482	Fannie Mae or Freddie Mac 4.5% TBA	6,444,329	5.71
Total TBA		9,499,944	8.41

The notes on pages 986 to 999 form an integral part of these financial statements.

# Sustainable Global Infrastructure Fund

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
<b>Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market</b>							
<b>COMMON STOCKS (SHARES)</b>							
<b>Australia</b>				<b>Spain</b>			
65,807	NEXTDC*	455,790	4.10	776	Aena SME*	120,720	1.09
23,603	Transurban	225,718	2.03	15,791	Cellnex Telecom	599,148	5.39
		681,508	6.13			719,868	6.48
<b>Belgium</b>				<b>Switzerland</b>			
1,251	Aedifica	106,189	0.96	1,557	Flughafen Zurich	283,132	2.55
<b>Canada</b>				<b>United Arab Emirates</b>			
9,294	Boralex	245,947	2.22	156,852	Salik	112,316	1.01
1,493	Canadian Pacific Railway	115,200	1.03	<b>United Kingdom</b>			
7,064	Hydro One	184,804	1.66	54,604	National Grid	685,043	6.17
		545,951	4.91	15,511	Severn Trent	513,273	4.62
<b>Cayman Islands</b>				42,835	Smart Metering Systems	451,858	4.07
15,028	IHS	112,710	1.01	14,737	SSE	312,078	2.81
<b>Denmark</b>						1,962,252	17.67
1,279	Orsted	112,212	1.01	<b>United States</b>			
<b>France</b>				2,080	Alexandria Real Estate Equities	316,285	2.85
9,687	Getlink	164,557	1.48	1,893	American Tower	370,403	3.33
<b>Germany</b>				14,027	Clearway Energy	439,887	3.96
7,436	Fraport Frankfurt Airport Services Worldwide	403,395	3.63	9,000	CSX	275,850	2.48
<b>Italy</b>				311	Equinix	217,265	1.96
78,654	Enel	442,837	3.98	5,783	Eversource Energy	441,706	3.97
15,138	Infrastrutture Wireless Italiane	167,867	1.51	2,651	Exelon	108,585	0.98
70,706	Terna - Rete Elettrica Nazionale	532,940	4.80	2,241	NextEra Energy	160,052	1.44
		1,143,644	10.29	10,674	Physicians Realty Trust	159,043	1.43
<b>Japan</b>				2,679	Public Service Enterprise	163,097	1.47
2,800	West Japan Railway	108,318	0.97	1,826	SBA Communications	475,636	4.28
<b>Portugal</b>				836	Xcel Energy	54,164	0.49
96,928	EDP - Energias de Portugal	490,357	4.42			3,181,973	28.64
38,979	REN - Redes Energeticas Nacionais SGPS	105,728	0.95	<b>Total Common Stocks (Shares)</b>			
		596,085	5.37			10,234,110	92.11
				<b>Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market</b>			
				<b>Total Portfolio</b>			
				<b>Other Net Assets</b>			
				<b>Total Net Assets (USD)</b>			

\*All or a portion of this security represents a security on loan.

## Sector Breakdown as at 28 February 2023

	% of Net Assets
Utilities	44.95
Industrial	25.21
Financials	14.81
Communications	4.10
Consumer Non-cyclical	3.04
Other Net Assets	7.89
	100.00

The notes on pages 986 to 999 form an integral part of these financial statements.

# Sustainable World Bond Fund<sup>(3)</sup>

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
<b>Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market</b>				EUR 1,581,000	Kingdom of Belgium Government Bond 2.75% 22/4/2039	1,519,684	0.14
				EUR 200,000	Solvay 2.5% 2/3/2171	191,863	0.02
						8,587,053	0.79
<b>FUNDS</b>				<b>Bermuda</b>			
	<b>Ireland</b>			USD 145,430	Digicel 8% 1/4/2025	36,631	0.00
21,140	iShares USD Corp Bond UCITS ETF <sup>~</sup>	2,118,651	0.19	USD 900,000	OHA Credit Funding 12 8.089% 20/7/2033	898,923	0.08
<b>Total Funds</b>				USD 1,186,000	Shelter Growth CRE 2022-FL4 Issuer 6.86% 17/6/2037	1,186,732	0.11
				USD 300,000	Star Energy Geothermal Darajat II / Star Energy Geothermal Salak 4.85% 14/10/2038 <sup>*</sup>	259,179	0.02
						2,381,465	0.21
<b>BONDS</b>				<b>Brazil</b>			
	<b>Australia</b>			BRL 112,590	Brazil Notas do Tesouro Nacional Serie F 10% 1/1/2025	2,073,578	0.19
EUR 200,000	AusNet Services Pty 1.5% 26/2/2027	191,477	0.02	<b>Canada</b>			
AUD 3,270,000	Australia Government Bond 2.75% 21/4/2024	2,179,180	0.20	CAD 872,000	Canadian Government Bond 1.75% 1/12/2053	455,018	0.04
AUD 1,220,000	Australia Government Bond 3% 21/3/2047	674,507	0.06	CAD 2,390,000	Canadian Government Bond 2% 1/12/2051	1,341,424	0.12
		3,045,164	0.28	CAD 420,000	Canadian Government Bond 2.75% 1/12/2048	279,579	0.03
	<b>Austria</b>			CAD 850,000	Canadian Government Bond 2.75% 1/12/2064	553,510	0.05
EUR 400,000	BAWAG PSK Bank fuer Arbeit und Wirtschaft und Oesterreichische Postsparkasse 0.375% 3/9/2027 <sup>*</sup>	359,185	0.03	CAD 2,130,000	Canadian Government Bond 3.5% 1/3/2028	1,566,139	0.14
EUR 600,000	Erste Bank 0.25% 26/6/2024	609,975	0.06	CAD 833,000	Canadian Government Bond 3.5% 1/12/2045	627,729	0.06
EUR 600,000	Erste Bank 1% 10/6/2030	572,478	0.05	CAD 510,000	Canadian Government Bond 4% 1/6/2041	407,146	0.04
EUR 100,000	Erste Bank 1.625% 8/9/2031	93,665	0.01	GBP 3,500,000	CPPIB Capital 1.125% 14/12/2029 <sup>*</sup>	3,413,918	0.32
EUR 300,000	Republic of Austria Government Bond 0% 20/10/2040	177,362	0.02	USD 190,000	Open Text 6.9% 1/12/2027	192,546	0.02
EUR 1,460,000	Republic of Austria Government Bond 0.5% 20/2/2029	1,328,910	0.12	CAD 4,000	Province of New Brunswick Canada 3.05% 14/8/2050	2,337	0.00
EUR 1,460,000	Republic of Austria Government Bond 0.75% 20/10/2026	1,427,722	0.13	CAD 3,345,000	Province of Ontario Canada 2.4% 2/6/2026	2,340,344	0.22
EUR 690,000	Republic of Austria Government Bond 1.5% 2/11/2086	408,855	0.04	CAD 900,000	Province of Quebec Canada 3.9% 22/11/2032	653,431	0.06
EUR 350,000	Republic of Austria Government Bond 1.85% 23/5/2049	279,911	0.02	CAD 308,000	Province of Saskatchewan Canada 2.95% 2/6/2058	173,218	0.02
EUR 990,000	Republic of Austria Government Bond 2.1% 20/9/2117	714,665	0.07	USD 1,590,000	Rogers Communications 3.8% 15/3/2032	1,381,851	0.13
USD 280,000	Suzano Austria 2.5% 15/9/2028	235,259	0.02	EUR 1,170,000	Toronto-Dominion Bank/The 0.375% 25/4/2024	1,197,311	0.11
USD 900,000	Suzano Austria 5% 15/1/2030	830,088	0.08	GBP 100,000	Toronto-Dominion Bank/The 2.875% 5/4/2027	110,896	0.01
		7,038,075	0.65	USD 510,000	Toronto-Dominion Bank/The 4.456% 8/6/2032	478,702	0.04
	<b>Belgium</b>					15,175,099	1.41
GBP 100,000	Anheuser-Busch InBev 4% 24/9/2025	119,505	0.01	<b>Cayman Islands</b>			
EUR 100,000	Elia Transmission Belgium 0.875% 28/4/2030	86,934	0.01	USD 350,000	ACAS CLO 2015-1 6.395% 18/10/2028	342,103	0.03
EUR 900,000	KBC 0.625% 7/12/2031	809,386	0.07	USD 2,500,000	AGL CLO 3 6.092% 15/1/2033	2,471,534	0.23
EUR 100,000	KBC 1.125% 25/1/2024	104,113	0.01	USD 500,000	AGL CLO 3 6.492% 15/1/2033	492,372	0.05
GBP 100,000	KBC 1.25% 21/9/2027	104,955	0.01	USD 1,413,000	AGL CLO 3 8.092% 15/1/2033	1,347,717	0.12
EUR 2,690,000	Kingdom of Belgium Government Bond 0.1% 22/6/2030	2,308,407	0.21				
EUR 2,660,000	Kingdom of Belgium Government Bond 0.8% 22/6/2025	2,683,140	0.25				
EUR 640,000	Kingdom of Belgium Government Bond 1.4% 22/6/2053	411,560	0.04				
EUR 326,000	Kingdom of Belgium Government Bond 2.15% 22/6/2066 <sup>*</sup>	247,506	0.02				

<sup>\*</sup>Investment in connected party fund, see further information in Note 10.  
All or a portion of this security represents a security on loan.

<sup>(3)</sup>Fund name changed during the period, see Note 1, for further details.  
The notes on pages 986 to 999 form an integral part of these financial statements.

# Sustainable World Bond Fund<sup>(3)</sup> continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 500,000	AGL Core CLO 2 6.198% 20/4/2032	496,436	0.05	USD 1,237,585	Madison Park Funding XLI 5.645% 22/4/2027	1,226,582	0.11
USD 585,000	AGL Core CLO 2 6.708% 20/4/2032	574,797	0.05	USD 747,067	Madison Park Funding XXVI 6.002% 29/7/2030	742,593	0.07
USD 500,000	AGL Core CLO 4 5.878% 20/4/2033	494,089	0.05	USD 1,000,000	Madison Park Funding XXVII 6.158% 20/4/2030	981,162	0.09
USD 650,000	ANCHORAGE CAPITAL CLO 1-R 5.805% 13/4/2031	643,198	0.06	USD 400,000	MAF Sukuk 4.5% 3/11/2025*	393,482	0.03
USD 400,000	Apidos CLO XX 6.342% 16/7/2031	392,940	0.04	USD 225,454	Modern Land China 9% 30/12/2026	19,104	0.00
USD 600,000	Apidos CLO XXX 5.935% 18/10/2031	596,170	0.05	USD 830,000	Neuberger Berman Loan Advisers CLO 29 6.498% 19/10/2031	819,194	0.08
USD 2,267,000	Apidos CLO XXXII 6.128% 20/1/2033	2,247,597	0.21	USD 1,050,000	Neuberger Berman Loan Advisers CLO 33 6.392% 16/10/2033	1,029,482	0.10
USD 250,000	Apidos CLO XXXII 7.208% 20/1/2033	247,178	0.02	USD 3,000,000	Neuberger Berman Loan Advisers CLO 35 6.138% 19/1/2033	2,993,347	0.28
USD 750,000	Apidos CLO XXXIX 5.953% 21/4/2035	739,657	0.07	USD 500,000	OCP CLO 2020-18 5.898% 20/7/2032	494,394	0.05
USD 2,750,000	Apidos CLO XXXVII 5.945% 22/10/2034	2,707,269	0.25	USD 750,000	Octagon Investment Partners 18-R 5.752% 16/4/2031	743,412	0.07
USD 3,670,000	Baidu 1.625% 23/2/2027*	3,175,009	0.29	USD 1,000,000	Octagon Investment Partners XVII 5.818% 25/1/2031	992,661	0.09
USD 1,000,000	Bain Capital Credit CLO 2018-1 5.775% 23/4/2031	991,365	0.09	USD 600,000	OZLM VI 6.542% 17/4/2031	580,727	0.05
USD 1,166,000	Bain Capital Credit CLO 2021-5 6.465% 23/10/2034	1,129,605	0.10	USD 750,000	Palmer Square CLO 2018-2 5.892% 16/7/2031	744,190	0.07
USD 500,000	Ballyrock CLO 2020-2 5.818% 20/10/2031	495,562	0.05	USD 320,000	Palmer Square CLO 2020-3 6.464% 15/11/2031	315,530	0.03
USD 500,000	CIFC Funding 2012-II-R 6.058% 20/1/2028	491,375	0.05	USD 800,000	Peace Park CLO 5.938% 20/10/2034	788,225	0.07
USD 710,000	CIFC Funding 2014-III 6.015% 22/10/2031	704,471	0.07	USD 250,000	Pikes Peak Clo 4 5.992% 15/7/2034	246,378	0.02
USD 1,134,334	CIFC Funding 2015-III 5.668% 19/4/2029	1,123,821	0.10	USD 200,000	Redsun Properties 9.7% 16/4/2023	33,987	0.01
USD 589,070	CIFC Funding 2017-II 5.758% 20/4/2030	584,210	0.05	USD 2,278,000	Regata XII Funding 5.892% 15/10/2032	2,249,559	0.21
USD 950,000	CIFC Funding 2017-IV 6.366% 24/10/2030	918,904	0.08	USD 300,000	Regatta IX Funding 7.242% 17/4/2030	293,480	0.03
USD 2,335,000	CIFC Funding 2018-II 5.848% 20/4/2031	2,316,598	0.21	USD 250,000	Regatta XVI Funding 8.692% 15/1/2033	241,494	0.02
USD 340,000	Country Garden 3.3% 12/1/2031*	181,416	0.02	USD 585,000	Regatta XXI Funding 6.508% 20/10/2034	580,679	0.05
USD 500,000	Deer Creek Clo 2017-1 6.458% 20/10/2030	494,675	0.05	USD 500,000	Rockford Tower CLO 2018-1 6.015% 20/5/2031	496,436	0.05
USD 1,000,000	Eaton Vance Clo 2015-1 6.058% 20/1/2030	972,375	0.09	USD 309,000	RR 3 5.882% 15/1/2030	307,047	0.03
USD 250,000	Eaton Vance Clo 2015-1 6.258% 20/1/2030	245,083	0.02	USD 1,500,000	RR 3 6.192% 15/1/2030	1,469,445	0.14
USD 200,000	Fantasia 0% 9/1/2023***	28,500	0.00	USD 685,000	RR 5 6.442% 15/10/2031	670,676	0.06
USD 200,000	Fantasia 11.875% 1/6/2023	28,500	0.00	USD 250,000	Symphony CLO XXIV 6.015% 23/1/2032	247,604	0.02
USD 1,250,000	Galaxy XXII CLO 5.992% 16/4/2034	1,234,062	0.11	USD 500,000	TIAA CLO IV 6.038% 20/1/2032	494,961	0.05
USD 600,000	Goldentree Loan Management US Clo 10 5.908% 20/7/2034	589,288	0.05	USD 500,000	TICP CLO IX 5.948% 20/1/2031	497,724	0.05
USD 320,000	Goldentree Loan Management US CLO 5 6.358% 20/10/2032	313,315	0.03	GBP 200,000	Trafford Centre Finance 4.832% 28/7/2035	186,941	0.02
USD 700,000	Goldentree Loan Management US CLO 1 5.938% 20/10/2034	687,876	0.06	USD 1,750,000	Trinitas CLO XIV 6.818% 25/1/2034	1,720,062	0.16
USD 1,000,000	KKR Clo 17 5.872% 15/4/2034	981,346	0.09	USD 2,000,000	Trinitas CLO XIV 7.818% 25/1/2034	1,939,902	0.18
USD 400,000	KSA Sukuk 3.628% 20/4/2027	383,000	0.04				
USD 1,000,000	Madison Park Funding XIII 6.298% 19/4/2030	994,524	0.09				

\*All or a portion of this security represents a security on loan.

\*\*\*This security is in default, see Note 2(b)

<sup>(3)</sup>Fund name changed during the period, see Note 1, for further details. The notes on pages 986 to 999 form an integral part of these financial statements.

# Sustainable World Bond Fund<sup>(3)</sup> continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 956,341	Voya CLO 2013-1 6.002% 15/10/2030	950,706	0.09	CNY 2,000,000	China Government Bond 3.74% 22/9/2035	311,794	0.03
USD 835,000	Voya CLO 2014-4 6.392% 14/7/2031	822,065	0.08	CNY 1,500,000	China Government Bond 3.81% 14/9/2050	235,061	0.02
USD 300,000	Voya CLO 2018-1 5.748% 19/4/2031	297,291	0.03	CNY 6,200,000	China Government Bond 3.86% 22/7/2049	979,145	0.09
USD 1,000,000	Voya CLO 2018-2 6.042% 15/7/2031	968,096	0.09	CNY 8,800,000	China Government Bond 3.97% 23/7/2048	1,410,053	0.13
USD 500,000	York CLO 1 7.825% 22/10/2029	488,649	0.04	CNY 3,000,000	China Government Bond 4% 24/6/2069	499,068	0.05
		60,925,204	5.64	CNY 4,800,000	China Government Bond 4.03% 21/6/2040	778,703	0.07
	<b>Chile</b>			CNY 2,300,000	China Government Bond 4.05% 24/7/2047	373,153	0.03
USD 200,000	Chile Government International Bond 2.45% 31/1/2031	166,931	0.02	CNY 6,000,000	China Government Bond 4.08% 22/10/2048	977,777	0.09
USD 200,000	Chile Government International Bond 3.125% 21/1/2026	190,917	0.02	CNY 3,000,000	China Government Bond 4.5% 23/6/2041	514,824	0.05
USD 676,000	Chile Government International Bond 3.5% 25/1/2050	488,489	0.04			94,612,042	8.77
USD 200,000	Nacional del Cobre de Chile 4.25% 17/7/2042	165,133	0.02		<b>Colombia</b>		
		1,011,470	0.10	USD 800,000	Colombia Government International Bond 3.875% 25/4/2027	710,938	0.07
	<b>China</b>			USD 200,000	Colombia Government International Bond 5% 15/6/2045	131,002	0.01
CNY 88,200,000	China Government Bond 1.99% 9/4/2025	12,580,372	1.17	USD 100,000	Ecopetrol 5.375% 26/6/2026	95,200	0.01
CNY 25,000,000	China Government Bond 2.62% 25/9/2029	3,551,168	0.33	USD 100,000	Ecopetrol 5.875% 28/5/2045	66,625	0.00
CNY 78,000,000	China Government Bond 2.68% 21/5/2030	11,100,903	1.03			1,003,765	0.09
CNY 10,000,000	China Government Bond 2.7% 3/11/2026	1,442,826	0.13		<b>Czech Republic</b>		
CNY 27,700,000	China Government Bond 2.8% 24/3/2029	3,985,707	0.37	CZK 20,500,000	Czech Republic Government Bond 2.75% 23/7/2029	814,667	0.08
CNY 26,000,000	China Government Bond 2.85% 4/6/2027	3,766,199	0.35	CZK 50,950,000	Czech Republic Government Bond 5% 30/9/2030	2,303,783	0.21
CNY 53,500,000	China Government Bond 2.94% 17/10/2024	7,790,154	0.72			3,118,450	0.29
CNY 106,000,000	China Government Bond 3.01% 13/5/2028	15,485,285	1.44		<b>Denmark</b>		
CNY 27,000,000	China Government Bond 3.02% 27/5/2031	3,940,429	0.37	EUR 500,000	Danske Bank 1.375% 17/2/2027	483,743	0.04
CNY 40,000,000	China Government Bond 3.03% 11/3/2026	5,843,515	0.54	EUR 600,000	Danske Bank 4.125% 10/1/2031	631,203	0.06
CNY 56,300,000	China Government Bond 3.13% 21/11/2029	8,291,395	0.77	DKK 4,800,000	Denmark Government Bond 0.5% 15/11/2027	612,649	0.06
CNY 6,700,000	China Government Bond 3.19% 11/4/2024	976,314	0.09	DKK 4,300,000	Denmark Government Bond 4.5% 15/11/2039	741,949	0.07
CNY 9,400,000	China Government Bond 3.22% 6/12/2025	1,382,806	0.13			2,469,544	0.23
CNY 16,400,000	China Government Bond 3.25% 6/6/2026	2,415,055	0.22		<b>Finland</b>		
CNY 4,500,000	China Government Bond 3.29% 23/5/2029	671,512	0.06	EUR 100,000	Ahlstrom-Munksjo 3 Oy 3.625% 4/2/2028	90,625	0.01
CNY 28,350,000	China Government Bond 3.39% 16/3/2050	4,134,576	0.38	EUR 630,000	Finland Government Bond 0.125% 15/9/2031	519,263	0.05
CNY 1,900,000	China Government Bond 3.4% 15/7/2072	277,755	0.03	EUR 1,670,000	Finland Government Bond 0.5% 15/4/2026*	1,642,787	0.15
CNY 2,800,000	China Government Bond 3.72% 12/4/2051	432,600	0.04	EUR 80,000	Finland Government Bond 1.375% 15/4/2047	59,431	0.01
CNY 2,950,000	China Government Bond 3.73% 25/5/2070	463,893	0.04	EUR 170,000	Finland Government Bond 2.625% 4/7/2042	163,442	0.01
				EUR 610,000	OP Corporate Bank 0.6% 18/1/2027	565,170	0.05
						3,040,718	0.28
					<b>France</b>		
				EUR 200,000	Air France-KLM 7.25% 31/5/2026	215,633	0.02

\* All or a portion of this security represents a security on loan.

<sup>(3)</sup>Fund name changed during the period, see Note 1, for further details. The notes on pages 986 to 999 form an integral part of these financial statements.



# Sustainable World Bond Fund<sup>(3)</sup> continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
GBP 400,000	Banque Federative du Credit Mutuel 1.25% 5/12/2025	438,526	0.04	EUR 2,000,000	French Republic Government Bond OAT 1.5% 25/5/2050	1,410,260	0.13
EUR 900,000	Banque Federative du Credit Mutuel 3.75% 1/2/2033	920,999	0.08	EUR 240,000	French Republic Government Bond OAT 2% 25/5/2048	193,981	0.02
EUR 400,000	BNP Paribas 0.5% 19/2/2028	362,553	0.03	EUR 10,000	French Republic Government Bond OAT 3.25% 25/5/2045	10,275	0.00
EUR 200,000	BNP Paribas 1.125% 15/1/2032	179,928	0.02	EUR 519,000	French Republic Government Bond OAT 4% 25/4/2060	612,413	0.06
GBP 100,000	BNP Paribas 1.875% 14/12/2027	103,184	0.01	EUR 100,000	iliad 5.625% 15/2/2030	102,898	0.01
EUR 1,100,000	BNP Paribas 2.375% 20/11/2030	1,085,911	0.10	EUR 300,000	Loxam 3.75% 15/7/2026	294,164	0.03
USD 482,000	BNP Paribas 3.132% 20/1/2033	388,356	0.03	EUR 100,000	Orange 2.375% 15/4/2171	100,589	0.01
GBP 100,000	BNP Paribas 3.375% 23/1/2026	114,981	0.01	EUR 200,000	Picard Groupe 3.875% 1/7/2026	191,973	0.02
EUR 300,000	BPCE 0.625% 28/4/2025	296,946	0.03	EUR 200,000	PSA Banque France 0% 22/1/2025	197,222	0.02
EUR 600,000	BPCE 2.25% 2/3/2032	563,650	0.05	EUR 200,000	RCI Banque 2.625% 18/2/2030	196,254	0.02
EUR 400,000	BPCE SFH 0.75% 2/9/2025	395,483	0.04	EUR 200,000	Societe Du Grand Paris EPIC 1.125% 25/5/2034*	1,227,454	0.11
EUR 650,000	Caisse de Refinancement de l'Habitat 3.6% 8/3/2024	691,324	0.06	EUR 1,500,000	Societe Generale 1% 24/11/2030	94,446	0.01
EUR 300,000	Caisse Francaise de Financement Local 1% 25/4/2028	281,144	0.03	GBP 100,000	Societe Generale 1.875% 3/10/2024	115,080	0.01
EUR 400,000	Caisse Francaise de Financement Local 1.125% 19/1/2033	338,484	0.03	EUR 1,400,000	Societe Generale 2.125% 27/9/2028	1,315,462	0.12
EUR 500,000	Cie de Financement Foncier 0.325% 12/9/2023*	523,622	0.05	EUR 700,000	Societe Generale 4.25% 6/12/2030	719,091	0.07
EUR 400,000	Cie de Financement Foncier 0.875% 11/9/2028	369,169	0.03	EUR 200,000	Suez 1.625% 12/9/2171	186,255	0.01
EUR 200,000	Cie de Financement Foncier 1.25% 15/11/2032	173,673	0.02	EUR 181,000	TotalEnergies 1.75% 4/4/2171	184,842	0.02
EUR 300,000	Credit Agricole Assurances 2.625% 29/1/2048	281,008	0.03	EUR 895,000	TotalEnergies 2% 17/4/2171	823,799	0.07
EUR 400,000	Credit Agricole Home Loan SFH 0.375% 30/9/2024	404,133	0.04	EUR 111,000	TotalEnergies 2% 4/9/2171	90,848	0.01
EUR 500,000	Credit Agricole Home Loan SFH 0.875% 11/8/2028*	462,494	0.04	GBP 100,000	TotalEnergies Capital International 1.66% 22/7/2026	109,972	0.01
EUR 600,000	Credit Mutuel Home Loan SFH 4.125% 19/1/2024	641,334	0.06	EUR 100,000	Veolia Environnement 0.8% 15/1/2032	82,011	0.01
EUR 400,000	Electricite de France 4.25% 25/1/2032	413,938	0.04			31,384,877	2.91
EUR 300,000	Electricite de France 4.625% 25/1/2043	299,122	0.03		<b>Germany</b>		
GBP 200,000	Electricite de France 6% 29/7/2171	224,147	0.02	EUR 100,000	Bayer 4.5% 25/3/2082	99,286	0.01
EUR 100,000	Engie 2.125% 30/3/2032	90,539	0.01	EUR 25,252,000	Bundesobligation 0% 10/10/2025	24,914,097	2.31
EUR 200,000	Faurecia 3.125% 15/6/2026	197,264	0.02	EUR 70,280,000	Bundesobligation 1.3% 15/10/2027*	70,180,085	6.51
EUR 100,000	Faurecia 3.75% 15/6/2028	93,380	0.01	EUR 34,456,000	Bundesrepublik Deutschland Bundesanleihe 0% 15/8/2031*	29,400,875	2.73
EUR 13,789	FCT E-Carat 10 3.906% 20/12/2028	14,644	0.00	EUR 1,150,000	Bundesrepublik Deutschland Bundesanleihe 0% 15/8/2052	579,372	0.05
EUR 12,304	FCT Noria 2018-1 3.514% 25/6/2038	12,986	0.00	EUR 200,000	Commerzbank 0.75% 24/3/2026	196,307	0.02
EUR 12,304	FCT Noria 2018-1 4.664% 25/6/2038	12,843	0.00	EUR 500,000	Commerzbank 0.875% 18/4/2028	468,280	0.04
EUR 2,025,000	French Republic Government Bond OAT 0% 25/3/2025	2,016,546	0.19	EUR 1,300,000	Commerzbank 1.375% 29/12/2031	1,154,306	0.11
EUR 2,449,000	French Republic Government Bond OAT 0.5% 25/5/2040	1,617,453	0.15	EUR 200,000	Commerzbank 6.125% 9/4/2171	201,200	0.02
EUR 2,720,000	French Republic Government Bond OAT 0.5% 25/6/2044	1,627,374	0.15	EUR 210,000	Covestro 0.875% 3/2/2026	205,216	0.02
EUR 630,000	French Republic Government Bond OAT 0.5% 25/5/2072*	236,725	0.02	EUR 510,000	Deutsche Bank 0.25% 15/5/2023	539,799	0.05
EUR 7,410,000	French Republic Government Bond OAT 0.75% 25/2/2028*	7,036,092	0.65	EUR 4,300,000	Deutsche Bank 0.75% 17/2/2027	4,041,628	0.37
				EUR 400,000	Deutsche Bank 1.125% 17/3/2025	402,167	0.04
				EUR 900,000	Deutsche Bank 1.875% 23/2/2028	845,326	0.07
				GBP 100,000	Deutsche Bank 2.625% 16/12/2024	114,292	0.01
				EUR 500,000	Deutsche Bank 3.25% 24/5/2028	493,759	0.04
				GBP 100,000	Deutsche Bank 4% 24/6/2026	115,401	0.01
				EUR 100,000	Deutsche Bank 4% 24/6/2032	95,888	0.01

\* All or a portion of this security represents a security on loan.

<sup>(3)</sup>Fund name changed during the period, see Note 1, for further details. The notes on pages 986 to 999 form an integral part of these financial statements.

# Sustainable World Bond Fund<sup>(3)</sup> continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
EUR 1,100,000	Deutsche Bank 5.375% 11/1/2029*	1,167,688	0.11	IDR 13,716,000,000	Indonesia Treasury Bond 7.125% 15/6/2038	900,206	0.08
EUR 300,000	Deutsche Pfandbriefbank 0.625% 30/8/2027	281,151	0.03	IDR 19,728,000,000	Indonesia Treasury Bond 7.5% 15/5/2038	1,347,952	0.12
EUR 400,000	DZ HYP 0.25% 30/6/2023	421,814	0.04	IDR 17,000,000,000	Indonesia Treasury Bond 8.125% 15/5/2024	1,139,513	0.11
EUR 250,000	DZ HYP 0.875% 22/3/2028	234,548	0.02	IDR 25,876,000,000	Indonesia Treasury Bond 8.25% 15/5/2029	1,838,197	0.17
EUR 170,000	E.ON 0.875% 18/10/2034*	127,945	0.01	IDR 12,598,000,000	Indonesia Treasury Bond 8.25% 15/5/2036	911,883	0.08
EUR 200,000	FCT Autonoria DE 2023 0% 26/1/2043	213,007	0.02	USD 350,000	Pertamina Persero 4.175% 21/1/2050	270,693	0.02
EUR 770,000	Fraport Frankfurt Airport Services Worldwide 1.875% 31/3/2028	716,340	0.07	USD 200,000	Pertamina Persero 5.625% 20/5/2043	186,355	0.02
EUR 700,000	Fresenius 5% 28/11/2029	743,350	0.07	USD 500,000	Perusahaan Penerbit SBSN Indonesia III 4.55% 29/3/2026*	496,875	0.05
EUR 200,000	Gruenthal 3.625% 15/11/2026	194,690	0.01	USD 880,000	Perusahaan Penerbit SBSN Indonesia III 4.7% 6/6/2032*	866,800	0.08
EUR 2,500,000	Kreditanstalt fuer Wiederaufbau 0% 15/9/2028	2,227,340	0.21			11,726,161	1.09
EUR 2,514,000	Kreditanstalt fuer Wiederaufbau 0.875% 4/7/2039	1,845,710	0.17		<b>International</b>		
EUR 400,000	Landesbank Baden-Wuerttemberg 0.25% 10/1/2025	399,574	0.04	EUR 660,000	Asian Development Bank 1.95% 22/7/2032	623,930	0.06
EUR 300,000	Merck 1.625% 25/6/2079	302,775	0.03	EUR 550,000	European Investment Bank 0.25% 15/6/2040	343,297	0.03
EUR 100,000	ProGroup 3% 31/3/2026	97,210	0.01	EUR 2,622,000	European Investment Bank 2.75% 28/7/2028	2,725,082	0.25
EUR 100,000	Renk 5.75% 15/7/2025	104,849	0.01	EUR 2,500,000	European Union 0.4% 4/2/2037	1,763,383	0.17
EUR 124,000	Techem Verwaltungsgesellschaft 674 2% 15/7/2025	121,963	0.01	EUR 1,370,000	European Union 1% 6/7/2032	1,188,006	0.11
EUR 800,000	Vantage Towers 0.75% 31/3/2030	784,088	0.07	EUR 780,800	European Union 3% 4/3/2053	745,880	0.07
EUR 200,000	Vonovia 0.375% 16/6/2027	178,469	0.02	EUR 975,000	European Union 3.375% 4/11/2042	1,005,560	0.09
EUR 100,000	ZF Finance 5.75% 3/8/2026	107,134	0.01	USD 2,920,000	International Bank for Reconstruction & Development 0.75% 26/8/2030	2,267,063	0.21
		144,316,929	13.38			10,662,201	0.99
	<b>Greece</b>				<b>Ireland</b>		
EUR 354,000	Hellenic Republic Government Bond 0% 12/2/2026	337,319	0.03	EUR 200,000	AIB 5.25% 9/4/2171	197,690	0.02
EUR 60,000	Hellenic Republic Government Bond 1.75% 18/6/2032	51,150	0.00	EUR 500,000	Ares European CLO VII 3.788% 15/10/2030	513,656	0.05
EUR 161,000	Hellenic Republic Government Bond 4.25% 15/6/2033	169,373	0.02	EUR 255,000	Avoca CLO XXII 3.588% 15/4/2035	255,044	0.02
		557,842	0.05	EUR 318,000	CVC Cordatus Loan Fund IV 3.967% 22/2/2034	319,113	0.03
	<b>Hong Kong</b>			EUR 250,000	CVC Cordatus Loan Fund V 3.893% 21/7/2030	258,305	0.02
USD 200,000	Yango Justice International 10.25% 15/9/2022***	6,145	0.00	EUR 530,000	Fresenius Finance Ireland 0.875% 1/10/2031	405,509	0.04
	<b>Hungary</b>			EUR 150,000	Henley CLO IV 3.799% 25/4/2034	151,051	0.02
HUF 168,640,000	Hungary Government Bond 3% 21/8/2030	335,006	0.03	EUR 172,000	Invesco Euro Clo III 4.038% 15/7/2032	173,818	0.02
	<b>India</b>			EUR 250,000	Invesco Euro CLO IV 3.988% 15/4/2033	253,441	0.02
USD 200,000	REC 3.875% 7/7/2027	183,652	0.02	EUR 500,000	Invesco Euro CLO V 6.088% 15/1/2034	491,816	0.05
	<b>Indonesia</b>			EUR 990,000	Ireland Government Bond 1.7% 15/5/2037	854,354	0.08
USD 800,000	Indonesia Government International Bond 4.35% 8/1/2027*	781,500	0.07	EUR 551,000	Ireland Government Bond 3% 18/10/2043	551,697	0.05
USD 400,000	Indonesia Government International Bond 5.125% 15/1/2045	390,500	0.04				
IDR 7,535,000,000	Indonesia Treasury Bond 6.125% 15/5/2028	485,689	0.05				
IDR 17,001,000,000	Indonesia Treasury Bond 6.375% 15/4/2032	1,083,276	0.10				
IDR 15,522,000,000	Indonesia Treasury Bond 7% 15/2/2033	1,026,722	0.10				

\*All or a portion of this security represents a security on loan.

\*\*\*This security is in default, see Note 2(b)

<sup>(3)</sup>Fund name changed during the period, see Note 1, for further details. The notes on pages 986 to 999 form an integral part of these financial statements.

# Sustainable World Bond Fund<sup>(3)</sup> continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
EUR 151,968	Last Mile PE 2021 3.882% 17/8/2031	152,728	0.01	EUR 2,300,000	Italy Buoni Poliennali Del Tesoro 2.65% 1/12/2027	2,317,546	0.21
EUR 136,971	Last Mile PE 2021 4.282% 17/8/2031	135,435	0.01	EUR 5,000	Italy Buoni Poliennali Del Tesoro 2.7% 1/3/2047	3,888	0.00
EUR 200,000	LT Autorahoitus III 5.156% 17/12/2032	217,973	0.02	EUR 1,970,000	Italy Buoni Poliennali Del Tesoro 2.95% 1/9/2038	1,719,672	0.16
EUR 250,000	Northwoods Capital 19 Euro 4.398% 25/11/2033	254,545	0.02	EUR 5,000	Italy Buoni Poliennali Del Tesoro 3.45% 1/3/2048	4,422	0.00
EUR 269,055	Pearl Finance 2020 4.582% 17/11/2032	275,631	0.03	EUR 270,000	Italy Buoni Poliennali Del Tesoro 3.85% 1/9/2049	251,946	0.02
EUR 212,412	Pearl Finance 2020 5.182% 17/11/2032	218,262	0.02	EUR 240,000	Koromo Italy 0% 26/2/2035	255,608	0.02
EUR 97,000	River Green Finance 2020 3.443% 22/1/2032	98,108	0.01	EUR 100,000	Telecom Italia 1.625% 18/1/2029	80,807	0.01
EUR 527,000	Rockford Tower Europe CLO 2019-1 3.942% 20/1/2033	540,711	0.05	EUR 200,000	Telecom Italia 2.75% 15/4/2025	202,602	0.02
EUR 999,000	RRE 5 Loan Management 4.038% 15/1/2037	1,004,632	0.09	EUR 150,000	UniCredit 4.45% 16/2/2029	153,408	0.01
EUR 250,000	Sound Point Euro CLO III Funding 4.588% 15/4/2033	248,585	0.02	USD 200,000	UniCredit 7.296% 2/4/2034	189,746	0.02
GBP 556,250	Taurus 2019-2 UK 5.865% 17/11/2029	665,159	0.06			21,521,606	1.99
GBP 408,868	Taurus 2019-2 UK 6.165% 17/11/2029	485,324	0.05	<b>Japan</b>			
GBP 110,191	Taurus 2021-1 UK 5.245% 17/5/2031	127,276	0.01	EUR 350,000	Asahi 0.01% 19/4/2024	355,895	0.03
GBP 99,271	Taurus 2021-1 UK 5.595% 17/5/2031	112,644	0.01	EUR 330,000	Asahi 0.155% 23/10/2024	329,379	0.03
GBP 145,928	Taurus 2021-1 UK 6.545% 17/5/2031	165,013	0.02	EUR 400,000	East Japan Railway 2.614% 8/9/2025	412,592	0.04
EUR 158,000	Voya Euro CLO III 3.938% 15/4/2033	160,968	0.02	JPY 100,000,000	Japan Expressway and Debt Repayment Agency 0.306% 31/3/2050	549,456	0.05
EUR 1,186,000	Voya Euro CLO IV 4.038% 15/10/2034	1,202,723	0.11	JPY 1,180,500,000	Japan Government Five Year Bond 0.005% 20/6/2026	8,635,264	0.80
		10,491,211	0.98	JPY 607,200,000	Japan Government Forty Year Bond 0.5% 20/3/2059	3,324,863	0.31
<b>Italy</b>				JPY 57,900,000	Japan Government Forty Year Bond 0.7% 20/3/2061	338,941	0.03
EUR 600,000	ASTM 1.5% 25/1/2030	503,501	0.05	JPY 560,000,000	Japan Government Forty Year Bond 0.8% 20/3/2058	3,426,233	0.32
EUR 149,000	Azzurra Aeroporti 2.125% 30/5/2024	153,638	0.01	JPY 121,200,000	Japan Government Forty Year Bond 0.9% 20/3/2057	768,532	0.07
EUR 100,000	Azzurra Aeroporti 2.625% 30/5/2027	93,066	0.01	JPY 382,100,000	Japan Government Forty Year Bond 1% 20/3/2062	2,441,381	0.23
EUR 100,000	Castor 7.296% 15/2/2029	104,011	0.01	JPY 430,400,000	Japan Government Ten Year Bond 0.2% 20/9/2032	3,159,307	0.29
EUR 100,000	doValue 3.375% 31/7/2026	97,283	0.01	JPY 125,600,000	Japan Government Thirty Year Bond 0.6% 20/9/2050	755,338	0.07
EUR 560,000	Eni 2.75% 11/5/2171	468,051	0.04	JPY 73,800,000	Japan Government Thirty Year Bond 0.7% 20/6/2048	467,765	0.04
EUR 360,000	Intesa Sanpaolo 0.75% 4/12/2024	362,284	0.03	JPY 110,150,000	Japan Government Thirty Year Bond 0.7% 20/12/2048	694,141	0.07
EUR 390,000	Intesa Sanpaolo 1.35% 24/2/2031	307,776	0.03	JPY 753,500,000	Japan Government Thirty Year Bond 0.7% 20/9/2051	4,646,942	0.43
EUR 7,510,000	Italy Buoni Poliennali Del Tesoro 0% 1/8/2026	7,024,705	0.65	JPY 99,050,000	Japan Government Thirty Year Bond 0.8% 20/3/2048	644,789	0.06
EUR 850,000	Italy Buoni Poliennali Del Tesoro 1.1% 1/4/2027	810,814	0.08	JPY 230,200,000	Japan Government Thirty Year Bond 1.3% 20/6/2052	1,654,047	0.15
EUR 2,256,000	Italy Buoni Poliennali Del Tesoro 1.45% 1/3/2036	1,681,218	0.16	JPY 151,850,000	Japan Government Twenty Year Bond 0.3% 20/9/2039	983,562	0.09
EUR 1,886,000	Italy Buoni Poliennali Del Tesoro 1.5% 30/4/2045	1,158,851	0.11	JPY 603,650,000	Japan Government Twenty Year Bond 0.4% 20/6/2040	3,932,321	0.37
EUR 1,206,000	Italy Buoni Poliennali Del Tesoro 2.45% 1/9/2050*	865,558	0.08	JPY 278,000,000	Japan Government Twenty Year Bond 0.5% 20/3/2038	1,907,849	0.18
EUR 3,000,000	Italy Buoni Poliennali Del Tesoro 2.5% 1/12/2032*	2,711,205	0.25	JPY 366,200,000	Japan Government Twenty Year Bond 0.5% 20/12/2038	2,482,353	0.23

\*All or a portion of this security represents a security on loan.

<sup>(3)</sup>Fund name changed during the period, see Note 1, for further details. The notes on pages 986 to 999 form an integral part of these financial statements.

# Sustainable World Bond Fund<sup>(3)</sup> continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
JPY 122,000,000	Japan Government Twenty Year Bond 0.6% 20/6/2037	858,551	0.08	EUR 560,000	Highland 0.318% 15/12/2026	513,576	0.05
JPY 3,500,000	Japan Government Twenty Year Bond 0.6% 20/12/2037	24,475	0.00	EUR 800,000	Holcim Finance Luxembourg 0.125% 19/7/2027*	726,719	0.07
JPY 33,200,000	Japan Government Twenty Year Bond 0.7% 20/3/2037	237,552	0.02	EUR 110,000	Medtronic Global 0.25% 2/7/2025	107,945	0.01
JPY 14,100,000	Japanese Government CPI Linked Bond 0.1% 10/9/2023	114,775	0.01	EUR 1,100,000	Medtronic Global 0.375% 7/3/2023	1,169,625	0.11
EUR 818,000	Nissan Motor 3.201% 17/9/2028	775,225	0.07	EUR 460,000	Medtronic Global 1.125% 7/3/2027	440,241	0.04
EUR 200,000	SoftBank 2.125% 6/7/2024	200,535	0.02	EUR 125,000	Prologis International Funding II 1.625% 17/6/2032	101,145	0.01
EUR 100,000	SoftBank 3.125% 19/9/2025	97,634	0.01	EUR 630,000	SES 2% 2/7/2028	581,821	0.05
USD 1,207,000	Takeda Pharmaceutical 5% 26/11/2028	1,189,627	0.11	EUR 100,000	Stena International 7.25% 15/2/2028	107,405	0.01
		45,409,324	4.21	EUR 800,000	Traton Finance Luxembourg 0% 14/6/2024*	806,348	0.07
	<b>Jersey</b>			EUR 600,000	Traton Finance Luxembourg 0.125% 10/11/2024	596,039	0.06
USD 500,000	AGL CLO 20 7.589% 20/7/2035	497,532	0.05			9,342,089	0.87
EUR 100,000	Avis Budget Finance 4.5% 15/5/2025	104,712	0.01		<b>Malaysia</b>		
GBP 110,000	Galaxy Bidco 6.5% 31/7/2026	122,513	0.01	MYR 44,200	Malaysia Government Bond 4.893% 8/6/2038	1,067,207	0.10
GBP 134,000	Heathrow Funding 2.625% 16/3/2028	135,281	0.01	MYR 56,000	Malaysia Government Investment Issue 4.07% 30/9/2026	1,270,380	0.12
GBP 10,000	HSBC Bank Capital Funding Sterling 1 5.844% 10/5/2031	12,412	0.00	MYR 52,000	Malaysia Government Investment Issue 4.245% 30/9/2030	1,188,329	0.11
		872,450	0.08	USD 500,000	Malaysia Sukuk Global 3.179% 27/4/2026	477,435	0.04
	<b>Kazakhstan</b>					4,003,351	0.37
USD 200,000	Kazakhstan Government International Bond 4.875% 14/10/2044	181,141	0.02		<b>Mexico</b>		
USD 200,000	Kazakhstan Government International Bond 5.125% 21/7/2025	207,119	0.02	USD 200,000	America Movil 4.375% 16/7/2042	173,548	0.02
USD 200,000	KazMunayGas National 4.75% 19/4/2027	183,550	0.02	USD 730,000	America Movil 4.7% 21/7/2032	698,062	0.06
		571,810	0.06	USD 950,000	GCC 3.614% 20/4/2032	799,273	0.07
	<b>Luxembourg</b>			USD 200,000	Grupo Televisa SAB 5.25% 24/5/2049	180,719	0.02
EUR 100,000	Allied Universal Holdco /Allied Universal Finance /Atlas Luxco 4 3.625% 1/6/2028	86,642	0.01	MXN 1,030,064	Mexican Bonos 7.75% 29/5/2031	5,126,589	0.48
EUR 300,000	Altice Financing 2.25% 15/1/2025	298,283	0.03	MXN 180,000	Mexican Bonos 7.75% 23/11/2034	878,514	0.08
EUR 740,000	Becton Dickinson Euro Finance 0.632% 4/6/2023	781,974	0.07	MXN 340,000	Mexican Bonos 8% 7/12/2023	1,802,804	0.17
EUR 170,000	Becton Dickinson Euro Finance 1.213% 12/2/2036	124,937	0.01	MXN 289,420	Mexican Bonos 8.5% 31/5/2029	1,510,256	0.14
EUR 147,000	BL Consumer Credit 2021 4.053% 25/9/2038	151,632	0.01	USD 280,000	Mexico Government International Bond 4.28% 14/8/2041	223,376	0.02
EUR 191,000	BL Consumer Credit 2021 5.253% 25/9/2038	193,955	0.02	USD 600,000	Mexico Government International Bond 4.6% 23/1/2046	480,945	0.04
EUR 100,000	Cullinan Holdco 7.078% 15/10/2026	102,497	0.01			11,874,086	1.10
EUR 2,390,000	European Financial Stability Facility 1.75% 17/7/2053*	1,715,844	0.16		<b>Netherlands</b>		
EUR 640,000	European Financial Stability Facility 2.375% 21/6/2032	628,411	0.06	EUR 200,000	Abertis Infraestructuras Finance 3.248% 24/2/2172	191,520	0.02
EUR 51,145	Germany Compartment Consumer 2020-1 4.125% 14/11/2034	53,640	0.01	EUR 235,000	ABN AMRO Bank 0.5% 17/7/2023	247,626	0.02
EUR 51,145	Germany Compartment Consumer 2020-1 4.875% 14/11/2034	53,410	0.00	EUR 300,000	ABN AMRO Bank 0.875% 14/1/2026	295,596	0.03
				EUR 200,000	ABN AMRO Bank 1.45% 12/4/2038	162,964	0.02
				EUR 450,000	ABN AMRO Bank 2.5% 5/9/2023	476,927	0.04
				EUR 400,000	Allianz Finance II 0.25% 6/6/2023	422,578	0.04
				USD 200,000	Braskem Netherlands Finance 4.5% 10/1/2028	180,380	0.02
				EUR 200,000	Cooperatieve Rabobank 1.5% 26/4/2038*	162,475	0.01

\*All or a portion of this security represents a security on loan.

<sup>(3)</sup>Fund name changed during the period, see Note 1, for further details. The notes on pages 986 to 999 form an integral part of these financial statements.

# Sustainable World Bond Fund<sup>(3)</sup> continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
GBP 100,000	Cooperatieve Rabobank UA 1.875% 12/7/2028	104,819	0.01	EUR 112,937	Summer BidCo 9% 15/11/2025	93,617	0.01
EUR 400,000	Digital Dutch Finco 0.625% 15/7/2025	384,642	0.04	EUR 1,500,000	Telefonica Europe 4.375% 14/3/2171	1,555,030	0.14
EUR 144,000	Domi 2023-1 0% 15/2/2055	152,952	0.01	EUR 200,000	Telefonica Europe 6.135% 2/3/2030	204,564	0.02
EUR 125,000	Dutch Property Finance 2020-2 3.818% 28/1/2058	130,798	0.01	EUR 200,000	Teva Pharmaceutical Finance Netherlands II 1.875% 31/3/2027	177,809	0.02
EUR 178,000	Dutch Property Finance 2021-1 3.568% 28/7/2058	185,476	0.02	EUR 800,000	Universal Music 3% 30/6/2027	815,422	0.07
EUR 2,191,000	EnBW International Finance 4.049% 22/11/2029	2,336,777	0.21	EUR 570,000	Viterra Finance 0.375% 24/9/2025	540,870	0.05
EUR 300,000	Enel Finance International 0% 17/6/2024	303,521	0.03	EUR 800,000	Viterra Finance 1% 24/9/2028*	685,562	0.06
EUR 810,000	Heimstaden Bostad Treasury 0.25% 13/10/2024	780,731	0.07	EUR 400,000	Wintershall Dea Finance 0.84% 25/9/2025	391,082	0.04
EUR 500,000	ING Bank 0.875% 11/4/2028	468,309	0.04	EUR 3,200,000	Wintershall Dea Finance 1.332% 25/9/2028	2,830,814	0.26
EUR 100,000	ING Groep 0.1% 3/9/2025	99,693	0.01	EUR 380,000	Wolters Kluwer 3% 23/9/2026	393,897	0.04
EUR 400,000	ING Groep 1.25% 16/2/2027	387,189	0.04	EUR 200,000	ZF Europe Finance 2% 23/2/2026	194,153	0.02
GBP 100,000	ING Groep 3% 18/2/2026	113,780	0.01			28,247,699	2.61
EUR 100,000	IPD 3 5.5% 1/12/2025	103,628	0.01		<b>New Zealand</b>		
EUR 400,000	JDE Peet's 0% 16/1/2026	376,426	0.04	EUR 599,000	Chorus 3.625% 7/9/2029	615,340	0.06
EUR 540,000	JDE Peet's 0.625% 9/2/2028	479,699	0.04	NZD 1,000,000	New Zealand Government Bond 4.25% 15/5/2034	599,519	0.06
EUR 100,000	Koninklijke KPN 2% 8/2/2172	100,313	0.01	NZD 555,000	New Zealand Government Bond 4.5% 15/4/2027	341,427	0.03
EUR 400,000	Louis Dreyfus Finance 2.375% 27/11/2025	402,234	0.04			1,556,286	0.15
EUR 160,000	Mondelez International Netherlands 1.25% 9/9/2041	107,251	0.01		<b>Norway</b>		
EUR 100,000	Naturgy Finance 3.375% 24/4/2171	103,046	0.01	EUR 290,000	Aker BP 1.125% 12/5/2029	252,059	0.02
EUR 1,110,000	Netherlands Government Bond 0% 15/7/2030	955,019	0.09	NOK 6,650,000	Norway Government Bond 1.75% 17/2/2027	602,213	0.06
EUR 1,620,000	Netherlands Government Bond 0.25% 15/7/2029*	1,456,989	0.13			854,272	0.08
EUR 693,000	Netherlands Government Bond 2.75% 15/1/2047	715,903	0.07		<b>Panama</b>		
EUR 1,040,000	Netherlands Government Bond 4% 15/1/2037	1,222,662	0.11	EUR 100,000	Carnival 7.625% 1/3/2026	94,705	0.01
USD 210,000	NXP / NXP Funding / NXP USA 3.25% 30/11/2051	132,287	0.01	USD 400,000	Panama Government International Bond 3.875% 17/3/2028	375,129	0.04
USD 1,993,000	NXP / NXP Funding / NXP USA 3.4% 1/5/2030	1,719,396	0.16	USD 200,000	Panama Government International Bond 4.5% 15/5/2047	154,345	0.01
USD 1,738,000	NXP / NXP Funding / NXP USA 4.3% 18/6/2029	1,602,180	0.15			624,179	0.06
USD 2,178,000	NXP / NXP Funding / NXP USA 5% 15/1/2033*	2,040,116	0.19		<b>Peru</b>		
USD 460,000	Prosus 4.987% 19/1/2052*	332,350	0.03	USD 460,000	Peruvian Government International Bond 2.783% 23/1/2031	379,240	0.03
EUR 200,000	Q-Park I 4.716% 1/3/2026*	206,114	0.02	USD 600,000	Peruvian Government International Bond 2.844% 20/6/2030*	507,170	0.05
EUR 120,000	RELX Finance 0.5% 10/3/2028*	108,816	0.01			886,410	0.08
USD 446,000	Shell International Finance 2.75% 6/4/2030	390,260	0.03		<b>Philippines</b>		
EUR 100,000	Siemens Financieringsmaatschappij 0% 20/2/2026	95,679	0.01	USD 500,000	Philippine Government International Bond 3.7% 1/3/2041	404,375	0.04
EUR 100,000	Siemens Financieringsmaatschappij 0.3% 28/2/2024	103,059	0.01		<b>Poland</b>		
EUR 30,000	Siemens Financieringsmaatschappij 0.5% 5/9/2034	22,699	0.00	PLN 5,930,000	Republic of Poland Government Bond 2.5% 25/7/2026	1,188,433	0.11
				PLN 3,300,000	Republic of Poland Government Bond 2.5% 25/7/2027	638,344	0.06
				PLN 460,000	Republic of Poland Government Bond 2.75% 25/10/2029	83,527	0.01
				PLN 4,945,000	Republic of Poland Government Bond 4% 25/10/2023	1,104,444	0.10

\*All or a portion of this security represents a security on loan.

<sup>(3)</sup>Fund name changed during the period, see Note 1, for further details. The notes on pages 986 to 999 form an integral part of these financial statements.

# Sustainable World Bond Fund<sup>(3)</sup> continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
EUR 500,000	Republic of Poland Government International Bond 1.375% 22/10/2027*	472,629	0.04	EUR 580,000	<b>Slovakia</b> Slovakia Government Bond 0.75% 9/4/2030	505,099	0.05
EUR 500,000	Republic of Poland Government International Bond 1.5% 9/9/2025	503,436	0.05	EUR 110,000	<b>Slovenia</b> Slovenia Government Bond 1.75% 3/11/2040	82,619	0.01
USD 500,000	Republic of Poland Government International Bond 3.25% 6/4/2026	474,668	0.04	ZAR 145,163,050	<b>South Africa</b> Republic of South Africa Government Bond 8% 31/1/2030†	7,101,127	0.66
		4,465,481	0.41	ZAR 14,679,692	Republic of South Africa Government Bond 9% 31/1/2040	651,384	0.06
	<b>Portugal</b>					7,752,511	0.72
EUR 200,000	EDP - Energias de Portugal 1.7% 20/7/2080	192,424	0.02		<b>South Korea</b>		
EUR 610,000	Portugal Obrigacoes do Tesouro OT 1.95% 15/6/2029	599,386	0.05	USD 200,000	Korea Gas 2.25% 18/7/2026*	180,672	0.02
EUR 1,570,000	Portugal Obrigacoes do Tesouro OT 2.125% 17/10/2028	1,573,740	0.15	USD 600,000	Korea International Bond 2.75% 19/1/2027*	560,823	0.05
EUR 357,000	Portugal Obrigacoes do Tesouro OT 4.1% 15/4/2037	392,312	0.04	KRW 743,530,000	Korea Treasury Bond 1.125% 10/9/2025	526,074	0.05
EUR 44,194	TAGUS - Sociedade de Titularizacao de Creditos SA/Volta VII 0.7% 12/2/2024	46,111	0.01	KRW 2,190,680,000	Korea Treasury Bond 1.125% 10/9/2039	1,168,949	0.11
		2,803,973	0.27	KRW 2,686,940,000	Korea Treasury Bond 1.25% 10/3/2026	1,887,335	0.17
	<b>Qatar</b>			KRW 3,290,120,000	Korea Treasury Bond 1.5% 10/3/2025	2,373,899	0.22
USD 500,000	Qatar Government International Bond 3.25% 2/6/2026	477,836	0.04	KRW 4,904,750,000	Korea Treasury Bond 1.875% 10/6/2029	3,317,957	0.31
USD 280,000	Qatar Government International Bond 3.75% 16/4/2030	266,576	0.02	KRW 1,200,000,000	Korea Treasury Bond 2% 10/3/2046	685,982	0.06
USD 200,000	Qatar Government International Bond 4.625% 2/6/2046	187,049	0.02	KRW 2,822,720,000	Korea Treasury Bond 2% 10/3/2049	1,578,231	0.15
USD 200,000	Qatar Government International Bond 5.103% 23/4/2048	197,750	0.02	KRW 420,000,000	Korea Treasury Bond 2.125% 10/3/2047	246,187	0.02
		1,129,211	0.10	KRW 2,169,270,000	Korea Treasury Bond 2.25% 10/12/2025	1,574,031	0.15
	<b>Romania</b>			KRW 530,000,000	Korea Treasury Bond 2.375% 10/9/2038	345,850	0.03
RON 1,870,000	Romania Government Bond 4.15% 26/1/2028	351,482	0.03			14,445,990	1.34
EUR 2,530,000	Romanian Government International Bond 2.375% 19/4/2027*	2,393,153	0.22		<b>Spain</b>		
		2,744,635	0.25	EUR 80,426	Autonomia Spain 2021 FT 6.303% 31/1/2039	80,929	0.01
	<b>Saudi Arabia</b>			EUR 100,000	Autonomia Spain 2022 FT 5.203% 27/1/2040	106,317	0.01
USD 270,000	Saudi Government International Bond 3.25% 22/10/2030	243,331	0.02	EUR 100,000	Autonomia Spain 2022 FT 9.403% 29/1/2040	107,313	0.01
USD 770,000	Saudi Government International Bond 3.45% 2/2/2061	533,154	0.05	EUR 700,000	Banco de Sabadell 0.625% 7/11/2025	701,768	0.07
USD 400,000	Saudi Government International Bond 3.625% 4/3/2028	378,500	0.03	EUR 400,000	Banco de Sabadell 1.125% 11/3/2027*	385,274	0.04
USD 400,000	Saudi Government International Bond 4.5% 17/4/2030	391,852	0.04	EUR 100,000	Banco de Sabadell 2% 17/1/2030	97,034	0.01
		1,546,837	0.14	EUR 100,000	Banco de Sabadell 5.25% 7/2/2029	103,758	0.01
	<b>Singapore</b>			EUR 1,900,000	Banco Santander 0.2% 11/2/2028	1,657,703	0.15
SGD 1,920,000	Singapore Government Bond 2% 1/2/2024	1,401,249	0.13	GBP 300,000	Banco Santander 3.125% 6/10/2026	339,396	0.03
SGD 530,000	Singapore Government Bond 2.75% 1/4/2042	374,792	0.04	EUR 200,000	CaixaBank 1.125% 17/5/2024	205,740	0.02
SGD 1,050,000	Singapore Government Bond 3.5% 1/3/2027	778,973	0.07	EUR 1,200,000	CaixaBank 4.125% 24/3/2036*	1,306,062	0.12
USD 250,000	Temasek Financial I 3.625% 1/8/2028	237,517	0.02	EUR 100,000	Cellnex Finance 1% 15/9/2027	88,918	0.01
		2,792,531	0.26	EUR 800,000	Cellnex Finance 2.25% 12/4/2026	786,699	0.07

\*All or a portion of this security represents a security on loan.

<sup>(3)</sup>Fund name changed during the period, see Note 1, for further details. The notes on pages 986 to 999 form an integral part of these financial statements.

# Sustainable World Bond Fund<sup>(3)</sup> continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
EUR 100,000	Cellnex Telecom 1% 20/4/2027	91,260	0.01	THB 25,320,000	Thailand Government Bond 2.875% 17/6/2046	671,665	0.06
EUR 100,000	Food Service Project 5.5% 21/1/2027	99,444	0.01	THB 10,510,000	Thailand Government Bond 3.3% 17/6/2038	308,631	0.03
EUR 47,788	FT Santander Consumer Spain Auto 2020-1 3.997% 21/3/2033	49,180	0.00	THB 17,060,000	Thailand Government Bond 3.775% 25/6/2032	532,503	0.05
EUR 100,000	International Consolidated Airlines 2.75% 25/3/2025	100,515	0.01	USD 200,000	Thaioil Treasury Center 3.75% 18/6/2050	126,550	0.01
EUR 100,000	Lorca Telecom Bondco 4% 18/9/2027	96,296	0.01			2,284,694	0.22
EUR 3,788,000	Spain Government Bond 0.1% 30/4/2031	3,070,680	0.28		<b>United Arab Emirates</b>		
EUR 1,030,000	Spain Government Bond 0.5% 31/10/2031	850,729	0.08	USD 670,000	Abu Dhabi Government International Bond 3.125% 16/4/2030	616,400	0.06
EUR 730,000	Spain Government Bond 0.7% 30/4/2032	607,044	0.06	USD 760,000	Abu Dhabi Government International Bond 4.125% 11/10/2047	665,000	0.06
EUR 2,750,000	Spain Government Bond 0.85% 30/7/2037	1,948,059	0.18			1,281,400	0.12
EUR 1,013,000	Spain Government Bond 1% 31/10/2050	548,712	0.05		<b>United Kingdom</b>		
EUR 212,000	Spain Government Bond 2.35% 30/7/2033	199,942	0.02	EUR 141,000	Anglo American Capital 1.625% 11/3/2026	139,540	0.01
EUR 18,500,000	Spain Government Bond 2.55% 31/10/2032	17,987,858	1.67	USD 771,000	Anglo American Capital 4.5% 15/3/2028	728,355	0.07
EUR 2,100,000	Spain Government Bond 3.45% 30/7/2066	1,937,449	0.18	EUR 1,799,000	Anglo American Capital 4.75% 21/9/2032	1,889,647	0.17
EUR 28,000	Spain Government Bond 5.15% 31/10/2044	34,789	0.00	GBP 100,000	Atlas Funding 2021-1 5.562% 25/7/2058	120,454	0.01
GBP 200,000	Telefonica Emisiones 5.375% 2/2/2026	243,034	0.02	GBP 165,000	Azure Finance NO 2 6.933% 20/7/2030	201,365	0.02
		33,831,902	3.14	USD 259,000	Barclays 2.894% 24/11/2032	200,286	0.02
	<b>Sweden</b>			GBP 100,000	Barclays 3% 8/5/2026	112,070	0.01
SEK 7,400,000	Nordea Hypotek 1.25% 20/9/2023	700,633	0.06	GBP 100,000	Barclays 3.25% 12/2/2027	110,523	0.01
EUR 350,000	Stadshypotek 0.5% 11/7/2025	345,482	0.03	EUR 1,024,000	Barclays 5.262% 29/11/2034	1,092,665	0.10
SEK 11,000,000	Stadshypotek 1.5% 1/3/2024	1,031,109	0.10	USD 253,000	Barclays 5.746% 9/8/2033	242,319	0.02
GBP 100,000	Swedbank 1.375% 8/12/2027	104,930	0.01	USD 252,000	Barclays 7.437% 2/11/2033	270,339	0.03
SEK 11,000,000	Swedbank Hypotek 1% 20/12/2023	1,031,916	0.10	GBP 200,000	Bellis Acquisition 4.5% 16/2/2026	208,210	0.02
SEK 4,110,000	Sweden Government Bond 0.75% 12/5/2028*	355,413	0.03	GBP 200,000	BG Energy Capital 5.125% 1/12/2025	245,064	0.02
SEK 2,300,000	Sweden Government Bond 3.5% 30/3/2039	242,693	0.02	GBP 115,000	Canada Square Funding 6 5.267% 17/11/2059	132,270	0.01
		3,812,176	0.35	GBP 130,000	Canada Square Funding 6 5.667% 17/11/2059	145,325	0.01
	<b>Switzerland</b>			EUR 1,162,000	Chanel Ceres 0.5% 31/7/2026	1,089,742	0.10
CHF 1,420,000	Swiss Confederation Government Bond 0% 26/6/2034	1,282,063	0.12	EUR 350,000	Channel Link Enterprises Finance 2.706% 30/6/2050	331,417	0.03
CHF 460,000	Swiss Confederation Government Bond 0.25% 23/6/2035	422,791	0.04	GBP 110,000	CMF 2020-1 4.933% 16/1/2057	132,548	0.01
CHF 200,000	Swiss Confederation Government Bond 2% 25/6/2064	253,471	0.02	GBP 100,000	Dowson 2022-2 9.183% 20/8/2029	120,024	0.01
EUR 1,000,000	UBS 1.25% 17/4/2025*	1,029,411	0.10	EUR 200,000	EC Finance 3% 15/10/2026	194,519	0.02
		2,987,736	0.28	GBP 99,982	Finsbury Square 2020-1 4.954% 16/3/2070	120,828	0.01
	<b>Thailand</b>			GBP 100,000	Funding V 5.633% 15/10/2025	118,962	0.01
USD 200,000	Bangkok Bank Hong Kong 3.733% 25/9/2034	169,756	0.02	GBP 100,000	Funding VI 7.033% 15/7/2026	123,023	0.01
USD 200,000	GC Treasury Center 2.98% 18/3/2031	161,961	0.02	GBP 100,000	Gemgarto 2021-1 4.904% 16/12/2067	117,677	0.01
THB 12,800,000	Thailand Government Bond 1.585% 17/12/2035	313,628	0.03	GBP 193,003	Greene King Finance 4.064% 15/3/2035	199,008	0.02
				GBP 181,000	Harben Finance 4.855% 28/9/2055	207,434	0.02

\*All or a portion of this security represents a security on loan.

<sup>(3)</sup>Fund name changed during the period, see Note 1, for further details. The notes on pages 986 to 999 form an integral part of these financial statements.

# Sustainable World Bond Fund<sup>(3)</sup> continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
GBP 179,000	Harben Finance 5.205% 28/9/2055	194,560	0.02	EUR 200,000	Thames Water Utilities Finance 0.875% 31/1/2028	180,103	0.02
GBP 200,000	Heathrow Finance 3.875% 1/3/2027	215,810	0.02	EUR 700,000	Thames Water Utilities Finance 4.375% 18/1/2031	729,255	0.07
GBP 99,996	Hops Hill No 1 5.783% 27/5/2054	119,558	0.01	GBP 100,000	Tower Bridge Funding 2020-1 6.099% 20/9/2063	121,359	0.01
GBP 99,997	Hops Hill No 1 6.283% 27/5/2054	118,492	0.01	GBP 100,000	Tower Bridge Funding 2020-1 7.099% 20/9/2063	122,613	0.01
GBP 100,000	Hops Hill No2 6.183% 27/11/2054	121,541	0.01	GBP 124,000	Tower Bridge Funding 2021-1 5.698% 21/7/2064	149,370	0.02
GBP 100,000	Hops Hill No2 6.783% 27/11/2054	120,025	0.01	GBP 106,000	Tower Bridge Funding 2021-1 5.998% 21/7/2064	126,663	0.01
GBP 100,000	HSBC 1.75% 24/7/2027	106,441	0.01	GBP 305,000	Turbo Finance 9 5.583% 20/8/2028	370,350	0.04
USD 405,000	HSBC 7.39% 3/11/2028	428,009	0.04	GBP 100,000	Twin Bridges 2018-1 5.733% 12/9/2050	121,610	0.01
EUR 453,000	Informa 2.125% 6/10/2025	457,438	0.04	GBP 115,000	Twin Bridges 2020-1 5.814% 12/12/2054	138,921	0.01
GBP 100,000	Informa 3.125% 5/7/2026	111,741	0.01	GBP 125,000	Twin Bridges 2020-1 6.564% 12/12/2054	150,888	0.02
EUR 524,000	ITV 1.375% 26/9/2026	505,667	0.05	GBP 138,000	Twin Bridges 2021-1 5.164% 12/3/2055	161,578	0.02
GBP 100,000	Jerrold Finco 4.875% 15/1/2026	107,149	0.01	GBP 100,000	Twin Bridges 2021-1 5.664% 12/3/2055	115,367	0.01
GBP 140,000	Lanebrook Mortgage Transaction 2020-1 5.814% 12/6/2057	168,001	0.02	GBP 100,000	Twin Bridges 2022-2 5.564% 12/6/2055	119,272	0.01
GBP 200,000	Lloyds Banking 2.25% 16/10/2024	231,034	0.02	GBP 527,869	Unique Pub Finance 5.659% 30/6/2027	638,186	0.06
EUR 1,492,000	Lloyds Banking 4.5% 18/3/2030	1,560,488	0.15	GBP 1,210,000	United Kingdom Gilt 0.125% 31/1/2024*	1,416,617	0.13
GBP 100,000	Marks & Spencer 6% 12/6/2025	119,726	0.01	GBP 5,860,000	United Kingdom Gilt 0.375% 22/10/2026*	6,282,887	0.59
GBP 50,000	Mitchells & Butlers Finance 5.956% 15/6/2036	49,070	0.01	GBP 2,250,000	United Kingdom Gilt 1.5% 31/7/2053	1,492,888	0.14
GBP 100,000	Mortimer BTL 2021-1 5.11% 23/6/2053	116,461	0.01	GBP 718,000	United Kingdom Gilt 1.75% 22/1/2049	537,482	0.05
EUR 889,000	National Grid Electricity Transmission 0.19% 20/1/2025	881,941	0.08	GBP 100,000	Virgin Media Secured Finance 5% 15/4/2027	113,280	0.01
EUR 500,000	Nationwide Building Society 1.125% 31/5/2028	469,307	0.04			34,331,794	3.20
GBP 100,000	NatWest 2.875% 19/9/2026	113,208	0.01		<b>United States</b>		
GBP 100,000	NatWest 3.125% 28/3/2027	112,172	0.01	USD 881,000	1211 Avenue of the Americas Trust 2015-1211 3.901% 10/8/2035	828,760	0.08
EUR 2,527,000	NatWest 4.067% 6/9/2028	2,630,137	0.24	USD 750,000	1211 Avenue of the Americas Trust 2015-1211 4.142% 10/8/2035	668,477	0.06
GBP 128,000	Newday Funding Master Issuer - Series 2021-1 5.483% 15/3/2029	153,432	0.01	USD 840,000	1211 Avenue of the Americas Trust 2015-1211 4.142% 10/8/2035	760,980	0.07
GBP 136,000	Newday Funding Master Issuer - Series 2021-3 5.283% 15/11/2029	161,684	0.02	USD 613,000	245 Park Avenue Trust 2017-245P 3.657% 5/6/2037	456,643	0.04
GBP 100,000	Newday Funding Master Issuer - Series 2022-2 8.933% 15/7/2030	122,466	0.01	USD 870,000	245 Park Avenue Trust 2017-245P 3.657% 5/6/2037	735,921	0.07
EUR 47,545	Paragon Mortgages No 12 3.134% 15/11/2038	45,975	0.01	USD 820,000	280 Park Avenue 2017-280P Mortgage Trust 6.117% 15/9/2034	770,790	0.07
GBP 120,000	Paragon Mortgages No 25 5.015% 15/5/2050	145,726	0.01	USD 2,597,000	AbbVie 3.2% 21/11/2029	2,293,026	0.21
GBP 100,000	Paragon Mortgages No 25 5.365% 15/5/2050	121,004	0.01	USD 385,000	Amazon.com 4.1% 13/4/2062	314,954	0.03
GBP 445,770	Parkmore Point RMBS 2022-1 5.362% 25/7/2045	533,605	0.05	USD 239,000	Amazon.com 4.7% 1/12/2032	235,174	0.02
GBP 100,000	Pinewood Finance 3.25% 30/9/2025	112,106	0.01				
GBP 100,000	Premier Foods Finance 3.5% 15/10/2026	108,949	0.01				
GBP 100,000	Residential Mortgage 32 5.849% 20/6/2070	120,425	0.01				
GBP 150,000	Sage AR Funding No 1 6.095% 17/11/2030	169,888	0.02				
EUR 380,000	Santander UK 0.5% 10/1/2025*	379,859	0.04				
GBP 100,000	Santander UK 3.625% 14/1/2026	114,725	0.01				
EUR 1,500,000	Standard Chartered 0.8% 17/11/2029	1,301,671	0.12				

\*All or a portion of this security represents a security on loan.

<sup>(3)</sup>Fund name changed during the period, see Note 1, for further details. The notes on pages 986 to 999 form an integral part of these financial statements.



# Sustainable World Bond Fund<sup>(3)</sup> continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 6,921	American Airlines 2015-2 Class AA Pass Through Trust 3.6% 22/3/2029	6,286	0.00	USD 922,024	BAMLL Commercial Mortgage Trust 2018-DSNY 6.288% 15/9/2034	895,436	0.08
USD 181,260	American Airlines 2016-3 Class AA Pass Through Trust 3% 15/4/2030	160,779	0.01	EUR 100,000	Bank of America 0.654% 26/10/2031	80,712	0.01
USD 46,150	American Airlines 2017-1 Class AA Pass Through Trust 3.65% 15/8/2030	41,757	0.00	EUR 375,000	Bank of America 0.694% 22/3/2031	309,915	0.03
USD 419,248	American Airlines 2019-1 Class AA Pass Through Trust 3.15% 15/8/2033	365,723	0.03	USD 99,000	Bank of America 0.981% 25/9/2025	91,896	0.01
USD 372,000	American Express 4.42% 3/8/2033	346,216	0.03	EUR 400,000	Bank of America 1.776% 4/5/2027	393,339	0.04
USD 1,223,767	American Homes 4 Rent 2015-SFR2 Trust 3.732% 17/10/2052	1,176,053	0.11	USD 1,382,000	Bank of America 1.898% 23/7/2031	1,073,154	0.10
EUR 400,000	American International 1.875% 21/6/2027	385,806	0.04	USD 143,000	Bank of America 1.922% 24/10/2031	110,353	0.01
EUR 640,000	American Tower 0.4% 15/2/2027	581,137	0.05	USD 886,000	Bank of America 2.299% 21/7/2032	690,514	0.06
EUR 400,000	American Tower 1.95% 22/5/2026*	394,048	0.04	USD 2,604,000	Bank of America 2.572% 20/10/2032	2,064,228	0.19
USD 317,000	American Tower 2.1% 15/6/2030	250,032	0.02	USD 338,000	Bank of America 2.651% 11/3/2032	273,556	0.03
USD 1,210,000	American Tower 2.3% 15/9/2031*	934,637	0.09	USD 822,000	Bank of America 2.687% 22/4/2032	665,199	0.06
USD 125,000	American Tower 4.05% 15/3/2032	110,848	0.01	EUR 842,000	Bank of America 2.824% 27/4/2033	784,044	0.07
USD 2,092,000	Amgen 2.45% 21/2/2030	1,750,347	0.16	USD 1,080,000	Bank of America 2.972% 4/2/2033	879,319	0.08
USD 220,000	Amgen 4.05% 18/8/2029	204,721	0.02	EUR 400,000	Bank of America 3.081% 22/9/2026	425,958	0.04
GBP 100,000	Amgen 5.5% 7/12/2026	123,039	0.01	USD 2,123,000	Bank of America 3.194% 23/7/2030	3,050,380	0.28
USD 2,123,000	Anheuser-Busch InBev Worldwide 3.5% 1/6/2030*	1,930,212	0.18	USD 726,000	Bank of America 4.571% 27/4/2033	2,795,667	0.26
USD 726,000	Anheuser-Busch InBev Worldwide 4.75% 23/1/2029	712,624	0.07	USD 3,018,000	Bank of America 5.015% 22/7/2033	2,427,084	0.22
USD 784,000	Aon / Aon Global 2.6% 2/12/2031	637,318	0.06	USD 2,534,000	Bayview Commercial Asset Trust 2006-1 5.022% 25/4/2036	1,323,365	0.12
USD 258,000	Aon / Aon Global 5% 12/9/2032	251,333	0.02	USD 480,989	Bayview Commercial Asset Trust 2007-4 5.067% 25/9/2037	443,014	0.04
USD 1,520,000	Apple 1.65% 8/2/2031	1,211,405	0.11	USD 730,000	BBCMS 2017-DELIC Mortgage Trust 5.743% 15/8/2036	724,486	0.07
USD 1,296,000	Apple 1.7% 5/8/2031*	1,026,789	0.09	USD 2,035,000	BBCMS 2018-TALL Mortgage Trust 5.31% 15/3/2037	1,899,284	0.18
USD 272,000	Apple 3.35% 8/8/2032	243,547	0.02	USD 424,000	BBCMS Mortgage Trust 2018-C2 4.744% 15/12/2051	390,696	0.04
EUR 200,000	Ardagh Metal Packaging Finance USA / Ardagh Metal Packaging Finance 2% 1/9/2028	173,928	0.02	USD 550,000	BDS 2022-FL12 6.7% 19/8/2038	546,297	0.05
USD 333,000	Ardagh Metal Packaging Finance USA / Ardagh Metal Packaging Finance 3.25% 1/9/2028	280,054	0.03	USD 1,348,476	Bear Stearns ALT-A Trust 2007-1 4.937% 25/1/2047	1,067,662	0.10
EUR 200,000	Ardagh Packaging Finance / Ardagh USA 2.125% 15/8/2026	184,085	0.01	EUR 400,000	Becton Dickinson 1.401% 24/5/2023	423,835	0.04
USD 1,104,000	AREIT 2022-CRE7 6.806% 17/6/2039	1,091,823	0.10	EUR 200,000	Belden 3.875% 15/3/2028	199,379	0.02
USD 297,000	Astrazeneca Finance 2.25% 28/5/2031	246,128	0.02	USD 704,000	Benchmark 2018-B2 Mortgage Trust 4.271% 15/2/2051	608,826	0.06
USD 1,164,000	AT&T 1.7% 25/3/2026	1,045,674	0.10	USD 416,000	Benchmark 2018-B3 Mortgage Trust 4.295% 10/4/2051	376,971	0.03
USD 2,481,000	AT&T 2.55% 1/12/2033	1,892,775	0.18	USD 655,682	Benchmark 2018-B5 Mortgage Trust 4.57% 15/7/2051	598,840	0.06
GBP 200,000	AT&T 2.9% 4/12/2026	224,420	0.02	USD 200,000	Bimbo Bakeries USA 4% 17/5/2051*	153,200	0.01
USD 365,000	AT&T 3.5% 15/9/2053	247,674	0.02	EUR 200,000	Booking 4% 15/11/2026	213,797	0.02
USD 1,944,000	AT&T 4.3% 15/2/2030	1,819,606	0.17	EUR 200,000	Boxer Parent 6.5% 2/10/2025	212,635	0.02
GBP 300,000	AT&T 4.375% 14/9/2029*	341,919	0.03				
GBP 100,000	AT&T 5.5% 15/3/2027	121,988	0.01				
USD 730,000	BAMLL Commercial Mortgage Trust 2015-200P 3.596% 14/4/2033	607,726	0.06				

\* All or a portion of this security represents a security on loan.

<sup>(3)</sup>Fund name changed during the period, see Note 1, for further details. The notes on pages 986 to 999 form an integral part of these financial statements.

# Sustainable World Bond Fund<sup>(3)</sup> continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 3,170,000	Broadcom 3.419% 15/4/2033	2,549,994	0.24	USD 2,098,000	Citigroup 2.976% 5/11/2030	1,777,393	0.17
USD 2,954,000	Broadcom 3.469% 15/4/2034	2,327,928	0.22	USD 386,000	Citigroup 3.057% 25/1/2033	315,319	0.03
USD 217,000	Broadcom 4% 15/4/2029	196,050	0.02	USD 995,000	Citigroup 3.785% 17/3/2033	860,822	0.08
USD 540,000	Broadcom 4.11% 15/9/2028	502,740	0.05	USD 2,594,000	Citigroup 3.98% 20/3/2030	2,361,103	0.22
USD 3,283,000	Broadcom 4.15% 15/11/2030	2,949,063	0.27	USD 169,000	Citigroup 4.412% 31/3/2031	156,760	0.01
USD 125,000	Broadcom 4.15% 15/4/2032	109,661	0.01	USD 514,000	Citigroup 4.91% 24/5/2033	485,247	0.05
USD 127,000	Burlington Northern Santa Fe 4.45% 15/1/2053	111,981	0.01	USD 429,000	Citigroup 6.27% 17/11/2033	447,777	0.04
USD 440,000	BXP Trust 2017-GM 3.379% 13/6/2039	398,234	0.04	USD 387,000	Citigroup Commercial Mortgage Trust 2014-GC19 4.023% 11/3/2047	379,933	0.04
USD 1,220,000	BXP Trust 2017-GM 3.425% 13/6/2039	1,025,660	0.09	USD 204,000	Citigroup Commercial Mortgage Trust 2016-C2 3.176% 10/8/2049	181,512	0.02
USD 730,000	BXP Trust 2017-GM 3.425% 13/6/2039	595,084	0.06	USD 807,000	Citigroup Commercial Mortgage Trust 2018-B2 4.28% 10/3/2051	728,733	0.07
USD 1,436,000	Cameron LNG 2.902% 15/7/2031	1,243,705	0.12	USD 915,000	Citigroup Commercial Mortgage Trust 2018-C5 4.408% 10/6/2051	860,584	0.08
USD 1,968,000	Cameron LNG 3.302% 15/1/2035	1,630,531	0.15	USD 231,530	Citigroup Mortgage Loan Trust 2006-FX1 5.775% 25/10/2036	152,879	0.01
USD 280,000	Cameron LNG 3.402% 15/1/2038	233,593	0.02	USD 498,127	CitiMortgage Alternative Loan Trust Series 2007-A5 6% 25/5/2037	452,000	0.04
USD 300,000	Capital One Financial 5.268% 10/5/2033	282,561	0.03	USD 712,000	Cloud Software 6.5% 31/3/2029	619,513	0.06
USD 15,000	Capital One Financial 5.817% 1/2/2034	14,496	0.00	USD 1,335,000	Comcast 1.5% 15/2/2031	1,027,601	0.10
USD 505,000	CCUBS Commercial Mortgage Trust 2017-C1 4.159% 15/11/2050	455,075	0.04	USD 1,256,000	Comcast 1.95% 15/1/2031	1,003,465	0.09
USD 37,000	CenterPoint Energy Houston Electric 3.95% 1/3/2048	30,218	0.00	USD 1,277,000	Comcast 2.65% 1/2/2030	1,096,833	0.10
USD 33,000	Charter Communications Operating / Charter Communications Operating Capital 2.25% 15/1/2029	26,414	0.00	USD 276,000	Comcast 3.4% 15/7/2046	202,013	0.02
USD 944,000	Charter Communications Operating / Charter Communications Operating Capital 3.85% 1/4/2061	550,712	0.05	USD 189,000	Comcast 3.969% 1/11/2047	151,187	0.01
USD 198,000	Charter Communications Operating / Charter Communications Operating Capital 3.95% 30/6/2062	118,198	0.01	USD 2,072,000	Comcast 4.15% 15/10/2028	1,977,384	0.19
USD 23,000	Charter Communications Operating / Charter Communications Operating Capital 4.4% 1/4/2033	19,555	0.00	USD 606,000	Comcast 4.25% 15/10/2030	573,569	0.05
USD 164,000	Charter Communications Operating / Charter Communications Operating Capital 4.8% 1/3/2050	119,240	0.01	USD 1,536,000	Comcast 4.25% 15/1/2033	1,430,096	0.13
USD 374,000	Charter Communications Operating / Charter Communications Operating Capital 5.375% 1/5/2047	296,095	0.03	USD 261,000	Comcast 5.5% 15/11/2032	267,588	0.02
EUR 200,000	Chemours 4% 15/5/2026	195,113	0.02	USD 1,837,717	COMM 2015-CCRE27 Mortgage Trust 4.338% 10/10/2048	1,685,889	0.16
USD 5,237	CHL Mortgage Pass-Through Trust 2004-29 4.887% 25/2/2035	4,627	0.00	USD 635,000	COMM 2015-LC19 Mortgage Trust 3.829% 10/2/2048	596,201	0.06
EUR 820,000	Chubb INA 1.55% 15/3/2028	775,899	0.07	EUR 200,000	Coty 3.875% 15/4/2026	202,071	0.02
USD 307,000	Cigna 2.4% 15/3/2030	255,757	0.02	USD 170,000	Covanta 4.875% 1/12/2029	143,793	0.01
USD 708,000	Citigroup 0.776% 30/10/2024	684,455	0.06	USD 148,000	Crown Castle 3.1% 15/11/2029	128,180	0.01
GBP 200,000	Citigroup 1.75% 23/10/2026	215,254	0.02	USD 1,311,000	Crown Castle 3.3% 1/7/2030	1,139,949	0.11
USD 2,930,000	Citigroup 2.52% 3/11/2032	2,299,703	0.22	USD 802,000	Crown Castle 4.3% 15/2/2029	752,337	0.07
USD 1,055,000	Citigroup 2.572% 3/6/2031	863,018	0.08	USD 351,000	CSAIL 2015-C4 Commercial Mortgage Trust 3.558% 15/11/2048	292,355	0.03
USD 210,000	Citigroup 2.666% 29/1/2031	174,206	0.02	USD 220,000	CSAIL 2017-CX10 Commercial Mortgage Trust 3.458% 15/11/2050	199,655	0.02
				USD 885,000	CSAIL 2018-C14 Commercial Mortgage Trust 4.916% 15/11/2051	822,706	0.08
				USD 727,000	CSX 4.1% 15/11/2032	667,978	0.06
				USD 146,000	CVS Health 5.125% 20/7/2045	131,076	0.01
				USD 319,706	CWABS Asset-Backed Certificates Trust 2006-25 4.757% 25/6/2037	294,848	0.03
				USD 700,000	DBUBS 2017-BRKB Mortgage Trust 3.53% 10/10/2034	632,630	0.06

<sup>(3)</sup>Fund name changed during the period, see Note 1, for further details. The notes on pages 986 to 999 form an integral part of these financial statements.

# Sustainable World Bond Fund<sup>(3)</sup> continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
EUR 247,000	Discovery Communications 1.9% 19/3/2027	237,835	0.02	USD 363,316	Fannie Mae Pool 2% 1/1/2052	299,530	0.03
USD 84,000	Duke Energy Progress 3.45% 15/3/2029	76,464	0.01	USD 69,862	Fannie Mae Pool 2% 1/1/2052	56,875	0.01
USD 491,000	DuPont de Nemours 4.725% 15/11/2028	481,254	0.04	USD 136,644	Fannie Mae Pool 2% 1/2/2052	112,377	0.01
USD 161,000	Ecolab 2.7% 15/12/2051	101,228	0.01	USD 312,984	Fannie Mae Pool 2% 1/2/2052	257,149	0.02
USD 453,000	Edison International 6.95% 15/11/2029	474,852	0.04	USD 698,487	Fannie Mae Pool 2% 1/2/2052	572,752	0.05
USD 252,000	Elevance Health 3.6% 15/3/2051	186,388	0.02	USD 163,541	Fannie Mae Pool 2% 1/2/2052	134,365	0.01
EUR 310,000	Eli Lilly 1.375% 14/9/2061	162,357	0.02	USD 296,676	Fannie Mae Pool 2% 1/3/2052	243,271	0.02
EUR 200,000	Encore Capital 4.875% 15/10/2025	198,822	0.02	USD 543,192	Fannie Mae Pool 2% 1/3/2052	443,881	0.04
USD 864,000	Entergy Louisiana 2.35% 15/6/2032	682,216	0.06	USD 206,575	Fannie Mae Pool 2% 1/3/2052	169,722	0.02
USD 1,150,000	Entergy Louisiana 4% 15/3/2033	1,031,940	0.10	USD 593,980	Fannie Mae Pool 2.5% 1/6/2031	549,465	0.05
USD 817,000	Equinix 3.2% 18/11/2029	710,962	0.07	USD 246,303	Fannie Mae Pool 2.5% 1/7/2050	212,306	0.02
USD 2,024,000	Equinix 3.9% 15/4/2032	1,780,458	0.17	USD 376,261	Fannie Mae Pool 2.5% 1/7/2050	322,620	0.03
USD 1,100,000	Exelon 4.7% 15/4/2050	949,971	0.09	USD 370,687	Fannie Mae Pool 2.5% 1/7/2050	317,841	0.03
USD 659,439	Fannie Mae Pool 1.5% 1/11/2041	531,299	0.05	USD 378,144	Fannie Mae Pool 2.5% 1/7/2050	324,234	0.03
USD 1,496,115	Fannie Mae Pool 1.5% 1/12/2041	1,205,390	0.11	USD 495,131	Fannie Mae Pool 2.5% 1/8/2050	424,542	0.04
USD 207,394	Fannie Mae Pool 1.5% 1/11/2050	160,241	0.01	USD 404,116	Fannie Mae Pool 2.5% 1/8/2050	346,503	0.03
USD 277,247	Fannie Mae Pool 1.5% 1/3/2051	214,063	0.02	USD 126,051	Fannie Mae Pool 2.5% 1/8/2050	108,080	0.01
USD 262,465	Fannie Mae Pool 2% 1/11/2031	238,174	0.02	USD 284,195	Fannie Mae Pool 2.5% 1/11/2050	245,014	0.02
USD 144,222	Fannie Mae Pool 2% 1/3/2037	128,327	0.01	USD 69,984	Fannie Mae Pool 2.5% 1/1/2051	60,005	0.01
USD 923,454	Fannie Mae Pool 2% 1/2/2042	780,484	0.07	USD 716,934	Fannie Mae Pool 2.5% 1/10/2051	617,759	0.06
USD 118,046	Fannie Mae Pool 2% 1/4/2042	99,261	0.01	USD 187,815	Fannie Mae Pool 2.5% 1/11/2051	161,551	0.01
USD 177,966	Fannie Mae Pool 2% 1/9/2050	145,325	0.01	USD 677,030	Fannie Mae Pool 2.5% 1/11/2051	582,910	0.05
USD 320,424	Fannie Mae Pool 2% 1/10/2050	262,148	0.02	USD 621,205	Fannie Mae Pool 2.5% 1/1/2052	534,120	0.05
USD 96,447	Fannie Mae Pool 2% 1/12/2050	79,459	0.01	USD 2,953,386	Fannie Mae Pool 2.5% 1/1/2052	2,510,134	0.23
USD 307,644	Fannie Mae Pool 2% 1/12/2050	252,125	0.02	USD 157,183	Fannie Mae Pool 2.5% 1/1/2052	134,619	0.01
USD 256,101	Fannie Mae Pool 2% 1/2/2051	208,716	0.02	USD 111,031	Fannie Mae Pool 2.5% 1/2/2052	94,990	0.01
USD 200,569	Fannie Mae Pool 2% 1/3/2051	164,351	0.02	USD 398,141	Fannie Mae Pool 2.5% 1/2/2052	339,939	0.03
USD 113,132	Fannie Mae Pool 2% 1/3/2051	93,194	0.01	USD 471,265	Fannie Mae Pool 2.5% 1/2/2052	402,084	0.04
USD 102,909	Fannie Mae Pool 2% 1/4/2051	85,027	0.01	USD 77,899	Fannie Mae Pool 2.5% 1/2/2052	66,971	0.01
USD 151,964	Fannie Mae Pool 2% 1/4/2051	124,523	0.01	USD 38,227	Fannie Mae Pool 3% 1/7/2029	35,906	0.00
USD 179,479	Fannie Mae Pool 2% 1/4/2051	147,850	0.01	USD 222,344	Fannie Mae Pool 3% 1/7/2029	209,932	0.02
USD 59,710	Fannie Mae Pool 2% 1/4/2051	49,197	0.00	USD 208,286	Fannie Mae Pool 3% 1/10/2029	196,683	0.02
USD 766,777	Fannie Mae Pool 2% 1/8/2051	624,183	0.06	USD 100,784	Fannie Mae Pool 3% 1/1/2030	95,032	0.01
USD 361,122	Fannie Mae Pool 2% 1/11/2051	296,265	0.03	USD 50,090	Fannie Mae Pool 3% 1/6/2030	47,294	0.00
USD 115,934	Fannie Mae Pool 2% 1/11/2051	95,414	0.01	USD 2,285,210	Fannie Mae Pool 3% 1/3/2047	2,086,668	0.19
USD 93,776	Fannie Mae Pool 2% 1/11/2051	77,129	0.01	USD 418,947	Fannie Mae Pool 3% 1/8/2050	372,732	0.03
USD 208,391	Fannie Mae Pool 2% 1/11/2051	171,255	0.02	USD 409,609	Fannie Mae Pool 3% 1/11/2051	361,869	0.03
USD 326,074	Fannie Mae Pool 2% 1/11/2051	265,627	0.02	USD 182,967	Fannie Mae Pool 3% 1/12/2051	162,180	0.01
USD 69,607	Fannie Mae Pool 2% 1/11/2051	56,650	0.01	USD 699,291	Fannie Mae Pool 3% 1/3/2052	619,741	0.06
USD 129,879	Fannie Mae Pool 2% 1/12/2051	106,516	0.01	USD 61,209	Fannie Mae Pool 3% 1/4/2052	54,393	0.00
USD 57,832	Fannie Mae Pool 2% 1/12/2051	48,079	0.00	USD 95,965	Fannie Mae Pool 3% 1/5/2052	84,963	0.01
USD 416,213	Fannie Mae Pool 2% 1/12/2051	338,781	0.03	USD 266,430	Fannie Mae Pool 3.5% 1/10/2030	255,655	0.02
USD 192,674	Fannie Mae Pool 2% 1/12/2051	158,274	0.01	USD 6,489	Fannie Mae Pool 3.5% 1/11/2032	6,227	0.00
USD 290,779	Fannie Mae Pool 2% 1/12/2051	237,332	0.02	USD 298,689	Fannie Mae Pool 3.5% 1/11/2047	275,852	0.03
USD 290,086	Fannie Mae Pool 2% 1/12/2051	237,006	0.02	USD 300,354	Fannie Mae Pool 3.5% 1/12/2047	277,795	0.03
USD 265,467	Fannie Mae Pool 2% 1/1/2052	218,159	0.02	USD 180,496	Fannie Mae Pool 3.5% 1/1/2048	166,763	0.02
USD 270,287	Fannie Mae Pool 2% 1/1/2052	222,026	0.02	USD 138,022	Fannie Mae Pool 3.5% 1/2/2048	127,410	0.01
USD 230,023	Fannie Mae Pool 2% 1/1/2052	188,991	0.02	USD 14,082	Fannie Mae Pool 4% 1/9/2033	13,792	0.00
				USD 41,676	Fannie Mae Pool 4% 1/10/2033	40,847	0.00
				USD 126,878	Fannie Mae Pool 4% 1/4/2045	121,766	0.01
				USD 150,904	Fannie Mae Pool 4% 1/9/2050	144,572	0.01
				USD 38,262	Fannie Mae Pool 4% 1/9/2050	36,273	0.00
				USD 94,840	Fannie Mae Pool 4.5% 1/8/2042	93,864	0.01

<sup>(3)</sup>Fund name changed during the period, see Note 1, for further details. The notes on pages 986 to 999 form an integral part of these financial statements.

# Sustainable World Bond Fund<sup>(3)</sup> continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 33,700	Fannie Mae Pool 4.5% 1/1/2043	33,353	0.00	USD 61,358	Freddie Mac Pool 2% 1/8/2050	50,285	0.00
USD 83,487	Fannie Mae Pool 4.5% 1/8/2045	82,117	0.01	USD 94,922	Freddie Mac Pool 2% 1/11/2050	78,202	0.01
USD 74,775	Fannie Mae Pool 4.5% 1/7/2052	71,851	0.01	USD 568,910	Freddie Mac Pool 2% 1/3/2051	463,592	0.04
USD 1,176,224	Fannie Mae Pool 5% 1/10/2035	1,182,492	0.11	USD 291,827	Freddie Mac Pool 2% 1/4/2051	241,122	0.02
USD 5,749	Fannie Mae Pool 5.5% 1/2/2035	5,896	0.00	USD 170,103	Freddie Mac Pool 2% 1/5/2051	140,126	0.01
USD 414,988	Fannie Mae Pool 5.5% 1/8/2037	423,235	0.04	USD 785,392	Freddie Mac Pool 2% 1/7/2051	650,870	0.06
USD 287,959	Fannie Mae Pool 5.5% 1/8/2037	294,029	0.03	USD 48,903	Freddie Mac Pool 2% 1/9/2051	40,009	0.00
USD 381,951	Fannie Mae Pool 6% 1/5/2041	395,586	0.04	USD 227,751	Freddie Mac Pool 2% 1/9/2051	186,057	0.02
USD 255,931	Fannie Mae-Aces 3.547% 25/9/2028	244,146	0.02	USD 46,605	Freddie Mac Pool 2% 1/10/2051	37,934	0.00
USD 847,893	FBR Securitization Trust 5.322% 25/11/2035	825,745	0.08	USD 617,862	Freddie Mac Pool 2% 1/10/2051	502,769	0.05
USD 2,423,000	Federal Home Loan Mortgage 6.25% 15/7/2032	2,787,249	0.26	USD 76,194	Freddie Mac Pool 2% 1/12/2051	62,467	0.01
EUR 520,000	FedEx 0.45% 4/5/2029	438,311	0.04	USD 164,372	Freddie Mac Pool 2% 1/12/2051	134,805	0.01
USD 8,000	FedEx 4.1% 15/4/2043	6,283	0.00	USD 202,642	Freddie Mac Pool 2% 1/12/2051	166,531	0.02
EUR 510,000	Fidelity National Information Services 0.75% 21/5/2023	539,728	0.05	USD 31,433	Freddie Mac Pool 2% 1/12/2051	25,897	0.00
EUR 360,000	Fidelity National Information Services 2.95% 21/5/2039	304,830	0.03	USD 481,593	Freddie Mac Pool 2% 1/1/2052	395,850	0.04
USD 492,000	FirstEnergy Transmission 4.55% 1/4/2049	406,473	0.04	USD 354,891	Freddie Mac Pool 2% 1/1/2052	292,585	0.03
USD 2,000	FirstEnergy Transmission 5.45% 15/7/2044	1,871	0.00	USD 1,493,135	Freddie Mac Pool 2% 1/1/2052	1,231,510	0.11
EUR 500,000	Fiserv 1.625% 1/7/2030	443,703	0.04	USD 263,851	Freddie Mac Pool 2% 1/1/2052	216,780	0.02
USD 955,000	Florida Power & Light 3.15% 1/10/2049	669,168	0.06	USD 87,507	Freddie Mac Pool 2% 1/2/2052	71,183	0.01
USD 155,000	Florida Power & Light 3.99% 1/3/2049	127,539	0.01	USD 69,720	Freddie Mac Pool 2.5% 1/7/2050	59,666	0.01
USD 456,000	Ford Motor 6.1% 19/8/2032	427,939	0.04	USD 585,033	Freddie Mac Pool 2.5% 1/2/2051	504,349	0.05
GBP 100,000	Ford Motor Credit 4.535% 6/3/2025	116,850	0.01	USD 338,737	Freddie Mac Pool 2.5% 1/5/2051	294,434	0.03
USD 532,310	Freddie Mac Gold Pool 2.5% 1/12/2027	506,537	0.05	USD 502,690	Freddie Mac Pool 2.5% 1/5/2051	431,626	0.04
USD 569,209	Freddie Mac Gold Pool 3.5% 1/12/2044	531,340	0.05	USD 328,506	Freddie Mac Pool 2.5% 1/11/2051	281,321	0.03
USD 406,322	Freddie Mac Gold Pool 3.5% 1/1/2045	379,878	0.04	USD 242,574	Freddie Mac Pool 2.5% 1/12/2051	207,359	0.02
USD 365,461	Freddie Mac Gold Pool 3.5% 1/6/2045	341,176	0.03	USD 701,466	Freddie Mac Pool 3% 1/8/2050	624,913	0.06
USD 1,048,603	Freddie Mac Gold Pool 4% 1/8/2044	1,013,830	0.09	USD 143,707	Freddie Mac Pool 3% 1/8/2050	127,348	0.01
USD 524,707	Freddie Mac Gold Pool 4% 1/2/2045	509,685	0.05	USD 372,431	Freddie Mac Pool 3% 1/9/2050	335,638	0.03
USD 307,534	Freddie Mac Gold Pool 4% 1/6/2045	297,555	0.03	USD 93,781	Freddie Mac Pool 3% 1/7/2051	83,775	0.01
USD 204,602	Freddie Mac Gold Pool 4.5% 1/9/2039	202,411	0.02	USD 120,053	Freddie Mac Pool 3% 1/10/2051	106,442	0.01
USD 77,286	Freddie Mac Gold Pool 4.5% 1/2/2040	76,149	0.01	USD 69,232	Freddie Mac Pool 3% 1/2/2052	61,799	0.01
USD 44,552	Freddie Mac Gold Pool 5% 1/10/2036	44,470	0.00	USD 677,423	Freddie Mac Pool 3% 1/8/2052	600,416	0.06
USD 556	Freddie Mac Gold Pool 6.5% 1/8/2032	575	0.00	USD 82,910	Freddie Mac Pool 3.5% 1/1/2034	79,114	0.01
USD 91,464	Freddie Mac Pool 1.5% 1/8/2050	70,670	0.01	USD 2,257,889	Freddie Mac Pool 3.5% 1/9/2046	2,109,528	0.20
USD 228,596	Freddie Mac Pool 1.5% 1/10/2050	176,622	0.02	USD 180,914	Freddie Mac Pool 3.5% 1/1/2048	166,544	0.02
USD 109,185	Freddie Mac Pool 2% 1/2/2036	97,156	0.01	USD 577,552	Freddie Mac Pool 4% 1/1/2045	553,997	0.05
USD 130,743	Freddie Mac Pool 2% 1/3/2042	109,939	0.01	USD 10,314	Freddie Mac Pool 4% 1/7/2048	9,824	0.00
				USD 70,364	Freddie Mac Pool 4.5% 1/7/2052	67,623	0.01
				USD 444,489	Freddie Mac Pool 4.5% 1/7/2052	427,664	0.04
				USD 136,842	Freddie Mac Pool 4.5% 1/8/2052	131,482	0.01
				USD 40,000	Freedom Mortgage 8.25% 15/4/2025	38,058	0.00
				USD 1,265,000	FREMF 2018-K72 Mortgage Trust 3.994% 25/12/2050	1,176,143	0.11
				USD 875,000	FS Rialto 2022-FL6 Issuer 7.144% 17/8/2037	875,466	0.08
				USD 288,000	Gen Digital 6.75% 30/9/2027	282,573	0.03
				EUR 2,707,000	General Electric 1.875% 28/5/2027	2,634,811	0.25
				EUR 130,000	General Mills 0.45% 15/1/2026	125,522	0.01
				USD 839,000	General Motors 5% 1/10/2028*	811,385	0.08
				USD 431,000	General Motors 5.4% 15/10/2029	413,466	0.04
				EUR 131,000	General Motors Financial 0.6% 20/5/2027	117,880	0.01

\*All or a portion of this security represents a security on loan.

<sup>(3)</sup>Fund name changed during the period, see Note 1, for further details. The notes on pages 986 to 999 form an integral part of these financial statements.

# Sustainable World Bond Fund<sup>(3)</sup> continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
EUR 100,000	General Motors Financial 0.85% 26/2/2026	95,896	0.01	USD 1,631,957	GoodLeap Sustainable Home Solutions Trust 2022-3 4.95% 20/7/2049	1,535,316	0.14
USD 375,000	Gilead Sciences 4.75% 1/3/2046	337,026	0.03	USD 1,260,000	GS Mortgage II Series 2005-ROCK 5.515% 3/5/2032	1,221,176	0.11
USD 908	Ginnie Mae I Pool 6.5% 15/4/2031	930	0.00	USD 1,564,363	GS Mortgage Trust 2015-GC34 4.466% 10/10/2048	1,430,509	0.13
USD 3,487	Ginnie Mae I Pool 6.5% 15/7/2031	3,580	0.00	USD 1,162,000	GS Mortgage Trust 2016-GS2 3.759% 10/5/2049	1,032,411	0.10
USD 1,073,050	Ginnie Mae II Pool 2% 20/8/2050	904,439	0.08	USD 788,429	GSMPs Mortgage Loan Trust 2005-RP1 3.672% 25/1/2035	687,344	0.06
USD 135,841	Ginnie Mae II Pool 2% 20/11/2050	114,246	0.01	USD 562,005	GSMPs Mortgage Loan Trust 2005-RP3 3.704% 25/9/2035	513,657	0.05
USD 616,170	Ginnie Mae II Pool 2% 20/1/2051	517,966	0.05	USD 327,000	Hasbro 3.9% 19/11/2029	287,066	0.03
USD 283,131	Ginnie Mae II Pool 2% 20/2/2051	237,239	0.02	USD 123,000	HCA 2.375% 15/7/2031	95,517	0.01
USD 404,375	Ginnie Mae II Pool 2.5% 20/4/2051	350,879	0.03	USD 405,000	HCA 3.5% 1/9/2030	346,682	0.03
USD 1,092,658	Ginnie Mae II Pool 2.5% 20/10/2051	944,695	0.09	USD 1,616,000	HCA 3.625% 15/3/2032	1,361,536	0.13
USD 2,071,699	Ginnie Mae II Pool 2.5% 20/12/2051	1,790,550	0.17	USD 173,000	Hewlett Packard Enterprise 6.35% 15/10/2045	169,209	0.02
USD 310,640	Ginnie Mae II Pool 2.5% 20/7/2052	268,414	0.02	USD 206,000	Home Depot 2.7% 15/4/2030	177,799	0.02
USD 699,187	Ginnie Mae II Pool 3% 20/12/2044	640,051	0.06	USD 700,000	Houston Galleria Mall Trust 2015-HGLR 3.982% 5/3/2037	618,136	0.06
USD 99,695	Ginnie Mae II Pool 3% 20/4/2050	89,611	0.01	USD 254,000	HP 4% 15/4/2029	230,448	0.02
USD 125,103	Ginnie Mae II Pool 3% 20/5/2050	112,471	0.01	USD 281,000	HP 4.2% 15/4/2032	240,915	0.02
USD 577,604	Ginnie Mae II Pool 3% 20/6/2051	515,053	0.05	USD 2,044,582	HSI Asset Securitization Trust 2007-NC1 4.757% 25/4/2037	1,430,181	0.13
USD 182,373	Ginnie Mae II Pool 3% 20/12/2051	163,180	0.02	USD 1,534,500	Independence Plaza Trust 2018-INDP 3.763% 10/7/2035	1,440,998	0.13
USD 112,665	Ginnie Mae II Pool 3% 20/1/2052	100,667	0.01	USD 610,526	IndyMac INDX Mortgage Loan Trust 2006-AR15 4.857% 25/7/2036	556,094	0.05
USD 1,044,777	Ginnie Mae II Pool 3.5% 20/11/2046	972,502	0.09	USD 945,000	Intel 4.875% 10/2/2028	930,831	0.09
USD 755,785	Ginnie Mae II Pool 4% 20/6/2047	724,712	0.07	USD 900,000	Intel 5.2% 10/2/2033	879,336	0.08
USD 635,456	Ginnie Mae II Pool 4.5% 20/5/2041	632,674	0.06	USD 172,000	International Business Machines 2.95% 15/5/2050	110,728	0.01
USD 47,574	Ginnie Mae II Pool 4.5% 20/9/2048	46,591	0.00	USD 4,975,079	IXIS Real Estate Capital Trust 2006-HE2 5.137% 25/8/2036	1,411,510	0.13
USD 18,692	Ginnie Mae II Pool 4.5% 20/4/2050	18,292	0.00	USD 690,000	JP Morgan Chase Commercial Mortgage Trust 2015-JP1 4.725% 15/1/2049	632,091	0.06
USD 259,258	Ginnie Mae II Pool 5% 20/7/2040	259,822	0.02	USD 552,486	JP Morgan Mortgage Trust 2017-2 3.655% 25/5/2047	461,035	0.04
USD 140,000	Global Payments 2.15% 15/1/2027	122,739	0.01	USD 982,787	JP Morgan Mortgage Trust 2018-4 3.713% 25/10/2048	804,699	0.07
USD 392,000	Global Payments 4.95% 15/8/2027	379,056	0.04	USD 845,000	JPMBB Commercial Mortgage Trust 2016-C1 4.236% 17/3/2049	707,573	0.07
USD 528,000	Goldman Sachs 1.992% 27/1/2032	404,537	0.04	USD 1,000,000	JPMDB Commercial Mortgage Trust 2016-C2 3.144% 15/6/2049	929,477	0.09
USD 1,396,000	Goldman Sachs 2.383% 21/7/2032	1,091,516	0.10	EUR 1,980,000	JPMorgan Chase 0.625% 25/1/2024	2,052,682	0.19
USD 3,233,000	Goldman Sachs 2.6% 7/2/2030	2,715,527	0.25	GBP 200,000	JPMorgan Chase 0.991% 28/4/2026	221,126	0.02
USD 1,721,000	Goldman Sachs 2.615% 22/4/2032	1,376,828	0.13	EUR 400,000	JPMorgan Chase 1.638% 18/5/2028	381,032	0.04
USD 160,000	Goldman Sachs 2.65% 21/10/2032	126,884	0.01	USD 480,000	JPMorgan Chase 1.764% 19/11/2031	368,400	0.03
USD 1,936,000	Goldman Sachs 3.102% 24/2/2033	1,588,865	0.15	USD 1,420,000	JPMorgan Chase 1.953% 4/2/2032	1,097,889	0.10
USD 2,443,000	Goldman Sachs 3.8% 15/3/2030	2,214,553	0.21				
EUR 4,620,000	Goldman Sachs 4% 21/9/2029*	4,766,952	0.44				
USD 1,689,000	Goldman Sachs 4.223% 1/5/2029	1,577,654	0.15				
GBP 100,000	Goldman Sachs 7.25% 10/4/2028*	130,646	0.01				
USD 437,093	GoodLeap Sustainable Home Solutions Trust 2021-5 2.31% 20/10/2048	346,406	0.03				

\*All or a portion of this security represents a security on loan.

<sup>(3)</sup>Fund name changed during the period, see Note 1, for further details. The notes on pages 986 to 999 form an integral part of these financial statements.

# Sustainable World Bond Fund<sup>(3)</sup> continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 435,000	JPMorgan Chase 2.522% 22/4/2031	358,320	0.03	USD 852,000	Morgan Stanley Capital I Trust 2014-150E 3.912% 9/9/2032	751,513	0.07
USD 139,000	JPMorgan Chase 2.545% 8/11/2032	110,633	0.01	USD 1,449,748	Morgan Stanley Capital I Trust 2018-H3 4.62% 15/7/2051	1,324,541	0.12
USD 2,641,000	JPMorgan Chase 2.963% 25/1/2033	2,172,578	0.20	USD 289,971	Morgan Stanley Capital I Trust 2018-L1 4.719% 15/10/2051	264,412	0.02
USD 580,000	JPMorgan Chase 3.702% 6/5/2030	521,732	0.05	USD 634,000	Morgan Stanley Capital I Trust 2018-MP 4.276% 11/7/2040	557,144	0.05
USD 2,559,000	JPMorgan Chase 4.565% 14/6/2030*	2,421,532	0.22	USD 129,755	Mosaic Solar Loan Trust 2020-1 3.1% 20/4/2046	110,603	0.01
USD 2,774,000	JPMorgan Chase 4.586% 26/4/2033	2,577,680	0.24	USD 344,684	Mosaic Solar Loan Trust 2020-2 1.44% 20/8/2046	286,310	0.03
USD 897,000	JPMorgan Chase 4.912% 25/7/2033	854,072	0.08	USD 209,071	Mosaic Solar Loan Trust 2020-2 2.21% 20/8/2046	170,054	0.02
USD 96,000	Kinetik 5.875% 15/6/2030	88,317	0.01	USD 231,883	Mosaic Solar Loan Trust 2022-2 4.38% 21/1/2053	216,087	0.02
USD 651,000	KLA 5.25% 15/7/2062*	617,245	0.06	USD 1,039,000	MPLX 4% 15/3/2028	971,168	0.09
GBP 100,000	Kraft Heinz Foods 4.125% 1/7/2027	116,236	0.01	USD 714,562	Navient Private Education Refi Loan Trust 2020-C 6.188% 15/11/2068	716,638	0.07
USD 97,000	Level 3 Financing 4.25% 1/7/2028	66,892	0.01	USD 626,909	New Century Home Equity Loan Trust Series 2005-B 5.337% 25/10/2035	609,079	0.06
USD 147,000	Level 3 Financing 4.625% 15/9/2027	109,754	0.01	USD 140,000	New Jersey Health Care Facilities Financing Authority 3% 1/7/2051	101,065	0.01
EUR 100,000	Liberty Mutual 3.625% 23/5/2059	99,573	0.01	GBP 150,000	New York Life Global Funding 4.35% 16/9/2025	179,403	0.02
USD 124,000	Lowe's 5.125% 15/4/2050	112,185	0.01	USD 936,112	Newcastle Mortgage Trust 2007-1 4.847% 25/4/2037	918,368	0.08
EUR 100,000	Marsh & McLennan 1.979% 21/3/2030	91,184	0.01	USD 2,611,000	NextEra Energy Capital 1.9% 15/6/2028	2,206,370	0.21
USD 216,000	Marsh & McLennan 6.25% 1/11/2052	237,833	0.02	USD 3,678,000	NextEra Energy Capital 2.25% 1/6/2030	2,966,674	0.28
USD 1,016,619	Mastr Asset Backed Trust 2004-OPT2 5.317% 25/9/2034	864,046	0.08	USD 352,000	NextEra Energy Capital 2.75% 1/11/2029	299,583	0.03
USD 312,324	Mastr Asset Backed Trust 2005-WF1 6.342% 25/6/2035	307,552	0.03	USD 700,000	NextEra Energy Capital 5.05% 28/2/2033	673,407	0.06
USD 883,235	Mastr Asset Backed Trust 2005-WF1 6.477% 25/6/2035	864,414	0.08	USD 656,000	Norfolk Southern 3% 15/3/2032	551,168	0.05
USD 398,000	Mauser Packaging Solutions 7.875% 15/8/2026	400,360	0.04	USD 542,000	NVIDIA 2% 15/6/2031*	435,536	0.04
USD 85,000	Medline Borrower 3.875% 1/4/2029	70,419	0.01	USD 1,010,000	Olympic Tower 2017-OT Mortgage Trust 3.566% 10/5/2039	911,640	0.08
EUR 100,000	Metropolitan Life Global Funding I 0.375% 9/4/2024	102,364	0.01	USD 690,000	Olympic Tower 2017-OT Mortgage Trust 3.945% 10/5/2039	530,654	0.05
USD 853,000	MF1 2022-FL10 7.199% 17/9/2037	853,000	0.08	EUR 100,000	Olympus Water US 3.875% 1/10/2028	91,443	0.01
USD 332,000	Moody's 3.1% 29/11/2061	204,718	0.02	USD 684,000	Oncor Electric Delivery 3.1% 15/9/2049	476,026	0.04
USD 491,000	Moody's 3.75% 25/2/2052	372,869	0.04	USD 37,000	Oncor Electric Delivery 3.8% 30/9/2047	29,939	0.00
USD 2,356,000	Morgan Stanley 2.239% 21/7/2032	1,826,797	0.17	USD 949,000	Oncor Electric Delivery 4.15% 1/6/2032	889,727	0.08
USD 946,000	Morgan Stanley 2.511% 20/10/2032	746,338	0.06	USD 551,000	Oncor Electric Delivery 4.55% 15/9/2032	531,674	0.05
USD 833,000	Morgan Stanley 2.943% 21/1/2033	678,130	0.06	USD 1,162,000	OneMain Financial Issuance Trust 2019-2 3.14% 14/10/2036	1,061,325	0.10
USD 167,000	Morgan Stanley 3.622% 1/4/2031	147,404	0.01	USD 721,755	OneMain Financial Issuance Trust 2020-A 3.84% 14/5/2032	717,538	0.07
USD 1,100,000	Morgan Stanley 4.431% 23/1/2030	1,032,327	0.10	USD 150,000	OneMain Financial Issuance Trust 2021-1 2.22% 16/6/2036	122,994	0.01
USD 3,307,000	Morgan Stanley 4.889% 20/7/2033	3,125,556	0.29				
USD 915,000	Morgan Stanley 6.342% 18/10/2033	962,415	0.09				
USD 555,000	Morgan Stanley Bank of America Merrill Lynch Trust 2016-C32 3.994% 15/12/2049	514,624	0.05				
USD 1,000,000	Morgan Stanley Capital I 2017-HR2 3.89% 15/12/2050	915,344	0.08				

\* All or a portion of this security represents a security on loan.

<sup>(3)</sup>Fund name changed during the period, see Note 1, for further details. The notes on pages 986 to 999 form an integral part of these financial statements.

# Sustainable World Bond Fund<sup>(3)</sup> continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 170,000	OneMain Financial Issuance Trust 2021-1 2.47% 16/6/2036	132,363	0.01	USD 1,128,226	SLM Private Education Loan Trust 2010-C 9.338% 15/10/2041	1,211,084	0.11
USD 132,000	Oracle 1.65% 25/3/2026	117,850	0.01	USD 680,000	SMB Private Education Loan Trust 2015-C 3.5% 15/9/2043	641,415	0.06
USD 2,149,000	Oracle 2.875% 25/3/2031	1,775,376	0.16	USD 885,000	SMB Private Education Loan Trust 2020-A 3% 15/8/2045	745,307	0.07
USD 4,429,000	Oracle 2.95% 1/4/2030	3,772,328	0.35	USD 1,595,000	SMB Private Education Loan Trust 2020-PT-A 2.5% 15/9/2054	1,258,893	0.12
EUR 400,000	Oracle 3.125% 10/7/2025 <sup>†</sup>	419,641	0.04	USD 1,090,000	SMB Private Education Loan Trust 2020-PTB 2.5% 15/9/2054	861,556	0.08
USD 2,042,000	Oracle 4.3% 8/7/2034	1,789,726	0.17	USD 2,005,804	SMB Private Education Loan Trust 2021-A 5.318% 15/1/2053	1,963,462	0.18
USD 169,000	Oracle 6.15% 9/11/2029	174,579	0.02	USD 2,065,425	SMB Private Education Loan Trust 2022-B 5.851% 16/2/2055	2,062,146	0.19
USD 2,538,000	Oracle 6.25% 9/11/2032	2,629,623	0.24	USD 1,627,766	SMB Private Education Loan Trust 2022-C 4.48% 16/5/2050	1,567,092	0.15
EUR 100,000	Organon / Organon Foreign Debt Co-Issuer 2.875% 30/4/2028	91,332	0.01	USD 525,321	SOFI PROFESSIONAL LOAN PROGRAM 2017-F 2.84% 25/1/2041	505,425	0.05
USD 500,000	Otis Worldwide 2.565% 15/2/2030	420,541	0.04	USD 314,000	Southern California Edison 2.5% 1/6/2031	256,952	0.02
USD 412,000	Paramount Global 4.2% 19/5/2032	339,029	0.03	USD 1,188,000	Southern California Edison 2.75% 1/2/2032	979,417	0.09
USD 204,000	PECO Energy 2.85% 15/9/2051	133,497	0.01	USD 2,150,000	Southern California Edison 5.95% 1/11/2032	2,228,656	0.21
USD 490,000	PECO Energy 4.375% 15/8/2052	427,619	0.04	USD 355,000	State Street 2.623% 7/2/2033	289,030	0.03
USD 132,000	PECO Energy 4.6% 15/5/2052	119,165	0.01	USD 235,000	Tenet Healthcare 6.125% 15/6/2030	222,996	0.02
USD 31,000	Penske Truck Leasing / PTL Finance 4% 15/7/2025	29,659	0.00	USD 475,000	Thermo Fisher Scientific 2.6% 1/10/2029	410,309	0.04
USD 200,000	Periama 5.95% 19/4/2026	188,698	0.02	USD 136,000	Time Warner Cable 6.55% 1/5/2037	129,458	0.01
EUR 915,000	PPG Industries 1.4% 13/3/2027	880,212	0.08	USD 185,000	T-Mobile USA 3.3% 15/2/2051	122,845	0.01
EUR 400,000	Prologis Euro Finance 0.25% 10/9/2027	356,232	0.03	USD 973,000	T-Mobile USA 3.875% 15/4/2030	880,071	0.08
EUR 280,000	Prologis Euro Finance 0.625% 10/9/2031	218,747	0.02	USD 675,000	T-Mobile USA 5.05% 15/7/2033	646,773	0.06
EUR 300,000	Prologis Euro Finance 1.5% 8/2/2034	238,558	0.02	USD 83,000	Transcontinental Gas Pipe Line 4% 15/3/2028	77,918	0.01
USD 9,000	Public Service Electric and Gas 3.6% 1/12/2047	6,931	0.00	USD 1,390,100	Tricon American Homes 2019-SFR1 Trust 2.75% 17/3/2038	1,280,297	0.12
USD 490,000	Public Service Electric and Gas 4.9% 15/12/2032	486,066	0.05	USD 276,000	Union Pacific 2.973% 16/9/2062	171,521	0.02
USD 1,373,000	QUALCOMM 2.15% 20/5/2030	1,148,015	0.11	USD 186,000	Union Pacific 3.799% 6/4/2071	134,333	0.01
USD 640,000	QUALCOMM 4.5% 20/5/2052	563,102	0.05	USD 305,000	Union Pacific 3.839% 20/3/2060	230,671	0.02
USD 148,000	QUALCOMM 6% 20/5/2053	158,309	0.01	USD 260,000	Union Pacific 5.15% 20/1/2063	247,241	0.02
USD 554,815	Ready Capital Mortgage Financing 2022-FL9 7.072% 25/6/2037	556,563	0.05	USD 99,370	United Airlines 2016-1 Class AA Pass Through Trust 3.1% 7/1/2030	88,407	0.01
USD 232,413	Renaissance Home Equity Loan Trust 2005-3 5.14% 25/11/2035	228,019	0.02	USD 606,835	United Airlines 2018-1 Class AA Pass Through Trust 3.5% 1/9/2031	544,104	0.05
USD 313,000	Republic Services 2.375% 15/3/2033	246,547	0.02	USD 914,039	United Airlines 2019-2 Class A Pass Through Trust 2.9% 1/11/2029	777,751	0.07
USD 19,000	RPM International 5.25% 1/6/2045	16,395	0.00	USD 4,800	United States Treasury Inflation Indexed Bonds 0.125% 15/4/2026	5,130	0.00
USD 1,250,000	RR 1 6.392% 15/7/2035	1,230,974	0.11	USD 2,600,000	United States Treasury Inflation Indexed Bonds 0.125% 15/10/2026 <sup>†</sup>	2,659,855	0.24
USD 173,000	S&P Global 3.9% 1/3/2062	134,619	0.01				
USD 617,000	Salesforce 1.95% 15/7/2031	492,519	0.05				
USD 2,425,000	San Diego County Water Authority 5% 1/5/2052	2,651,061	0.24				
USD 501,800	Sesac Finance 5.216% 25/7/2049	467,333	0.04				
USD 168,000	Sherwin-Williams 2.9% 15/3/2052	102,564	0.01				
EUR 100,000	Silgan 2.25% 1/6/2028	90,553	0.01				
USD 491,680	SLM Private Credit Student Loan Trust 2004-A 5.169% 15/6/2033	478,504	0.04				
USD 1,684,694	SLM Private Credit Student Loan Trust 2005-B 5.099% 15/6/2039	1,611,005	0.15				
USD 2,062,559	SLM Private Credit Student Loan Trust 2006-A 5.059% 15/6/2039	1,944,292	0.18				
USD 424,977	SLM Private Credit Student Loan Trust 2006-B 4.969% 15/12/2039	397,786	0.04				

<sup>†</sup>All or a portion of this security is pledged or given in guarantee, see Note 13, for further details.

\*All or a portion of this security represents a security on loan.

<sup>(3)</sup>Fund name changed during the period, see Note 1, for further details. The notes on pages 986 to 999 form an integral part of these financial statements.

# Sustainable World Bond Fund<sup>(3)</sup> continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 3,900,000	United States Treasury Inflation Indexed Bonds 0.125% 15/1/2031 <sup>†</sup>	3,962,130	0.37	USD 1,547,844	WaMu Mortgage Pass-Through Certificates Series 2007-OA5 Trust 3.591% 25/6/2047	1,189,785	0.11
USD 111,000	United States Treasury Note/Bond 1.125% 15/2/2031	89,908	0.01	USD 2,287,455	Washington Mutual Mortgage Pass-Through Certificates WMALT Series 2006-AR8 Trust 3.643% 25/10/2046	1,881,350	0.17
USD 640,000	United States Treasury Note/Bond 1.375% 15/11/2040 <sup>†</sup>	416,587	0.04	EUR 530,000	Wells Fargo 2.125% 4/6/2024	552,245	0.05
USD 3,220,000	United States Treasury Note/Bond 3.5% 31/1/2028 <sup>†</sup>	3,115,727	0.29	USD 1,207,000	Wells Fargo 3.35% 2/3/2033	1,019,973	0.09
USD 2,020,000	United States Treasury Note/Bond 4% 15/11/2052 <sup>††</sup>	2,029,469	0.19	USD 255,000	Wells Fargo Commercial Mortgage Trust 2016-LC24 3.621% 15/10/2049	225,871	0.02
USD 6,500,000	United States Treasury Note/Bond 4.125% 31/1/2025 <sup>†</sup>	6,412,402	0.59	USD 257,000	Wells Fargo Commercial Mortgage Trust 2017-C38 3.903% 15/7/2050	215,026	0.02
USD 765,000	UnitedHealth 2.875% 15/8/2029	672,092	0.06	USD 1,390,000	Wells Fargo Commercial Mortgage Trust 2018-1745 3.749% 15/6/2036	1,206,160	0.11
USD 963,000	UnitedHealth 3.875% 15/12/2028	908,041	0.08	USD 413,000	Wells Fargo Commercial Mortgage Trust 2018-C45 4.556% 16/6/2051	361,809	0.03
USD 1,674,000	UnitedHealth 5.3% 15/2/2030 <sup>†</sup>	1,691,224	0.15	USD 440,000	WFRBS Commercial Mortgage Trust 2014-C21 3.891% 15/8/2047	423,234	0.04
GBP 100,000	Verizon Communications 1.125% 3/11/2028	97,822	0.01	USD 2,282,000	Williams 2.6% 15/3/2031	1,843,939	0.17
USD 2,664,000	Verizon Communications 1.45% 20/3/2026	2,382,587	0.22	USD 1,790,000	Williams 4.65% 15/8/2032	1,659,260	0.15
USD 1,951,000	Verizon Communications 1.5% 18/9/2030	1,504,173	0.14	USD 319,209	WinWater Mortgage Loan Trust 2014-1 3.918% 20/6/2044	297,994	0.03
USD 1,000,000	Verizon Communications 1.68% 30/10/2030	770,429	0.07			355,718,139	32.98
USD 2,467,000	Verizon Communications 1.75% 20/1/2031	1,900,257	0.18				
	Verizon Communications 2.1% 22/3/2028	847,164	0.08		<b>Uruguay</b>		
USD 982,000	Verizon Communications 2.355% 15/3/2032	84,563	0.01	USD 200,000	Uruguay Government International Bond 4.375% 27/10/2027	199,200	0.02
USD 473,000	Verizon Communications 3.7% 22/3/2061	328,534	0.03	USD 199,847	Uruguay Government International Bond 5.1% 18/6/2050	196,150	0.02
USD 1,047,000	Verizon Communications 4.4% 1/11/2034	947,043	0.09			395,350	0.04
USD 426,000	Visa 2.05% 15/4/2030	359,429	0.03	<b>Total Bonds</b>		1,013,225,666	93.96
USD 492,000	VMware 2.2% 15/8/2031	371,905	0.03		<b>Total Transferable Securities and Money</b>		
USD 1,045,000	Walt Disney 2% 1/9/2029	870,309	0.08		Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market	1,015,344,317	94.15
USD 533,000	Walt Disney 3.8% 22/3/2030 <sup>†</sup>	494,572	0.05				
USD 1,352,202	WaMu Mortgage Pass-Through Certificates Series 2006-AR11 Trust 3.753% 25/9/2046	1,103,673	0.10		<b>Total Portfolio</b>	1,015,344,317	94.15
USD 2,467,222	WaMu Mortgage Pass-Through Certificates Series 2006-AR13 Trust 3.673% 25/10/2046	2,083,273	0.19		<b>Other Net Assets</b>	63,046,755	5.85
					<b>Total Net Assets (USD)</b>	1,078,391,072	100.00

<sup>†</sup>All or a portion of this security is pledged or given in guarantee, see Note 13, for further details.  
<sup>††</sup>All or a portion of this security represents a security on loan.

## Open Forward Foreign Exchange Contracts as at 28 February 2023

Currency	Purchases	Currency	Sales	Counterparty	Unrealised appreciation/ Maturity(depreciation) date	USD
				Royal Bank of Canada	15/3/2023	(332)
AUD	1,660,000	USD	1,120,415	Barclays	15/3/2023	35,228
BRL	8,720,000	USD	8,871,550	BNP Paribas	15/3/2023	325,801
BRL	48,066,893	USD	4,041,015	BNY Mellon	15/3/2023	7,826
BRL	21,159,922	USD	2,776,867	Goldman Sachs	15/3/2023	(36,810)

## Open Forward Foreign Exchange Contracts as at 28 February 2023

Currency	Purchases	Currency	Sales	Counterparty	Unrealised appreciation/ Maturity(depreciation) date	USD
CAD	5,965,000	EUR	4,097,285	State Street	2/3/2023	30,130
CAD	5,965,000	EUR	4,142,128	Nomura	4/4/2023	(25,287)
CHF	615,254	USD	670,000	State Street	15/3/2023	(11,255)
CNH	27,865,887	USD	4,015,605	Barclays	15/3/2023	(2,565)
CNH	1,125,000	USD	162,092	UBS	15/3/2023	(77)
CNH	1,125,000	USD	162,030	JP Morgan	15/3/2023	(16)

<sup>(3)</sup>Fund name changed during the period, see Note 1, for further details.  
The notes on pages 986 to 999 form an integral part of these financial statements.



# Sustainable World Bond Fund<sup>(3)</sup> continued

## Open Forward Foreign Exchange Contracts as at 28 February 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity(depreciation/ date	Unrealised appreciation/ USD
CNH	1,125,000	USD	162,264	Morgan Stanley	15/3/2023	(250)
				Bank of America	15/3/2023	(572)
CNH	1,125,000	USD	162,586	Deutsche Bank	15/3/2023	(13,614)
CNH	7,500,000	USD	1,093,709	Nomura	15/3/2023	(14,479)
CNH	3,760,000	USD	555,966	Nomura	15/3/2023	(14,479)
CZK	64,485,000	USD	2,917,640	Barclays	15/3/2023	(1,463)
CZK	9,295,643	USD	416,287	Goldman Sachs	2/3/2023	4,434
				Bank of America	15/3/2023	(107,995)
EUR	10,695,000	USD	11,493,756	Goldman Sachs	15/3/2023	(34,966)
EUR	5,440,000	USD	5,826,319	Citigroup	15/3/2023	(18,982)
EUR	2,070,000	USD	2,222,678	Citigroup	15/3/2023	(18,982)
EUR	5,260,000	USD	5,674,909	Deutsche Bank	15/3/2023	(75,181)
EUR	3,959,689	USD	4,295,120	HSBC Bank	15/3/2023	(79,687)
EUR	19,150,000	JPY	2,788,125,100	State Street	15/3/2023	(65,215)
EUR	9,527,000	USD	10,247,407	State Street	15/3/2023	(105,085)
EUR	3,150,000	USD	3,383,049	JP Morgan	15/3/2023	(29,600)
				Bank of America	15/3/2023	30,586
EUR	861,591	NOK	9,145,000	Barclays	15/3/2023	27,805
EUR	785,665	NOK	8,340,000	Barclays	15/3/2023	27,805
EUR	886,265	NOK	9,415,000	BNP Paribas	15/3/2023	30,675
EUR	1,300,000	GBP	1,147,736	State Street	15/3/2023	(9,621)
EUR	2,080,311	USD	2,253,724	Barclays	15/3/2023	(39,052)
EUR	12,130,000	USD	13,198,802	BNP Paribas	15/3/2023	(285,358)
				Toronto-Dominion	15/3/2023	(21,346)
EUR	1,020,000	USD	1,107,224	Morgan Stanley	15/3/2023	(75,985)
EUR	2,530,000	USD	2,769,391	Morgan Stanley	15/3/2023	(75,985)
				Standard Chartered Bank	2/3/2023	17,603
EUR	720,309	AUD	1,110,000	Chartered Bank	2/3/2023	17,603
EUR	1,730,000	USD	1,881,997	Morgan Stanley	2/3/2023	(41,788)
EUR	128,898	HUF	50,000,000	JP Morgan	16/3/2023	(3,052)
				Standard Chartered Bank	2/3/2023	3,135
EUR	1,520,000	USD	1,613,696	Chartered Bank	2/3/2023	3,135
EUR	704,200	AUD	1,110,000	Goldman Sachs	4/4/2023	1,079
GBP	13,080,133	EUR	14,970,000	Morgan Stanley	15/3/2023	(54,940)
GBP	1,154,430	EUR	1,300,000	State Street	15/3/2023	17,748
				Royal Bank of Canada	2/3/2023	26,813
GBP	4,100,000	EUR	4,653,713	Canada	2/3/2023	26,813
GBP	1,000,572	USD	1,207,242	Barclays	15/3/2023	7,655
GBP	1,619,428	USD	1,955,149	JP Morgan	15/3/2023	11,164
GBP	1,680,000	USD	2,033,994	Morgan Stanley	15/3/2023	5,866
GBP	1,860,000	USD	2,253,148	Goldman Sachs	15/3/2023	5,268
				Standard Chartered Bank	4/4/2023	24,179
GBP	4,100,000	EUR	4,649,467	Chartered Bank	4/4/2023	24,179
HUF	50,000,000	EUR	126,369	JP Morgan	16/3/2023	5,744
IDR	12,920,000,000	USD	829,009	JP Morgan	15/3/2023	17,959
IDR	22,180,000,000	USD	1,420,432	BNP Paribas	15/3/2023	33,573
IDR	8,415,000,000	USD	539,838	UBS	15/3/2023	11,805
IDR	8,415,000,000	USD	539,838	UBS	15/3/2023	11,805
IDR	10,085,000,000	USD	665,457	Citibank	17/4/2023	(4,776)
IDR	33,988,225,000	USD	2,259,915	Citibank	17/4/2023	(31,825)
IDR	4,987,462,737	USD	327,821	BNY Mellon	15/3/2023	(869)
IDR	4,987,462,737	USD	327,821	Citigroup	15/3/2023	(869)
INR	291,050,000	USD	3,505,696	Barclays	15/3/2023	12,115
INR	53,140,000	USD	651,146	Barclays	15/3/2023	12,115
INR	53,140,000	USD	651,146	Citibank	17/4/2023	(10,232)
JPY	548,820,000	USD	4,188,250	JP Morgan	15/3/2023	(162,425)
JPY	6,309,030,000	USD	46,564,168	UBS	15/3/2023	(284,804)
JPY	601,077,592	USD	4,674,880	Deutsche Bank	15/3/2023	(265,725)
JPY	194,130,000	USD	1,484,741	HSBC Bank	15/3/2023	(60,717)
				Standard Chartered Bank	15/3/2023	(20,505)
JPY	57,345,444	USD	441,158	Chartered Bank	15/3/2023	(20,505)
JPY	112,000,000	USD	855,406	BNP Paribas	15/3/2023	(33,839)
JPY	639,323,561	USD	4,920,652	Morgan Stanley	15/3/2023	(230,947)
JPY	22,780,000	USD	174,535	State Street	15/3/2023	(7,434)

## Open Forward Foreign Exchange Contracts as at 28 February 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity(depreciation/ date	Unrealised appreciation/ USD
				Bank of America	15/3/2023	(21,526)
JPY	68,750,000	USD	525,835	Bank of America	15/3/2023	(21,526)
JPY	498,000,000	USD	3,853,784	Goldman Sachs	15/3/2023	(200,747)
JPY	96,120,000	USD	737,593	Citibank	15/3/2023	(32,513)
JPY	193,860,000	USD	1,494,022	Citigroup	15/3/2023	(71,978)
JPY	36,093,684	NZD	430,000	Deutsche Bank	15/3/2023	(984)
KRW	1,425,000,000	USD	1,120,089	BNP Paribas	15/3/2023	(41,170)
KRW	715,000,000	USD	576,195	Barclays	15/3/2023	(34,842)
MXN	275,016,000	USD	13,881,021	JP Morgan	15/3/2023	1,087,572
MXN	157,835,000	USD	7,848,154	Barclays	15/3/2023	742,503
MXN	52,200,000	USD	2,750,459	Morgan Stanley	15/3/2023	90,687
MXN	11,544,785	USD	625,290	BNY Mellon	15/3/2023	3,071
MXN	11,971,830	USD	647,249	UBS	2/3/2023	6,057
MYR	2,400,000	USD	557,491	Goldman Sachs	15/3/2023	(22,221)
NOK	5,800,000	EUR	557,541	RBS	15/3/2023	(31,212)
				Bank of America	15/3/2023	(121,527)
NOK	19,788,346	USD	2,040,106	Bank of America	15/3/2023	(121,527)
NOK	12,195,000	EUR	1,154,149	Bank of America	15/3/2023	(46,326)
NOK	9,495,000	EUR	905,076	Barclays	15/3/2023	(42,945)
NOK	2,110,000	EUR	200,981	Morgan Stanley	15/3/2023	(9,387)
NOK	25,130,000	USD	2,531,188	JP Morgan	15/3/2023	(94,708)
NOK	31,470,000	USD	3,177,250	Deutsche Bank	15/3/2023	(126,076)
NOK	2,430,000	USD	245,172	Goldman Sachs	15/3/2023	(9,572)
NZD	430,000	JPY	35,897,389	Deutsche Bank	15/3/2023	2,424
SEK	44,971,346	USD	4,340,905	JP Morgan	15/3/2023	(21,431)
SEK	7,010,000	USD	672,678	Deutsche Bank	15/3/2023	630
				Bank of America	15/3/2023	(967)
SGD	5,200,000	USD	500,424	Bank of America	15/3/2023	(967)
SGD	1,870,000	USD	1,380,542	BNP Paribas	15/3/2023	7,950
				Bank of America	15/3/2023	10,351
SGD	1,870,000	USD	1,378,141	Bank of America	15/3/2023	10,351
SGD	4,450,000	USD	3,281,607	HSBC Bank	15/3/2023	22,559
SGD	730,000	USD	550,903	Goldman Sachs	15/3/2023	(8,871)
THB	19,200,000	USD	549,490	Barclays	15/3/2023	(5,480)
THB	18,500,000	USD	553,793	Goldman Sachs	15/3/2023	(29,617)
TRY	164,000	USD	8,594	Barclays	2/3/2023	91
TRY	164,000	USD	8,523	HSBC Bank	4/4/2023	7
TWD	47,700,000	USD	1,571,784	Barclays	15/3/2023	(9,839)
TWD	3,300,000	USD	108,935	JP Morgan	15/3/2023	(875)
TWD	16,900,000	USD	565,937	BNP Paribas	15/3/2023	(12,543)
USD	500,202	TWD	15,100,000	Barclays	15/3/2023	5,750
USD	1,991,570	JPY	262,398,655	UBS	15/3/2023	66,767
USD	624,021	EUR	590,000	UBS	15/3/2023	(4,085)
USD	649,810	CNH	4,500,000	Morgan Stanley	15/3/2023	1,754
USD	15,921,834	EUR	14,776,490	Deutsche Bank	15/3/2023	190,972
USD	2,028,003	SEK	20,581,346	BNP Paribas	15/3/2023	51,175
				Bank of America	15/3/2023	384,280
USD	32,698,236	EUR	30,353,510	Bank of America	15/3/2023	384,280
USD	837,272	EUR	780,000	Citigroup	15/3/2023	6,894
				Bank of America	15/3/2023	10,005
USD	551,357	KRW	715,000,000	Bank of America	15/3/2023	10,005
USD	25,953,395	JPY	3,517,063,095	Morgan Stanley	15/3/2023	154,272
USD	15,683,719	GBP	12,750,000	State Street	15/3/2023	202,637
USD	2,300,000	CNY	15,956,535	BNY Mellon	15/3/2023	(1,120)
USD	687,968	BRL	3,728,593	Goldman Sachs	15/3/2023	(25,479)
USD	1,930,700	ZAR	33,910,000	Deutsche Bank	15/3/2023	85,922
USD	1,765,388	MXN	34,493,563	Goldman Sachs	15/3/2023	(112,031)
				Toronto-Dominion	15/3/2023	(269,469)
USD	9,910,200	IDR	155,285,000,000	Toronto-Dominion	15/3/2023	(269,469)
USD	342,065	KRW	450,000,000	Citigroup	15/3/2023	1,353

<sup>(3)</sup>Fund name changed during the period, see Note 1, for further details.  
The notes on pages 986 to 999 form an integral part of these financial statements.

# Sustainable World Bond Fund<sup>(3)</sup> continued

## Open Forward Foreign Exchange Contracts as at 28 February 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity(depreciation) date	Unrealised appreciation/ USD
USD	1,279,200	INR	106,630,000	Citigroup	15/3/2023	(9,597)
USD	13,826,898	KRW	18,183,456,000	BNP Paribas	15/3/2023	59,540
USD	3,663,267	MYR	16,150,000	Barclays	15/3/2023	61,345
USD	276,725	TWD	8,400,000	BNP Paribas	15/3/2023	1,666
USD	10,588,646	EUR	9,815,000	BNP Paribas	15/3/2023	139,723
USD	4,701,958	NOK	47,118,346	JP Morgan	15/3/2023	133,597
USD	1,933,615	SGD	2,600,000	UBS	15/3/2023	3,091
USD	1,384,417	SGD	1,870,000	Barclays	15/3/2023	(4,075)
USD	681,575	NOK	6,770,000	Deutsche Bank	15/3/2023	25,191
USD	3,711,225	JPY	484,524,756	JP Morgan	15/3/2023	157,032
USD	50,840	JPY	6,585,244	Barclays	15/3/2023	2,534
USD	846,663	EUR	790,000	HSBC Bank	15/3/2023	5,639
USD	2,545,672	SEK	26,330,000	JP Morgan	15/3/2023	16,690
USD	3,194,541	SEK	32,810,000	Deutsche Bank	15/3/2023	43,158
USD	1,124,048	AUD	1,660,000	Morgan Stanley	15/3/2023	3,965
USD	2,173,831	GBP	1,820,000	Barclays	15/3/2023	(36,018)
USD	2,850,064	INR	236,400,000	BNP Paribas	15/3/2023	(7,213)
USD	1,067,230	CNH	7,310,000	State Street	15/3/2023	14,498
USD	3,139,854	JPY	404,330,000	HSBC Bank	15/3/2023	173,926
USD	2,009,518	IDR	30,789,976,246	Bank of America	15/3/2023	(8,913)
USD	1,664,029	EUR	1,530,000	Barclays	15/3/2023	35,211
USD	182,427	EUR	170,000	State Street	15/3/2023	1,447
USD	1,596,446	IDR	24,692,566,000	HSBC Bank	15/3/2023	(22,271)
USD	1,879,811	JPY	239,310,000	Bank of America	15/3/2023	124,373
USD	426,072	JPY	54,290,000	Société Générale	15/3/2023	27,832
USD	6,928,983	JPY	894,000,000	Deutsche Bank	15/3/2023	371,121
USD	10,190,602	EUR	9,460,000	JP Morgan	15/3/2023	119,606
USD	935,279	ZAR	16,345,000	Morgan Stanley	17/4/2023	48,602
USD	672,930	INR	54,650,000	Barclays	15/3/2023	12,396
USD	250,683	SEK	2,560,000	Goldman Sachs	15/3/2023	4,796
USD	4,961,579	MXN	93,100,000	UBS	15/3/2023	(105,676)
USD	4,200,345	BRL	21,685,000	BNP Paribas	15/3/2023	51,033
USD	2,272,906	IDR	33,988,225,000	UBS	15/3/2023	44,816
USD	31,968,561	GBP	25,815,495	Citigroup	2/3/2023	631,132
USD	5,215,000	GBP	4,210,426	BNY Mellon	2/3/2023	103,964
USD	2,334,390	CHF	2,146,000	RBS	2/3/2023	40,221
USD	103,736,766	CNH	699,332,072	Barclays	2/3/2023	3,112,194
USD	3,547,905	SEK	36,675,000	Deutsche Bank	2/3/2023	27,831
USD	425,000	ZAR	7,395,807	HSBC Bank	2/3/2023	22,166
USD	5,044,703	CZK	110,705,000	Barclays	2/3/2023	34,196
USD	4,276,597	JPY	554,588,243	UBS	2/3/2023	216,357
USD	13,698,480	CAD	18,274,233	Morgan Stanley	2/3/2023	254,183
USD	20,987,750	MXN	396,308,299	HSBC Bank	2/3/2023	(638,914)
USD	1,114,534	NZD	1,718,000	RBS	2/3/2023	52,815
USD	3,244,661	AUD	4,580,756	State Street	2/3/2023	155,364
USD	292,135,555	EUR	267,895,315	Morgan Stanley	2/3/2023	7,174,003
USD	1,462,876	MXN	27,357,143	Morgan Stanley	2/3/2023	(30,012)
USD	8,937,389	ZAR	155,495,292	State Street	2/3/2023	467,879
USD	400,139	EUR	370,000	Deutsche Bank	2/3/2023	6,568
USD	3,632,970	PLN	15,740,000	HSBC Bank	2/3/2023	77,690
USD	1,929,313	DKK	13,151,000	Morgan Stanley	2/3/2023	49,869
USD	1,881,103	THB	61,371,000	JP Morgan	2/3/2023	144,578
USD	41,335,396	JPY	5,360,095,973	Citigroup	2/3/2023	2,093,167
USD	382,956	RON	1,730,000	JP Morgan	2/3/2023	9,102
USD	479,382	HUF	173,790,000	Goldman Sachs	2/3/2023	(10,736)
USD	678,684	NOK	6,730,000	HSBC Bank	2/3/2023	26,648
USD	1,663,907	EUR	1,530,000	Morgan Stanley	15/3/2023	35,089

## Open Forward Foreign Exchange Contracts as at 28 February 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity(depreciation) date	Unrealised appreciation/ USD
USD	2,858,447	SGD	3,750,000	HSBC Bank	2/3/2023	74,954
USD	98,464	GBP	80,000	Royal Bank of Canada	2/3/2023	1,352
USD	951,176	KRW	1,171,820,000	JP Morgan	15/3/2023	63,948
USD	1,547,472	MXN	29,240,000	Deutsche Bank	2/3/2023	(48,164)
USD	2,044,859	GBP	1,660,000	Toronto-Dominion	2/3/2023	29,785
USD	4,961,316	EUR	4,560,000	Toronto-Dominion	2/3/2023	110,822
USD	606,903	THB	20,375,000	Goldman Sachs	15/3/2023	29,601
USD	2,501,934	JPY	333,298,764	Citigroup	15/3/2023	57,049
USD	501,051	JPY	64,560,000	Bank of America	2/3/2023	28,395
USD	139,195	JPY	17,900,000	BNP Paribas	15/3/2023	7,891
USD	5,559,749	MXN	104,700,000	State Street	15/3/2023	(138,871)
USD	9,325,384	EUR	8,480,000	HSBC Bank	2/3/2023	305,167
USD	61,565	GBP	50,000	Morgan Stanley	2/3/2023	870
USD	5,530,668	MXN	103,300,000	Deutsche Bank	15/3/2023	(91,753)
USD	3,360,960	BRL	16,996,912	JP Morgan	15/3/2023	108,690
USD	514,684	THB	17,325,000	Citigroup	15/3/2023	23,801
USD	405,022	EUR	370,000	Royal Bank of Canada	2/3/2023	11,451
USD	465,665	GBP	380,000	Barclays	2/3/2023	4,383
USD	640,750	ZAR	11,010,000	Morgan Stanley	2/3/2023	41,058
USD	1,661,478	CNH	11,260,000	Citigroup	15/3/2023	39,896
USD	348,901	GBP	290,000	UBS	2/3/2023	(3,130)
USD	72,933	GBP	60,000	State Street	2/3/2023	99
USD	38,357,387	EUR	35,900,000	State Street	2/3/2023	170,382
USD	2,740,000	JPY	366,576,654	RBS	15/3/2023	51,008
USD	3,843,719	GBP	3,210,000	JP Morgan	15/3/2023	(53,871)
USD	1,370,274	GBP	1,140,000	Morgan Stanley	15/3/2023	(13,916)
USD	542,664	IDR	8,255,000,000	BNP Paribas	15/3/2023	1,509
USD	2,699,749	GBP	2,260,000	Goldman Sachs	15/3/2023	(44,349)
USD	774,861	ZAR	14,017,904	Barclays	15/3/2023	12,257
USD	159,923	EUR	150,000	UBS	2/3/2023	367
USD	130,441	ZAR	2,400,000	Citigroup	15/3/2023	(124)
USD	2,594,293	BRL	13,468,010	Citigroup	15/3/2023	17,258
USD	415,495	CZK	9,295,643	Deutsche Bank	15/3/2023	(4,878)
USD	589,678	GBP	490,000	Bank of America	15/3/2023	(5,281)
USD	116,784	EUR	110,000	RBS	2/3/2023	(224)
USD	255,134	ZAR	4,663,669	JP Morgan	15/3/2023	1,420
USD	1,120,680	JPY	152,000,000	Toronto-Dominion	15/3/2023	5,696
USD	12,649,251	CAD	17,133,402	Toronto-Dominion	4/4/2023	40,116
USD	1,758,557	THB	61,371,000	UBS	4/4/2023	16,120
USD	651,417	NOK	6,730,000	HSBC Bank	4/4/2023	(1,803)
USD	40,085,603	JPY	5,424,655,973	JP Morgan	4/4/2023	175,860
USD	3,526,826	SEK	36,675,000	UBS	4/4/2023	311
USD	4,535,886	CZK	101,409,357	HSBC Bank	4/4/2023	(44,431)
USD	4,276,597	JPY	578,847,411	Morgan Stanley	4/4/2023	17,958
USD	855,000	CAD	1,159,390	Royal Bank of Canada	4/4/2023	1,760
USD	1,057,525	NZD	1,718,000	UBS	4/4/2023	(4,255)
USD	9,206,167	ZAR	169,673,968	UBS	4/4/2023	(7,680)
USD	5,215,000	GBP	4,333,835	State Street	4/4/2023	(49,153)
USD	334,126,967	EUR	314,687,167	JP Morgan	4/4/2023	(1,303,199)
USD	2,297,835	CHF	2,146,000	Morgan Stanley	4/4/2023	(5,162)
USD	34,147,643	GBP	28,335,495	HSBC Bank	4/4/2023	(270,454)
USD	481,568	HUF	173,790,000	BNP Paribas	4/4/2023	(2,729)
USD	23,148,073	MXN	428,677,381	UBS	4/4/2023	(91,343)

<sup>(3)</sup>Fund name changed during the period, see Note 1, for further details. The notes on pages 986 to 999 form an integral part of these financial statements.

# Sustainable World Bond Fund<sup>(3)</sup> continued

## Open Forward Foreign Exchange Contracts as at 28 February 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity(depreciation) date	Unrealised appreciation/(depreciation) USD
USD	649,129	MXN	11,971,830	Morgan Stanley	15/3/2023	(2,475)
USD	100,693,733	CNH	699,332,072	Bank of America	4/4/2023	(155,029)
USD	3,097,111	AUD	4,601,392	Goldman Sachs	4/4/2023	(10,029)
USD	2,214,333	MXN	40,700,000	Barclays	15/3/2023	(890)
USD	1,875,088	DKK	13,151,000	Bank of America	4/4/2023	(8,869)
USD	371,987	RON	1,730,000	Goldman Sachs	4/4/2023	(1,331)
USD	3,528,808	PLN	15,740,000	UBS	4/4/2023	(17,742)
USD	2,784,460	SGD	3,750,000	BNP Paribas	4/4/2023	(1,373)
USD	9,612,596	EUR	9,040,000	Deutsche Bank	4/4/2023	(23,287)
ZAR	37,800,000	USD	2,160,102	Morgan Stanley	15/3/2023	(103,700)
ZAR	48,510,000	USD	2,819,459	JP Morgan	15/3/2023	(180,410)
ZAR	2,400,000	USD	140,065	Bank of America	15/3/2023	(9,500)
ZAR	14,017,904	USD	774,586	Goldman Sachs	15/3/2023	(11,981)
ZAR	4,663,669	USD	255,067	Société Générale	2/3/2023	(1,046)
Net unrealised appreciation						14,446,688
<b>CHF Hedged Share Class</b>						
CHF	4,873,949	USD	5,317,866	BNY Mellon	15/3/2023	(99,233)
USD	111,721	CHF	103,126	BNY Mellon	15/3/2023	1,303
Net unrealised depreciation						(97,930)
<b>CNH Hedged Share Class</b>						
CNY	742,208	USD	109,612	BNY Mellon	15/3/2023	(2,722)
USD	2,192	CNY	15,018	BNY Mellon	15/3/2023	29
Net unrealised depreciation						(2,693)
<b>DKK Hedged Share Class</b>						
DKK	544	USD	79	BNY Mellon	15/3/2023	(1)
USD	1	DKK	10	BNY Mellon	15/3/2023	-
Net unrealised depreciation						(1)

## Open Forward Foreign Exchange Contracts as at 28 February 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity(depreciation) date	Unrealised appreciation/(depreciation) USD
<b>EUR Hedged Share Class</b>						
EUR	114,678,558	USD	123,663,490	BNY Mellon	15/3/2023	(1,576,860)
USD	2,449,505	EUR	2,293,057	BNY Mellon	15/3/2023	8,339
Net unrealised depreciation						(1,568,521)
<b>GBP Hedged Share Class</b>						
GBP	239,475,704	USD	291,120,048	BNY Mellon	15/3/2023	(347,996)
USD	6,331,474	GBP	5,245,114	BNY Mellon	15/3/2023	(37,145)
Net unrealised depreciation						(385,141)
<b>NOK Hedged Share Class</b>						
NOK	605,138,325	USD	59,742,807	BNY Mellon	15/3/2023	(1,070,854)
USD	1,137,265	NOK	11,626,846	BNY Mellon	15/3/2023	9,977
Net unrealised depreciation						(1,060,877)
<b>NZD Hedged Share Class</b>						
NZD	9,205	USD	5,861	BNY Mellon	15/3/2023	(172)
USD	104	NZD	166	BNY Mellon	15/3/2023	2
Net unrealised depreciation						(170)
<b>SGD Hedged Share Class</b>						
SGD	198,868	USD	150,485	BNY Mellon	15/3/2023	(2,823)
USD	4,300	SGD	5,734	BNY Mellon	15/3/2023	43
Net unrealised depreciation						(2,780)
Total net unrealised appreciation						11,328,575

## Open Exchange Traded Futures Contracts as at 28 February 2023

Number of contracts	Currency	Contract/Description	Expiration date	Unrealised appreciation/(depreciation) USD
(606)	EUR	Euro BOBL	March 2023	1,394,461
(104)	EUR	Euro Bund	March 2023	245,791
4	EUR	Euro BUXL	March 2023	(19,679)
47	EUR	Euro Schatz	March 2023	(47,553)
(56)	EUR	Euro-BTP	March 2023	128,910
124	EUR	Euro-OAT	March 2023	(908,053)
50	EUR	Short-Term Euro-BTP	March 2023	(70,577)
(49)	JPY	Japanese 10 Year Bond (OSE)	March 2023	(372,745)
80	AUD	Australian 10 Year Bond	March 2023	(274,593)
60	AUD	Australian 3 Year Bond	March 2023	(52,070)
7	KRW	Korean 10 Year Bond	March 2023	(4,338)
48	KRW	Korean 3 Year Bond	March 2023	(33,002)
(8)	AUD	90 Day Bank Bill	June 2023	6,914
(34)	EUR	Euro BOBL	June 2023	26,891
(2)	EUR	Euro Bund	June 2023	3,159
(117)	EUR	Euro Schatz	June 2023	25,933
(14)	JPY	Japanese 10 Year Bond (OSE)	June 2023	(12,739)
(85)	EUR	3 Month EURIBOR	June 2023	20,583

<sup>(3)</sup>Fund name changed during the period, see Note 1, for further details. The notes on pages 986 to 999 form an integral part of these financial statements.

# Sustainable World Bond Fund<sup>(3)</sup> continued

## Open Exchange Traded Futures Contracts as at 28 February 2023

Number of contracts	Currency	Contract/Description	Expiration date	Unrealised appreciation/ (depreciation) USD
(49)	CAD	Banker's Acceptance	June 2023	17,574
165	CAD	Canadian 10 Year Bond	June 2023	(55,839)
48	USD	US Long Bond (CBT)	June 2023	(76,743)
(666)	USD	US Treasury 10 Year Note (CBT)	June 2023	437,499
(997)	USD	US Ultra 10 Year Note	June 2023	526,950
204	USD	US Ultra Bond (CBT)	June 2023	(273,457)
71	GBP	Long Gilt	June 2023	(199,208)
(254)	USD	US Treasury 2 Year Note (CBT)	June 2023	71,901
586	USD	US Treasury 5 Year Note (CBT)	June 2023	(292,691)
(17)	AUD	90 Day Bank Bill	September 2023	14,073
(85)	EUR	3 Month EURIBOR	September 2023	43,428
79	GBP	3 Month SONIA	September 2023	(46,128)
17	AUD	90 Day Bank Bill	March 2024	(16,459)
8	GBP	3 Month SONIA	March 2024	7,875
8	AUD	90 Day Bank Bill	June 2024	(9,821)
12	GBP	3 Month SONIA	June 2024	(32,224)
23	GBP	3 Month SONIA	September 2024	(66,676)
85	EUR	3 Month EURIBOR	December 2024	(87,676)
21	GBP	3 Month SONIA	December 2024	(62,330)
8	GBP	3 Month SONIA	March 2025	2,671
Total				(39,988)

## Swaps as at 28 February 2023

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
CDS	EUR (816,276)	Fund provides default protection on ITRAXX.XO.34.V2; and receives Fixed 5%	Bank of America	20/12/2025	(59,888)	45,544
CDS	EUR 1,530,000	Fund receives default protection on ITRAXX.EUR.38.V1; and pays Fixed 1%	Bank of America	20/12/2027	(157)	(14,668)
CDS	USD 110,000	Fund provides default protection on CDX.NA.HY.39.V1; and receives Fixed 5%	Goldman Sachs	20/12/2027	2,502	(1,664)
CDS	EUR 660,000	Fund receives default protection on ITRAXX.XO.38.V1; and pays Fixed 5%	Goldman Sachs	20/12/2027	(267)	(23,823)
CDS	USD (7,000)	Fund provides default protection on CMBX.NA.9.BBB-; and receives Fixed 3%	Goldman Sachs	17/9/2058	(509)	(1,271)
CDS	USD (9,000,000)	Fund provides default protection on Mexico Government International Bond; and receives Fixed 1%	JP Morgan	20/12/2024	(9,004)	86,479
CDS	USD (329,000)	Fund provides default protection on CMBX.NA.9.BBB-; and receives Fixed 3%	Morgan Stanley	17/9/2058	4,619	(59,734)
IFS	EUR 1,065,000	Fund provides default protection CPTFEMU + 0bps; and receives Fixed 2.72%	Bank of America	16/10/2027	24,772	24,772
IFS	EUR 1,110,000	Fund receives default protection CPTFEMU + 0bps; and pays Fixed 2.555%	Bank of America	16/10/2027	35,142	35,142
IFS	EUR 970,000	Fund provides default protection CPTFEMU + 0bps; and receives Fixed 3%	Bank of America	16/11/2027	3,264	3,264
IFS	EUR 710,000	Fund provides default protection CPTFEMU + 0bps; and receives Fixed 3.0467%	Bank of America	16/11/2027	679	679
IFS	EUR 1,900,000	Fund receives default protection CPTFEMU + 0bps; and pays Fixed 2.7%	Bank of America	16/12/2027	19,508	19,508
IFS	EUR 1,120,000	Fund receives default protection CPTFEMU + 0bps; and pays Fixed 2.27375%	Bank of America	16/1/2028	22,910	23,880
IFS	EUR 1,520,000	Fund receives default protection CPTFEMU + 0bps; and pays Fixed 2.3125%	Bank of America	16/1/2028	29,446	29,472

<sup>(3)</sup>Fund name changed during the period, see Note 1, for further details. The notes on pages 986 to 999 form an integral part of these financial statements.

# Sustainable World Bond Fund<sup>(3)</sup> continued

## Swaps as at 28 February 2023

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
IFS	EUR 1,020,000	Fund receives default protection CPTFEMU + 0bps; and pays Fixed 2.539%	Bank of America	16/1/2028	8,196	8,196
IFS	EUR 1,530,000	Fund receives default protection CPTFEMU + 0bps; and pays Fixed 2.295%	Bank of America	17/1/2028	31,001	31,001
IFS	EUR 1,155,000	Fund provides default protection CPTFEMU + 0bps; and receives Fixed 2.415%	Bank of America	16/10/2032	(47,820)	(47,820)
IFS	EUR 260,000	Fund receives default protection CPTFEMU + 0bps; and pays Fixed 2.545%	Bank of America	16/10/2032	(7,420)	(7,420)
IFS	EUR 1,080,000	Fund receives default protection CPTFEMU + 0bps; and pays Fixed 2.5475%	Bank of America	16/10/2032	(30,551)	(30,551)
IFS	EUR 940,000	Fund receives default protection CPTFEMU + 0bps; and pays Fixed 2.67625%	Bank of America	16/11/2032	(9,342)	(9,342)
IFS	EUR 710,000	Fund receives default protection CPTFEMU + 0bps; and pays Fixed 2.70603%	Bank of America	16/11/2032	(4,930)	(4,930)
IFS	EUR 1,790,000	Fund provides default protection CPTFEMU + 0bps; and receives Fixed 2.50481%	Bank of America	16/12/2032	(33,445)	(33,445)
IFS	EUR 1,120,000	Fund provides default protection CPTFEMU + 0bps; and receives Fixed 2.29%	Bank of America	16/1/2033	(30,440)	(32,955)
IFS	EUR 1,020,000	Fund provides default protection CPTFEMU + 0bps; and receives Fixed 2.4475%	Bank of America	16/1/2033	(14,392)	(14,392)
IFS	EUR 3,050,000	Fund provides default protection CPTFEMU + 0bps; and receives Fixed 2.3%	Bank of America	17/1/2033	(86,772)	(86,798)
IRS	GBP 31,230,000	Fund receives Fixed 4.255%; and pays Floating GBP SONIA 1 Day	Bank of America	6/9/2024	(189,595)	(188,418)
IRS	CNY 19,835,000	Fund receives Floating CNRR 3 Month; and pays Fixed 2.455%	Bank of America	21/12/2024	6,252	6,252
IRS	CNY 22,190,000	Fund receives Floating CNRR 3 Month; and pays Fixed 2.4625%	Bank of America	21/12/2024	6,524	6,524
IRS	CNY 19,835,000	Fund receives Floating CNRR 3 Month; and pays Fixed 2.53%	Bank of America	21/12/2024	1,934	1,934
IRS	BRL 1,560,088	Fund receives Fixed 13.125%; and pays Floating BRL BROIS 1 Day	Bank of America	2/1/2025	2,211	2,211
IRS	BRL 32,488,194	Fund receives Fixed 13.15%; and pays Floating BRL BROIS 1 Day	Bank of America	2/1/2025	48,691	48,691
IRS	JPY 530,410,000	Fund receives Floating JPY TONAR 1 Day; and pays Fixed 0.2724%	Bank of America	6/1/2025	(7,523)	(7,523)
IRS	JPY 396,100,000	Fund receives Floating JPY TONAR 1 Day; and pays Fixed 0.265%	Bank of America	12/1/2025	(5,185)	(5,185)
IRS	MXN 56,811,800	Fund receives Fixed 9.8%; and pays Floating MXN MXIBTIE 1 Month	Bank of America	4/2/2025	(52,661)	(52,661)
IRS	MXN 213,445,735	Fund receives Fixed 9.9%; and pays Floating MXN MXIBTIE 1 Month	Bank of America	5/2/2025	(177,211)	(177,211)
IRS	MXN 102,845,265	Fund receives Fixed 9.92%; and pays Floating MXN MXIBTIE 1 Month	Bank of America	5/2/2025	(83,414)	(83,414)
IRS	MXN 315,940,000	Fund receives Fixed 9.95%; and pays Floating MXN MXIBTIE 1 Month	Bank of America	7/2/2025	(246,648)	(246,648)
IRS	AUD 4,180,000	Fund receives Floating AUD BBSW 3 Month; and pays Fixed 3.8025%	Bank of America	9/2/2025	21,443	21,443
IRS	NZD 4,650,000	Fund receives Fixed 4.94%; and pays Floating NZD BBR FRA 3 Month	Bank of America	10/2/2025	(22,304)	(22,304)
IRS	GBP 8,650,000	Fund receives Fixed 3.9825%; and pays Floating GBP SONIA 1 Day	Bank of America	16/2/2025	(55,477)	(55,477)
IRS	USD 28,412,000	Fund receives Fixed 2.601%; and pays Floating USD SOFR 1 Day	Bank of America	17/2/2025	(1,235,628)	(1,235,628)
IRS	USD 28,410,000	Fund receives Fixed 2.701%; and pays Floating USD SOFR 1 Day	Bank of America	17/2/2025	(1,182,740)	(1,182,740)
IRS	GBP 7,220,000	Fund receives Fixed 4.03%; and pays Floating GBP SONIA 1 Day	Bank of America	19/2/2025	(42,047)	(42,047)
IRS	THB 92,550,000	Fund receives Floating THB BKIBOR 3 Month; and pays Fixed 1.735%	Bank of America	15/3/2025	19,772	19,772

<sup>(3)</sup>Fund name changed during the period, see Note 1, for further details. The notes on pages 986 to 999 form an integral part of these financial statements.

# Sustainable World Bond Fund<sup>(3)</sup> continued

## Swaps as at 28 February 2023

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
IRS	MYR 12,790,000	Fund receives Fixed 3.5%; and pays Floating MYR KLIB3M 3 Month	Bank of America	21/6/2025	(6,383)	(6,383)
IRS	CNY 8,390,000	Fund receives Floating CNRR 3 Month; and pays Fixed 2.69%	Bank of America	21/6/2025	263	263
IRS	KRW 695,631,583	Fund receives Fixed 3.2825%; and pays Floating KRW KORIBOR 3 Month	Bank of America	15/3/2026	(7,056)	(7,056)
IRS	KRW 1,375,180,000	Fund receives Fixed 3.303%; and pays Floating KRW KORIBOR 3 Month	Bank of America	15/3/2026	(13,348)	(13,348)
IRS	KRW 7,671,377,700	Fund receives Fixed 3.023%; and pays Floating KRW KORIBOR 3 Month	Bank of America	21/6/2026	(115,753)	(115,752)
IRS	KRW 4,505,412,300	Fund receives Fixed 3.05%; and pays Floating KRW KORIBOR 3 Month	Bank of America	21/6/2026	(65,414)	(65,414)
IRS	JPY 3,044,390,542	Fund receives Fixed 0.035%; and pays Floating JPY TONAR 1 Day	Bank of America	18/1/2027	(216,558)	(252,352)
IRS	CNY 8,170,000	Fund receives Floating CNRR 3 Month; and pays Fixed 2.7975%	Bank of America	15/3/2028	8,648	8,648
IRS	CNY 8,130,000	Fund receives Floating CNRR 3 Month; and pays Fixed 2.956%	Bank of America	15/3/2028	(32)	(32)
IRS	CNY 8,100,000	Fund receives Floating CNRR 3 Month; and pays Fixed 2.93750%	Bank of America	21/6/2028	3,782	3,782
IRS	USD 6,760,000	Fund receives Fixed 3.04%; and pays Floating USD SOFR 1 Day	Bank of America	28/10/2032	(364,300)	(364,300)
IRS	USD 6,770,000	Fund receives Fixed 2.868%; and pays Floating USD SOFR 1 Day	Bank of America	2/11/2032	(458,271)	(458,271)
IRS	USD 6,820,000	Fund receives Fixed 2.908%; and pays Floating USD SOFR 1 Day	Bank of America	4/11/2032	(439,925)	(439,925)
IRS	USD 16,474,500	Fund receives Fixed 2.8905%; and pays Floating USD SOFR 1 Day	Bank of America	15/11/2032	(1,087,307)	(1,087,307)
IRS	USD 6,770,000	Fund receives Fixed 3.191%; and pays Floating USD SOFR 1 Day	Bank of America	28/11/2032	(283,648)	(283,648)
IRS	AUD 970,000	Fund receives Fixed 4.15%; and pays Floating AUD BBSW 6 Month	Bank of America	9/2/2033	(17,799)	(17,799)
IRS	NZD 1,080,000	Fund receives Floating NZD BBR FRA 3 Month; and pays Fixed 4.2525%	Bank of America	10/2/2033	23,042	23,042
IRS	KRW 2,543,732,100	Fund receives Floating KRW KORIBOR 3 Month; and pays Fixed 2.97%	Bank of America	21/6/2033	88,854	88,854
IRS	KRW 1,493,937,900	Fund receives Floating KRW KORIBOR 3 Month; and pays Fixed 2.973%	Bank of America	21/6/2033	51,904	51,904
IRS	USD 3,537,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.23%	Bank of America	9/8/2033	110,275	110,275
IRS	EUR 190,000	Fund receives Floating EURIBOR 6 Month; and pays Fixed 2.7395%	Bank of America	4/11/2042	10,619	10,619
IRS	GBP 9,370,000	Fund receives Fixed 0.70116116%; and pays Floating GBP SONIA 1 Day	Bank of America	13/9/2051	(4,660,847)	(5,751,388)
IRS	EUR 130,000	Fund receives Floating EURIBOR 6 Month; and pays Fixed 2.2705%	Bank of America	4/3/2053	13,240	13,240
IRS	NZD 5,165,000	Fund receives Fixed 4.697%; and pays Floating NZD BBR FRA 3 Month	BNP Paribas	20/12/2024	(17,518)	(17,518)
IRS	AUD 4,475,000	Fund receives Floating AUD BBSW 3 Month; and pays Fixed 4.0425%	BNP Paribas	20/12/2024	7,949	7,949
IRS	BRL 6,839,826	Fund receives Fixed 13.78%; and pays Floating BRL BROIS 1 Day	BNP Paribas	2/1/2025	25,064	25,064
IRS	JPY 535,900,000	Fund receives Floating JPY TONAR 1 Day; and pays Fixed 0.23%	BNP Paribas	11/1/2025	(4,440)	(4,440)
IRS	JPY 872,000,000	Fund receives Floating JPY TONAR 1 Day; and pays Fixed 0.235%	BNP Paribas	19/1/2025	(7,734)	(7,734)
IRS	EUR 8,890,000	Fund receives Fixed 3.27%; and pays Floating EURIBOR 1 Day	BNP Paribas	20/2/2025	(32,689)	(32,429)
IRS	CHF 8,570,000	Fund receives Floating CHF SARON 1 Day; and pays Fixed 1.708%	BNP Paribas	20/2/2025	19,717	20,536

<sup>(3)</sup>Fund name changed during the period, see Note 1, for further details. The notes on pages 986 to 999 form an integral part of these financial statements.

# Sustainable World Bond Fund<sup>(3)</sup> continued

## Swaps as at 28 February 2023

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
IRS	USD 19,530,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 4.42%	BNP Paribas	28/2/2025	13,688	13,577
IRS	NZD 2,325,000	Fund receives Fixed 4.97%; and pays Floating NZD BBR FRA 3 Month	BNP Paribas	15/3/2025	(10,563)	(10,563)
IRS	USD 2,750,000	Fund receives Fixed 3.6%; and pays Floating USD SOFR 1 Day	BNP Paribas	1/12/2025	(48,367)	(33,501)
IRS	USD 2,750,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.47%	BNP Paribas	1/12/2025	40,917	40,917
IRS	GBP 3,410,000	Fund receives Fixed 3.09%; and pays Floating GBP SONIA 1 Day	BNP Paribas	2/2/2027	(22,833)	(22,541)
IRS	GBP 10,530,000	Fund receives Fixed 3.514%; and pays Floating GBP SONIA 1 Day	BNP Paribas	17/2/2027	(78,237)	(78,237)
IRS	USD 5,110,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.1055%	BNP Paribas	19/2/2027	31,058	31,058
IRS	USD 7,830,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.193%	BNP Paribas	19/2/2027	35,614	35,614
IRS	GBP 2,360,000	Fund receives Fixed 3.165%; and pays Floating GBP SONIA 1 Day	BNP Paribas	26/1/2028	(8,717)	(8,634)
IRS	GBP 5,250,000	Fund receives Fixed 3.175%; and pays Floating GBP SONIA 1 Day	BNP Paribas	26/1/2028	(18,835)	(18,683)
IRS	GBP 1,880,000	Fund receives Fixed 3.2%; and pays Floating GBP SONIA 1 Day	BNP Paribas	26/1/2028	(6,860)	(6,222)
IRS	GBP 21,420,000	Fund receives Fixed 2.92%; and pays Floating GBP SONIA 1 Day	BNP Paribas	2/2/2028	(129,769)	(129,769)
IRS	GBP 12,390,000	Fund receives Fixed 2.81702%; and pays Floating GBP SONIA 1 Day	BNP Paribas	3/2/2028	(79,256)	(87,694)
IRS	USD 37,850,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.231%	BNP Paribas	26/2/2028	(5,984)	(5,984)
IRS	USD 5,120,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.24%	BNP Paribas	26/2/2028	(1,128)	(1,195)
IRS	EUR 1,080,000	Fund receives Fixed 2.41%; and pays Floating EURIBOR 1 Day	BNP Paribas	27/1/2033	(22,721)	(22,721)
IRS	EUR 2,510,000	Fund receives Fixed 2.618%; and pays Floating EURIBOR 1 Day	BNP Paribas	9/2/2033	(31,533)	(30,836)
IRS	USD 2,840,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.01946%	BNP Paribas	9/2/2033	29,505	31,828
IRS	USD 1,190,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.2565%	BNP Paribas	28/2/2033	2,739	2,739
IRS	NZD 548,000	Fund receives Floating NZD BBR FRA 3 Month; and pays Fixed 4.23%	BNP Paribas	15/3/2033	12,326	12,326
IRS	EUR 749,800	Fund receives Floating EURIBOR 6 Month; and pays Fixed 2.72691%	BNP Paribas	4/11/2042	40,939	43,370
IRS	EUR 279,300	Fund receives Floating EURIBOR 6 Month; and pays Fixed 2.263%	BNP Paribas	4/3/2053	28,886	28,886
IRS	BRL 8,917,509	Fund receives Fixed 13.22%; and pays Floating BRL BROIS 1 Day	Citibank	2/1/2025	15,385	15,385
IRS	BRL 32,492,143	Fund receives Fixed 13.225%; and pays Floating BRL BROIS 1 Day	Citibank	2/1/2025	56,655	56,655
IRS	BRL 33,920,361	Fund receives Fixed 13.15%; and pays Floating BRL BROIS 1 Day	JP Morgan	2/1/2025	50,748	50,748
IRS	BRL 16,951,636	Fund receives Fixed 13.18%; and pays Floating BRL BROIS 1 Day	JP Morgan	2/1/2025	27,026	27,026

<sup>(3)</sup>Fund name changed during the period, see Note 1, for further details.  
The notes on pages 986 to 999 form an integral part of these financial statements.

# Sustainable World Bond Fund<sup>(3)</sup> continued

## Swaps as at 28 February 2023

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
IRS	BRL 8,936,520	Fund receives Fixed 12.755%; and pays Floating BRL BROIS 1 Day	Morgan Stanley	2/1/2025	1,995	1,995
IRS	BRL 83,860,239	Fund receives Fixed 12.7825%; and pays Floating BRL BROIS 1 Day	Morgan Stanley	2/1/2025	26,668	26,668
Total					(10,832,824)	(11,852,013)

CDS: Credit Default Swap

IFS: Inflation Rate Swaps

IRS: Interest Rate Swaps

## Purchased Options as at 28 February 2023

Number of contracts	Call/ Put	Description	Counterparty	Strike Price	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
420,000	Call	OTC AUD/NZD	Bank of America	AUD 1.09	13/3/2023	(2,524)	1,683
250,000	Put	OTC USD/JPY	Bank of America	USD 105	28/3/2023	(15,000)	-
250,000	Put	OTC USD/JPY	Bank of America	USD 105	28/3/2023	(15,000)	-
180,000	Put	OTC USD/JPY	Bank of America	USD 110	19/4/2023	(12,939)	237
10,290,000	Call	OTC EUR/USD	Bank of America	EUR 1.13	21/4/2023	(42,210)	4,035
22,370,000	Put	OTC USD/JPY	Bank of America	USD 123.25	6/6/2023	(261,529)	75,117
14,660,000	Put	OTC USD/JPY	Bank of America	USD 126.7	16/6/2023	(78,139)	103,513
420,000	Call	OTC AUD/NZD	Citibank	AUD 1.06	13/3/2023	4,274	8,235
2,270,000	Put	OTC USD/MXN	Deutsche Bank	USD 19.5	7/3/2023	117,933	142,810
10,400,000	Call	OTC EUR/USD	Deutsche Bank	EUR 1.1	14/3/2023	(67,689)	1,862
12,920,000	Call	OTC EUR/USD	Deutsche Bank	EUR 1.11	5/5/2023	(38,576)	28,613
7,460,000	Call	OTC EUR/USD	JP Morgan	EUR 1.1	7/3/2023	(24,049)	86
10,290,000	Call	OTC EUR/USD	JP Morgan	EUR 1.1	7/3/2023	(34,691)	119
62	Call	US Treasury 10 Year Note	Exchange Traded	USD 119.5	26/5/2023	(22,520)	4,844
1,500	Put	SOFR 3 Month Index	Exchange Traded	USD 95.5	15/3/2024	1,871,805	2,643,750
Total						1,379,146	3,014,904

## Written Options as at 28 February 2023

Number of contracts	Call/ Put	Description	Counterparty	Strike Price	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
(10,290,000)	Call	OTC EUR/USD	Bank of America	EUR 1.1	7/3/2023	74,855	(119)
(420,000)	Call	OTC AUD/NZD	Bank of America	AUD 1.06	13/3/2023	3,003	(8,235)
(22,370,000)	Put	OTC USD/JPY	Bank of America	USD 121.31	6/6/2023	211,436	(45,953)
(14,660,000)	Put	OTC USD/JPY	Bank of America	USD 124.7	16/6/2023	62,196	(74,435)
(420,000)	Call	OTC AUD/NZD	Citibank	AUD 1.09	13/3/2023	(507)	(1,683)
(2,270,000)	Call	OTC USD/MXN	Deutsche Bank	USD 21	7/3/2023	24,330	-
(2,270,000)	Put	OTC USD/MXN	Deutsche Bank	USD 18.75	7/3/2023	(46,312)	(52,958)
(2,000)	Put	SOFR 3 Month Index	Exchange Traded	USD 95	15/3/2024	(1,666,760)	(2,112,500)
Total						(1,337,759)	(2,295,883)

<sup>(3)</sup>Fund name changed during the period, see Note 1, for further details.  
The notes on pages 986 to 999 form an integral part of these financial statements.



# Sustainable World Bond Fund<sup>(3)</sup> continued

## Purchased Swaptions as at 28 February 2023

Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/(depreciation) USD	Market Value USD
EUR 40,900,000	Fund purchases a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating EURIBOR 6 Month semi-annually from 4/11/2023; and pays 1% Fixed annually from 4/5/2024	Goldman Sachs	2/5/2023	1,023,496	1,240,583
USD 5,714,000	Fund purchases a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 5/4/2024; and pays 3.8% Fixed semi-annually from 5/10/2023	Citibank	3/4/2023	(2,492)	51,545
USD 2,068,000	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 2.85% Fixed semi-annually from 16/5/2024; and pays Floating USD SOFR annually from 9/11/2024	Citibank	14/11/2023	(33,979)	56,954
USD 5,784,000	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 2.85% Fixed semi-annually from 9/2/2024; and pays Floating USD SOFR annually from 9/8/2024	Goldman Sachs	7/8/2023	(37,566)	23,538
USD 2,740,000	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 9/11/2024; and pays 2.82% Fixed semi-annually from 9/5/2024	Goldman Sachs	7/11/2023	(12,429)	20,877
USD 2,740,000	Fund purchases a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 9/11/2024; and pays 4.82% Fixed semi-annually from 9/5/2024	Goldman Sachs	7/11/2023	(30,278)	14,294
EUR 10,960,000	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating EURIBOR annually from 19/2/2025; and pays 2.2% Fixed semi-annually from 19/2/2026	Morgan Stanley	17/2/2025	(10,855)	45,397
Total				895,897	1,453,188

## Written Swaptions as at 28 February 2023

Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/(depreciation) USD	Market Value USD
USD (6,900,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 3.4% Fixed semi-annually from 10/10/2023; and pays Floating USD SOFR annually from 10/4/2024	Bank of America	6/4/2023	(114,134)	(196,934)
USD (6,820,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 20/4/2024; and pays 3.45% Fixed semi-annually from 20/10/2023	Bank of America	18/4/2023	(77,144)	(181,149)
GBP (1,200,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 4.2% Fixed semi-annually from 17/7/2024; and pays Floating GBP SONIA annually from 14/7/2024	Barclays	17/7/2023	(8,303)	(15,112)
USD (2,850,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 3.45% Fixed semi-annually from 6/8/2024; and pays Floating USD SOFR annually from 6/2/2025	Barclays	2/2/2024	(28,444)	(47,026)
USD (27,900,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 1/6/2024; and pays 3.3% Fixed semi-annually from 1/12/2023	Citibank	30/5/2023	69,598	(4,337)
GBP (1,273,554)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 4.7% Fixed semi-annually from 14/6/2024; and pays Floating GBP SONIA annually from 14/6/2024	Citibank	14/6/2023	243	(7,616)
GBP (1,011,240)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 4.7% Fixed semi-annually from 14/6/2024; and pays Floating GBP SONIA annually from 14/6/2024	Citibank	14/6/2023	193	(6,047)
USD (5,714,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 3.85% Fixed semi-annually from 6/1/2024; and pays Floating USD SOFR annually from 6/7/2024	Citibank	3/7/2023	(3,863)	(86,079)
USD (20,680,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 16/11/2024; and pays 2.75% Fixed semi-annually from 16/5/2024	Citibank	14/11/2023	46,334	(22,111)
USD (20,680,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 4.75% Fixed semi-annually from 16/5/2024; and pays Floating USD SOFR annually from 16/11/2024	Citibank	14/11/2023	(31,257)	(97,746)

<sup>(3)</sup>Fund name changed during the period, see Note 1, for further details. The notes on pages 986 to 999 form an integral part of these financial statements.

# Sustainable World Bond Fund<sup>(3)</sup> continued

## Written Swaptions as at 28 February 2023

Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
USD (62,000,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 3.9% Fixed semi-annually from 5/6/2024; and pays Floating USD SOFR annually from 5/12/2024	Citibank	1/12/2023	(368,431)	(759,031)
USD (62,000,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 19/1/2025; and pays 2.75% Fixed semi-annually from 19/7/2024	Citibank	17/1/2024	242,828	(110,571)
USD (11,160,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 1/6/2024; and pays 2.8% Fixed semi-annually from 1/12/2023	Deutsche Bank	30/5/2023	58,256	(5,913)
USD (10,970,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 3.27% Fixed semi-annually from 27/9/2023; and pays Floating USD SOFR annually from 27/3/2024	Goldman Sachs	23/3/2023	(315,104)	(404,236)
EUR (81,800,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 1.75% Fixed annually from 4/5/2024; and pays Floating EURIBOR 6 Month semi-annually from 4/11/2023	Goldman Sachs	2/5/2023	(1,641,232)	(1,852,475)
USD (11,213,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 1/6/2024; and pays 2.8% Fixed semi-annually from 1/12/2023	Goldman Sachs	30/5/2023	92,039	(5,942)
USD (28,032,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 1/6/2024; and pays 3.3% Fixed semi-annually from 1/12/2023	Goldman Sachs	30/5/2023	90,421	(4,358)
USD (5,730,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 12/6/2024; and pays 2.5% Fixed semi-annually from 12/12/2023	Goldman Sachs	8/6/2023	32,604	(1,619)
USD (11,450,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 4% Fixed semi-annually from 12/12/2023; and pays Floating USD SOFR annually from 12/6/2024	Goldman Sachs	8/6/2023	(47,972)	(121,306)
USD (13,110,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 3.9% Fixed semi-annually from 16/12/2023; and pays Floating USD SOFR annually from 16/6/2024	Goldman Sachs	14/6/2023	(95,764)	(169,242)
USD (13,110,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 16/6/2024; and pays 2.5% Fixed semi-annually from 16/12/2023	Goldman Sachs	14/6/2023	68,935	(4,420)
USD (7,230,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 3.75% Fixed semi-annually from 9/2/2024; and pays Floating USD SOFR annually from 9/8/2024	Goldman Sachs	7/8/2023	(76,238)	(144,198)
USD (10,970,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 9/11/2024; and pays 3.26% Fixed semi-annually from 9/5/2024	Goldman Sachs	7/11/2023	21,614	(22,463)
Total				(2,084,821)	(4,269,931)

<sup>(3)</sup>Fund name changed during the period, see Note 1, for further details.  
The notes on pages 986 to 999 form an integral part of these financial statements.

# Sustainable World Bond Fund<sup>(3)</sup> continued

## To Be Announced Securities Contracts as at 28 February 2023

Holding	Description	Market Value USD	% of Net Assets
TBA			
United States			
USD 2,772,000	Fannie Mae or Freddie Mac 1.5% TBA	2,392,433	0.22
USD 2,013,500	Fannie Mae or Freddie Mac 1.5% TBA	1,548,822	0.14
USD 5,120,000	Fannie Mae or Freddie Mac 2% TBA	4,543,901	0.42
USD 13,025,008	Fannie Mae or Freddie Mac 2% TBA	10,568,573	0.98
USD 1,851,000	Fannie Mae or Freddie Mac 2.5% TBA	1,682,782	0.16
USD 9,991,900	Fannie Mae or Freddie Mac 2.5% TBA	8,438,472	0.78
USD 1,124,000	Fannie Mae or Freddie Mac 3% TBA	1,045,847	0.10
USD 5,711,537	Fannie Mae or Freddie Mac 3% TBA	5,013,659	0.46
USD 317,000	Fannie Mae or Freddie Mac 3.5% TBA	301,590	0.03
USD 21,621,120	Fannie Mae or Freddie Mac 3.5% TBA	19,639,747	1.82
USD 160,000	Fannie Mae or Freddie Mac 4% TBA	155,532	0.01
USD 4,111,000	Fannie Mae or Freddie Mac 4% TBA	3,847,960	0.36
USD 114,000	Fannie Mae or Freddie Mac 4.5% TBA	112,196	0.01
USD 36,268,700	Fannie Mae or Freddie Mac 4.5% TBA	34,809,452	3.23
USD 3,299,000	Fannie Mae or Freddie Mac 5% TBA	3,232,930	0.30
USD 600,000	Fannie Mae or Freddie Mac 5% TBA	587,984	0.05
USD 555,000	Fannie Mae or Freddie Mac 5.5% TBA	552,781	0.05
USD 370,000	Fannie Mae or Freddie Mac 6% TBA	373,816	0.03
USD 4,624,700	Ginnie Mae 2% TBA	3,863,070	0.36
USD 3,029,400	Ginnie Mae 2.5% TBA	2,613,331	0.24
USD 3,333,600	Ginnie Mae 3% TBA	2,970,029	0.28
USD 2,769,000	Ginnie Mae 3.5% TBA	2,542,072	0.24
USD 1,709,000	Ginnie Mae 4% TBA	1,613,002	0.15
USD 1,103,000	Ginnie Mae 4.5% TBA	1,066,463	0.10
USD 100,000	Ginnie Mae 5% TBA	98,628	0.01
USD 622,000	Ginnie Mae 5% TBA	613,493	0.06
USD 407,000	Ginnie Mae 5.5% TBA	407,407	0.04
USD 220,000	Ginnie Mae 6% TBA	222,879	0.02
Total TBA		114,858,851	10.65

<sup>(3)</sup>Fund name changed during the period, see Note 1, for further details.  
The notes on pages 986 to 999 form an integral part of these financial statements.

# Swiss Small & MidCap Opportunities Fund<sup>(4)</sup>

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (CHF)	% of Net Assets	Holding	Description	Market Value (CHF)	% of Net Assets
<b>Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market</b>				186,146	Huber + Suhner	15,934,098	2.42
				354,726	Julius Baer <sup>*</sup>	22,156,186	3.37
				93,239	Klingelberg	1,505,810	0.23
				50,856	Lonza <sup>*</sup>	28,784,496	4.37
<b>FUNDS</b>				68,726	Medartis	4,858,928	0.74
<b>Ireland</b>				148,298	Nestle <sup>*</sup>	15,856,022	2.41
75,269	BlackRock ICS US Dollar Ultra Short Bond Fund <sup>†</sup>	7,456,046	1.13	235,015	PolyPeptide	6,049,286	0.92
<b>Total Funds</b>				36,418	Roche	9,920,263	1.50
				63,693	Roche	18,458,231	2.80
<b>COMMON STOCKS (SHARES)</b>				17,163	Schindler <sup>*</sup>	3,623,109	0.55
<b>Denmark</b>				197,676	Schindler <sup>*</sup>	39,831,714	6.05
148,077	DSV	25,189,543	3.83	19,147	Siegfried <sup>*</sup>	12,627,447	1.92
<b>Switzerland</b>				98,315	Sika <sup>*</sup>	25,886,339	3.93
52,228	ALSO	9,630,843	1.46	102,081	SKAN	7,166,086	1.09
110,762	Bachem <sup>*</sup>	10,317,480	1.57	263,293	Softwareone	4,138,966	0.63
182,753	Baloise	28,546,019	4.34	394,525	Straumann <sup>*</sup>	49,000,005	7.44
20,254	Barry Callebaut <sup>*</sup>	38,239,552	5.80	61,019	Tecan <sup>*</sup>	23,345,870	3.54
45,674	Belimo <sup>*</sup>	22,083,379	3.35	30,335	VAT <sup>*</sup>	8,603,006	1.30
89,252	BKW <sup>*</sup>	12,191,823	1.85	12,703	Vontobel	739,315	0.11
54,896	Burckhardt Compression	31,345,616	4.76	222,852	VZ	16,290,481	2.47
4,566	Chocoladefabriken Lindt & Spruengli <sup>†</sup>	47,212,440	7.17			628,076,510	95.36
51	Chocoladefabriken Lindt & Spruengli	5,298,900	0.80	<b>Total Common Stocks (Shares)</b>		653,266,053	99.19
81,289	Cie Financiere Richemont	11,547,103	1.75	<b>Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market</b>			
36,803	Coltene	2,679,258	0.41			660,722,099	100.32
257,928	DKSH <sup>*</sup>	19,795,974	3.01	<b>Total Portfolio</b>			
11,040	Forbo <sup>*</sup>	13,579,200	2.06			660,722,099	100.32
118,677	Galenica	8,604,083	1.31	<b>Other Net Liabilities</b>			
496,547	Georg Fischer <sup>*</sup>	31,729,353	4.82			(2,093,138)	(0.32)
169,982	Helvetia	20,499,829	3.11	<b>Total Net Assets (CHF)</b>			
						658,628,961	100.00

<sup>†</sup>Investment in connected party fund, see further information in Note 10.

<sup>\*</sup>All or a portion of this security represents a security on loan.

## Sector Breakdown as at 28 February 2023

	% of Net Assets
Consumer Non-cyclical	43.79
Industrial	33.30
Financials	13.40
Consumer Cyclical	3.21
Communications	3.01
Utilities	1.85
Investment Funds	1.13
Technology	0.63
Other Net Liabilities	(0.32)
<b>100.00</b>	

<sup>(4)</sup>Fund closed to subscriptions, see Note 1, for further details.

The notes on pages 986 to 999 form an integral part of these financial statements.

# Systematic China A-Share Opportunities Fund

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
<b>Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market</b>				1,108,325	CITIC	3,293,122	0.61
<b>COMMON STOCKS (SHARES)</b>				400,960	Contemporary Amperex Technology	23,302,124	4.35
<b>China</b>				2,025,900	CRRC	1,661,550	0.31
421,100	AECC Aero-Engine Control	1,534,156	0.29	4,271,000	Daqin Railway	4,172,727	0.78
363,800	Air China	581,564	0.11	420,400	DaShenLin Pharmaceutical	2,334,912	0.44
10,300	Angel Yeast	59,933	0.01	24,400	Deppon Logistics	67,794	0.01
622,600	Anhui Anke Biotechnology	1,024,839	0.19	48,300	Dong-E-E-Jiao	332,405	0.06
357,306	Anhui Guangxin Agrochemical	1,681,158	0.31	467,600	Financial Street	355,919	0.06
470,500	Anhui Transport Consulting & Design Institute	678,341	0.13	621,100	First Tractor	1,092,077	0.20
66,147	Anjoy Foods	1,555,949	0.29	1,579,900	Focus Media Information Technology	1,486,716	0.28
273,300	Avary Shenzhen	1,118,381	0.21	906,565	Fuyao Glass Industry	4,835,508	0.90
48,800	AVICOPTER	318,714	0.06	52,700	Gaona Aero Material	336,602	0.06
1,243,500	Bank of Communications	876,723	0.16	4,702	G-bits Network Technology Xiamen	238,824	0.05
5,509,500	Bank of Jiangsu	5,699,827	1.06	2,612,900	Gemdale	3,635,548	0.68
91,400	Bank of Suzhou	98,634	0.02	111,209	Glodon	961,370	0.18
5,285,021	Baoshan Iron & Steel	5,003,722	0.93	19,152	GoodWe Technologies	1,070,569	0.20
160,500	Beijing Enlight Media	175,513	0.03	143,200	Gotion High-tech	609,277	0.11
51,612	Beijing Tiantan Biological Products	173,404	0.03	3,210,372	Gree Electric Appliances of Zhuhai	16,407,746	3.06
642,100	Beijing Yanjing Brewery	1,246,336	0.23	1,423,800	Guangdong Baolihua New Energy Stock	1,235,341	0.23
1,844,000	Beijing-Shanghai High Speed Railway	1,313,369	0.25	1,888,200	Guangzhou Automobile	3,116,248	0.58
35,500	BGI Genomics	284,361	0.05	31,300	Guangzhou Wondfo Biotech	149,747	0.03
760,600	Blue Sail Medical	903,976	0.17	2,302,868	Haier Smart Home	8,717,872	1.63
347,300	Bluestar Adisseo	451,246	0.08	31,500	Haitong	41,472	0.01
6,073,400	BOE Technology	3,644,085	0.68	166,700	Heilongjiang Agriculture	341,559	0.06
96,400	BTG Hotels	340,664	0.06	210,000	Henan Lingrui Pharmaceutical	483,157	0.09
506,720	BYD	19,014,996	3.55	1,563,649	Henan Shenhua Coal & Power	4,207,281	0.78
132,951	Camel	171,404	0.03	1,027,500	Hengdian DMEGC Magnetics	3,217,076	0.60
165,733	Centre Testing International	533,929	0.10	133,400	Hithink RoyalFlush Information Network	2,274,546	0.42
786,900	Chengdu Xingrong Environment	581,974	0.11	1	Huagong Tech	3	0.00
93	China Construction Bank	75	0.00	139,700	Hualan Biological Engineering	446,041	0.08
535,100	China Eastern Airlines	418,076	0.08	429,233	Hubei Jumpcan Pharmaceutical	1,806,507	0.34
1,534,634	China Galaxy	2,124,225	0.40	116,100	Humanwell Healthcare	445,696	0.08
815,200	China International Capital	4,915,893	0.92	4,411,380	Hunan Valin Steel	3,567,232	0.67
1,279,367	China International Marine Containers	1,399,037	0.26	1,700	Hundsun Technologies	10,861	0.00
2,079,200	China Merchants Bank	11,162,003	2.08	17,900	IKD	65,368	0.01
2,341,900	China National Chemical Engineering	3,039,453	0.57	2,296,514	Industrial	2,124,715	0.40
51,040	China National Medicines	235,962	0.04	4,810,020	Industrial Bank	11,703,374	2.18
169,600	China Petroleum & Chemical	113,719	0.02	103,100	JA Solar Technology	906,698	0.17
222,000	China Resources Sanjiu Medical & Pharmaceutical	1,626,849	0.30	637,300	JCET	2,580,409	0.48
19,088,494	China State Construction Engineering	15,435,780	2.88	80,708	Jiajiayue	150,386	0.03
137,500	China Tourism Duty Free	3,909,005	0.73	380,711	Jiangsu King's Luck Brewery	3,511,350	0.66
9,729,400	China United Network Communications	7,391,636	1.38	90,200	Jiangsu Yanghe Brewery Joint-Stock	2,206,488	0.41
112,100	Chongqing Zhifei Biological Products	1,446,189	0.27	33,092	Jiangsu Yangnong Chemical	511,099	0.10
				43,800	Jiangxi Copper	123,650	0.02
				916,000	Jiangzhong Pharmaceutical	2,198,427	0.41
				3,641,522	Joincare Pharmaceutical Industry	6,911,118	1.29
				88,500	Jointown Pharmaceutical	184,261	0.04
				86,700	Juneyao Airlines	224,300	0.04

The notes on pages 986 to 999 form an integral part of these financial statements.

# Systematic China A-Share Opportunities Fund continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
275,100	Kehua Data	1,766,203	0.33	87,600	Shenzhen Kangtai Biological Products	437,501	0.08
1,051,800	Kuang-Chi Technologies	2,649,964	0.49	97,400	Shenzhen Kstar Science And Technology	703,531	0.13
94,601	Kweichow Moutai	24,688,310	4.61	318,871	Shenzhen Mindray Bio-Medical Electronics	14,407,643	2.69
56,200	Lakala Payment	154,451	0.03	45,200	Shenzhen New Energy Technology	839,625	0.16
25,019	LB	78,874	0.01	1,304,400	Shenzhen Sunway Communication	3,519,109	0.66
121,533	Lepu Medical Technology Beijing Co Ltd	410,594	0.08	32,536	Shenzhen YUTO Packaging Technology	143,628	0.03
456,900	Lianhe Chemical Technology	1,081,453	0.20	115,174	Shijiazhuang Yiling Pharmaceutical	497,492	0.09
204,500	Livzon Pharmaceutical	1,053,703	0.20	763,300	Siasun Robot & Automation	1,161,988	0.22
3,058,437	LONGi Green Energy Technology	19,468,624	3.63	491,491	Sichuan Kelun Pharmaceutical	2,041,658	0.38
2,119,204	Maanshan Iron & Steel	942,219	0.18	532,800	Sichuan Teway Food	2,109,761	0.39
683,300	Midea	5,157,750	0.96	128,700	Sinocare	653,138	0.12
201,500	New China Life Insurance	903,717	0.17	27,900	Sonoscape Medical	196,948	0.04
2,175,300	Ningbo Joyson Electronic	4,923,438	0.92	4,529,940	SooChow	4,588,658	0.86
1,463,680	Northeast	1,442,638	0.27	46,793	StarPower Semiconductor	1,986,270	0.37
1,971,500	Offshore Oil Engineering	1,934,647	0.36	228,752	Sungrow Power Supply	3,936,558	0.74
59,300	Olympic Circuit Technology	146,076	0.03	931,700	Sunwoda Electronic	2,898,360	0.54
70,908	ORG Technology	53,768	0.01	2,175,700	Suzhou Dongshan Precision Manufacturing	9,141,184	1.71
3,980,300	People's Insurance of China	2,989,557	0.56	25,500	Suzhou Maxwell Technologies	1,347,041	0.25
15,554,243	PetroChina	11,704,993	2.19	5,030,800	Tian Di Science & Technology	3,908,872	0.73
1,507,400	Ping An Bank	2,988,810	0.56	617,900	Tianma Microelectronics	850,846	0.16
3,450,309	Ping An Insurance of China	23,929,059	4.47	1,547,700	Tongwei	9,330,854	1.74
19,805	Proya Cosmetics	520,066	0.10	30,100	Topchoice Medical	632,541	0.12
45,700	Qianhe Condiment and Food	163,075	0.03	131,500	Tsingtao Brewery	2,109,324	0.39
186,190	Qingdao Gaoce Technology	1,979,800	0.37	1,447,827	Universal Scientific Industrial Shanghai	3,299,837	0.62
1,414,200	RiseSun Real Estate Development	439,527	0.08	720,100	Visionox Technology	692,133	0.13
154,174	Sansure Biotech	526,195	0.10	211,933	Walvax Biotechnology	1,167,018	0.22
64	SDIC Capital	65	0.00	170,400	Wanda Film	331,487	0.06
7,728,763	Shandong Nanshan Aluminum	4,014,559	0.75	3,358,200	Wangsu Science & Technology	2,995,842	0.56
30,200	Shandong Weifang Rainbow Chemical	336,767	0.06	77,900	Weihai Guangwei Composites	747,065	0.14
82,200	Shanghai Bairun Investment	497,109	0.09	39,100	Wellhope Foods	70,662	0.01
2,029,600	Shanghai Electric	1,223,616	0.23	432,724	Wolong Electric	843,044	0.16
164,800	Shanghai Fosun Pharmaceutical	799,112	0.15	273,200	Wuliangye Yibin	8,035,718	1.50
136,200	Shanghai International Airport	1,149,190	0.21	11,298	Wuxi Autowell Technology	318,461	0.06
64,400	Shanghai Jinjiang International Hotels	574,511	0.11	479,504	Wuxi Taiji Industry	391,197	0.07
2,139,060	Shanghai Pharmaceuticals	6,081,777	1.14	9,100	Xiamen Faratronic	199,535	0.04
590,172	Shanghai Pudong Construction	616,504	0.11	2,583,912	Xinyu Iron & Steel	1,695,365	0.32
663,600	Shanghai Putailai New Energy Technology	4,801,850	0.90	139,510	Yangtze Optical Fibre and Cable Joint Stock	740,316	0.14
1,860,900	Shanghai Tunnel Engineering	1,499,449	0.28	1,711,300	YTO Express	4,469,134	0.83
40,919	Shanghai Yuyuan Tourist Mart	46,160	0.01	1,708,591	Yunnan Copper	3,132,046	0.58
516,800	Shanghai Zijiang Enterprise	435,753	0.08	1,382,700	Zangge Mining	5,552,754	1.04
4,254,200	Shanxi Taigang Stainless Steel	2,925,947	0.55	29,100	Zhejiang Cfmoto Power	588,707	0.11
352,345	Shanxi Xinghuacun Fen Wine Factory	14,329,720	2.68	1,454,900	Zhejiang Crystal-Optech	2,706,776	0.50
144,200	Shenzhen Airport	154,161	0.03	990,100	Zhejiang Jiahua Energy Chemical Industry	1,266,489	0.24
604,300	Shenzhen Everwin Precision Technology	1,091,232	0.20	232,300	Zhejiang Jingsheng Mechanical & Electrical	2,292,946	0.43
547,621	Shenzhen Gongjin Electronics	760,375	0.14				
75,527	Shenzhen Inovance Technology	796,575	0.15				

The notes on pages 986 to 999 form an integral part of these financial statements.

# Systematic China A-Share Opportunities Fund continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets
2,207,500	Zhejiang Juhua	5,984,146	1.12
38,839	Zhejiang Orient Gene Biotech	412,257	0.08
10	Zhejiang Semir Garment	9	0.00
344,800	Zhejiang Wansheng	654,384	0.12
312,900	Zhejiang Xinan Chemical Industrial	752,320	0.14
1,993,200	Zhengzhou Coal Mining Machinery	4,020,865	0.75
1,476,000	Zhongji Innolight	7,539,374	1.41
210,066	Zhuzhou CRRC Times Electric	1,564,180	0.29
648,400	Zoomlion Heavy Industry Science and Technology	626,017	0.12
1,057,300	ZTE	4,904,716	0.91
Total Common Stocks (Shares)		521,611,445	97.36
Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market		521,611,445	97.36
Total Portfolio		521,611,445	97.36
Other Net Assets		14,122,246	2.64
Total Net Assets (USD)		535,733,691	100.00

## Open Forward Foreign Exchange Contracts as at 28 February 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ depreciation (USD)
<b>EUR Hedged Share Class</b>						
EUR	9,063,436	USD	9,768,962	BNY Mellon	15/3/2023	(120,045)
USD	719,894	EUR	675,657	BNY Mellon	15/3/2023	598
Net unrealised depreciation						(119,447)
<b>SGD Hedged Share Class</b>						
SGD	3,627,104	USD	2,743,253	BNY Mellon	15/3/2023	(50,076)
USD	189,565	SGD	253,826	BNY Mellon	15/3/2023	1,094
Net unrealised depreciation						(48,982)
Total net unrealised depreciation						(168,429)

## Open Exchange Traded Futures Contracts as at 28 February 2023

Number of contracts	Currency	Contract/ Description	Expiration date	Unrealised depreciation USD
982	USD	SGX FTSE China A50 Index	March 2023	(159,633)
Total				(159,633)

The notes on pages 986 to 999 form an integral part of these financial statements.

# Systematic China A-Share Opportunities Fund continued

## Sector Breakdown as at 28 February 2023

	<b>% of Net Assets</b>
Consumer Cyclical	21.77
Consumer Non-cyclical	19.58
Financials	15.58
Industrial	14.50
Energy	9.83
Basic Materials	9.10
Communications	3.93
Technology	2.65
Utilities	0.34
Diversified	0.08
Other Net Assets	2.64
	100.00

The notes on pages 986 to 999 form an integral part of these financial statements.



# Systematic Global Equity High Income Fund

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
<b>Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market</b>							
<b>COMMON / PREFERRED STOCKS (SHARES) &amp; WARRANTS</b>							
<b>Australia</b>							
195,299	Aristocrat Leisure	4,812,725	0.11	1,167,300	37 Interactive Entertainment Network Technology	3,690,058	0.09
235,937	Telstra	661,930	0.02	23,503,000	Agricultural Bank of China	8,144,753	0.19
		5,474,655	0.13	184,800	Aier Eye Hospital	830,946	0.02
<b>Belgium</b>							
471,445	Anheuser-Busch InBev	28,784,857	0.66	79,600	Amlogic Shanghai	911,804	0.02
72,319	Umicore*	2,420,863	0.06	111,900	Avary Shenzhen	457,910	0.01
		31,205,720	0.72	59,873,000	Bank of China	21,968,946	0.51
<b>Bermuda</b>							
961,000	CK Infrastructure	5,068,850	0.12	14,048,000	Bank of Communications	8,304,590	0.19
6,071	Credicorp	771,442	0.02	858,470	Bank of Suzhou	926,418	0.02
190,000	Hongkong Land	868,300	0.02	32,219	Beijing Kingsoft Office Software	1,349,042	0.03
111,400	Jardine Matheson*	5,516,528	0.13	46,871	Bloomage Biotechnology	855,153	0.02
4,330,000	Kunlun Energy	3,464,442	0.08	1,119,000	BOC International China	1,829,065	0.04
27,000	Orient Overseas International*	433,431	0.01	152,500	BYD	4,103,453	0.09
		16,122,993	0.38	632,304	BYD	23,727,617	0.55
<b>Brazil</b>							
690,285	Ambev	1,773,334	0.04	14,072,000	China CITIC Bank	6,508,009	0.15
91,004	Itau Unibanco	443,307	0.01	23,927,000	China Construction Bank	14,632,388	0.34
1,254,444	Petroleo Brasileiro	7,256,384	0.17	2,373,000	China Everbright Bank	683,269	0.01
4,376,330	Petroleo Brasileiro	22,225,199	0.51	99,900	China International Capital	602,426	0.01
		31,698,224	0.73	23,312,000	China Petroleum & Chemical	11,909,941	0.28
<b>Canada</b>							
176,347	Bank of Nova Scotia/The	8,784,557	0.20	2,768,008	Chongqing Rural Commercial Bank	1,441,772	0.03
846,751	BCE*	37,470,572	0.87	4,477,500	COSCO SHIPPING*	4,643,503	0.11
154,045	Canadian Imperial Bank of Commerce	7,086,552	0.17	184,000	CSC Financial	709,005	0.02
74,165	Canadian Utilities*	1,952,808	0.04	3,561,359	Daan Gene	8,219,411	0.19
7,634	CGI	683,505	0.01	402,500	Do-Fluoride New Materials	2,113,875	0.05
1,482	Constellation Software	2,548,637	0.06	1,897,024	East Money Information	5,710,250	0.13
339,795	Hydro One	8,889,508	0.21	565,300	First Capital	487,221	0.01
77,654	Royal Bank of Canada*	7,913,622	0.18	773,100	Focus Media Information Technology	727,502	0.02
1,598,611	TELUS	31,819,203	0.73	243,911	Ganfeng Lithium	2,540,918	0.06
411,935	Toronto-Dominion Bank/The	27,408,686	0.63	554,200	GEM	629,165	0.01
		134,557,650	3.10	84,453	Gigadevice Semiconductor Beijing	1,274,588	0.03
<b>Cayman Islands</b>							
185,800	Alibaba	2,047,611	0.05	1,967,400	GoerTek	6,100,431	0.14
57,550	Baidu	988,373	0.02	575,700	Gree Electric Appliances of Zhuhai	2,942,319	0.07
329,700	Budweiser Brewing APAC*	987,126	0.02	476,100	Guangzhou Tinci Materials Technology	3,082,015	0.07
484,400	Chow Tai Fook Jewellery	938,066	0.02	92,700	Hangzhou Lion Electronics	594,888	0.02
544,000	Geely Automobile	705,558	0.02	492,500	Henan Shenhua Coal & Power	1,325,160	0.03
45,210	Meituan	783,932	0.02	1,056,029	Henan Shuanghui Investment & Development	4,023,597	0.09
33,400	NetEase	515,319	0.01	88,900	Hithink RoyalFlush Information Network	1,515,796	0.03
452,100	Tencent	19,791,257	0.46	12,427,000	HKT Trust & HKT	16,149,244	0.37
1,844,000	Tingyi Cayman Islands	2,978,968	0.07	6,200	Imeik Technology Development	524,964	0.01
7,941,000	Want Want China	4,997,903	0.12	33,498,000	Industrial & Commercial Bank of China	16,729,797	0.39
		34,734,113	0.81	4,053,013	Luxi Chemical	8,461,863	0.19
				262,300	Luxshare Precision Industry	1,129,980	0.03
				136,200	Luzhou Laojiao	4,899,342	0.11
				53,100	Maxscend Microelectronics	896,217	0.02
				1,570,700	New China Life Insurance	3,802,179	0.09
				17,000	Ningbo Deye Technology	809,406	0.02

\*All or a portion of this security represents a security on loan.

The notes on pages 986 to 999 form an integral part of these financial statements.

# Systematic Global Equity High Income Fund continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
1,442,959	Ningxia Baofeng Energy	3,280,437	0.08	21,314	Scout24	1,175,306	0.03
98,600	Nongfu Spring*	552,733	0.01	1,169,332	Telefonica Deutschland*	3,594,652	0.08
3,749,000	People's Insurance of China	1,184,549	0.03			31,767,424	0.73
251,900	Perfect World Ltd/China	516,130	0.01		<b>Hong Kong</b>		
14,634,000	PetroChina	7,495,055	0.17	3,512,400	AIA	37,254,088	0.86
4,770,000	PICC Property & Casualty	4,187,196	0.10	246,500	Beijing Enterprises	807,116	0.02
1,064,400	Ping An Bank	2,110,448	0.05	3,412,500	BOC Hong Kong	11,543,112	0.27
5,236,000	Postal Savings Bank of China*	3,142,001	0.07	964,000	CITIC	1,063,606	0.02
211,200	Qinghai Salt Lake Industry	753,644	0.02	992,000	Guangdong Investment*	1,002,237	0.02
22,600	SG Micro	510,831	0.01	66,100	Hang Seng Bank	1,074,578	0.02
56,100	Shanghai Putailai New Energy Technology	405,943	0.01	30,200	Hong Kong Exchanges & Clearing	1,210,463	0.03
446,855	Shenghe Resources	1,030,030	0.02	7,990,000	Lenovo*	7,166,468	0.17
158,654	Shenzhen Mindray Bio-Medical Electronics	7,168,511	0.17	80,400	Link REIT	528,557	0.01
116,600	Sichuan Yahua Industrial	411,041	0.01	635,000	New World Development	1,727,258	0.04
172,688	Suzhou TA&A Ultra Clean Technology	1,428,731	0.03	2,315,500	Power Assets	12,390,242	0.29
71,000	Tianqi Lithium	837,606	0.02	820,000	Sino Land	1,050,987	0.02
381,000	Tibet Summit Resources	1,431,372	0.03	60,000	Sun Hung Kai Properties	819,467	0.02
285,400	Walvax Biotechnology	1,571,567	0.04	166,000	Swire Pacific	1,353,548	0.03
119,300	Wuliangye Yibin	3,509,009	0.08			78,991,727	1.82
64,800	WuXi AppTec	770,896	0.02		<b>India</b>		
59,000	Yealink Network Technology	565,813	0.01	65,514	Asian Paints	2,241,824	0.05
47,500	YongXing Special Materials Technology	627,691	0.01	28,010	Kotak Mahindra Bank	585,917	0.01
27,072	Yunnan Botanee Bio-Technology	539,499	0.01	20,398	Tata Consultancy Services	817,437	0.02
270,000	Zheshang	400,926	0.01			3,645,178	0.08
859,073	ZTE	3,985,159	0.09		<b>Indonesia</b>		
		261,337,014	6.02	3,847,200	Bank Mandiri Persero	2,522,754	0.06
	<b>Denmark</b>				<b>Ireland</b>		
14,394	AP Moller - Maersk*	33,859,612	0.78	6,159	Eaton	1,074,253	0.02
629	AP Moller - Maersk	1,452,656	0.03	12,161	Kingspan	791,148	0.02
142,893	Carlsberg	20,241,510	0.47			1,865,401	0.04
21,900	Genmab	8,278,286	0.19		<b>Israel</b>		
365,964	Novo Nordisk	52,034,149	1.20	259,333	Check Point Software Technologies*	32,302,519	0.75
116,469	Novozymes	5,615,987	0.13	321,873	Israel Discount Bank	1,508,252	0.03
		121,482,200	2.80	2,838	Nice*	583,784	0.01
				325,372	ZIM Integrated Shipping Services*	8,013,912	0.19
	<b>Finland</b>					42,408,467	0.98
78,245	Kesko	1,701,213	0.04		<b>Italy</b>		
	<b>France</b>			523,142	Mediobanca Banca di Credito Finanziario*	5,645,375	0.13
3,142,021	Engie*	46,483,082	1.07	97,500	UniCredit	2,028,591	0.05
146,516	Sanofi*	13,853,487	0.32			7,673,966	0.18
349,573	Thales	49,138,987	1.14		<b>Japan</b>		
		109,475,556	2.53	224,900	Astellas Pharma	3,159,698	0.07
	<b>Germany</b>			33,900	Daito Trust Construction*	3,184,252	0.07
39,877	Allianz	9,410,291	0.22	162,900	Fast Retailing*	32,081,485	0.74
91,047	BASF	4,677,232	0.11	5,858,400	Japan Post*	51,897,387	1.20
32,960	Beiersdorf	3,937,206	0.09	125,700	Japan Post Bank*	1,082,240	0.03
116,522	Deutsche Telekom*	2,644,987	0.06	593,500	Japan Tobacco	12,033,811	0.28
108,934	Evonik Industries*	2,330,219	0.05	547,100	KDDI*	15,965,595	0.37
30,387	Mercedes-Benz	2,352,130	0.05	124,400	Mitsubishi	4,215,884	0.09
14,368	SAP	1,645,401	0.04	227,300	Mizuho Financial*	3,532,061	0.08

\*All or a portion of this security represents a security on loan.

The notes on pages 986 to 999 form an integral part of these financial statements.

# Systematic Global Equity High Income Fund continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
306,800	MS&AD Insurance	9,999,807	0.23	34,171	Industrivarden*	941,285	0.02
33,900	Nintendo	1,271,715	0.03	1,961,443	Tele2*	18,159,530	0.42
744,300	Nippon Telegraph & Telephone	21,507,813	0.50	2,553,110	Telia	6,633,450	0.15
9,300	Nissin Foods	772,106	0.02	162,178	Volvo	3,246,264	0.08
26,200	Nitto Denko*	1,572,883	0.03			35,191,435	0.81
644,400	SoftBank*	26,027,929	0.60		<b>Switzerland</b>		
1,008,300	SoftBank*	11,349,742	0.26	458,569	ABB*	15,334,415	0.35
5,559,900	Sumitomo Chemical*	19,416,299	0.45	336,335	Garmin	33,145,814	0.77
120,400	Suzuki Motor*	4,216,072	0.10	1,232	Givaudan*	3,736,507	0.09
478,800	Takeda Pharmaceutical*	14,764,665	0.34	295,222	Nestle	33,744,535	0.78
18,400	Trend Micro*	863,489	0.02	481,703	Novartis	40,944,623	0.94
		238,914,933	5.51	30,388	Roche	8,849,220	0.20
	<b>Jersey</b>			6,355	Roche	1,968,837	0.05
68,511	Experian	2,326,971	0.05			137,723,951	3.18
200,616	WPP	2,498,595	0.06		<b>Taiwan</b>		
		4,825,566	0.11	36,295	Advantech	425,255	0.01
	<b>Malaysia</b>			879,000	Asustek Computer	8,019,884	0.19
438,500	AMMB	391,843	0.01	214,000	Catcher Technology	1,295,820	0.03
2,102,000	CIMB	2,627,805	0.06	3,295,000	China Steel	3,395,623	0.08
347,000	IOI	296,160	0.00	11,645,000	Compal Electronics	9,229,773	0.21
10,509,100	Malayan Banking	20,608,474	0.48	4,361,000	CTBC Financial	3,256,131	0.08
100,400	Nestle Malaysia	3,022,642	0.07	692,214	E.Sun Financial	566,820	0.01
196,300	Petronas Gas	728,774	0.02	3,640,705	First Financial	3,202,246	0.07
98,200	PPB	382,954	0.01	752,000	Formosa Plastics	2,243,448	0.05
2,425,500	Public Bank	2,232,281	0.05	10,378,000	Inventec	9,060,031	0.21
3,192,900	RHB Bank	4,041,395	0.09	4,215,000	Lite-On Technology	9,614,280	0.22
705,300	Sime Darby	356,777	0.01	1,596,950	Mega Financial	1,745,300	0.04
1,225,000	Tenaga Nasional	2,557,840	0.06	409,000	Novatek Microelectronics	5,469,975	0.13
		37,246,945	0.86	249,000	Pegatron	555,703	0.01
	<b>Mexico</b>			356,000	Powerchip Semiconductor Manufacturing	389,071	0.01
661,291	America Movil	681,320	0.01	2,166,000	Quanta Computer	5,694,103	0.13
79,679	Arca Continental	673,957	0.02	213,000	Realtek Semiconductor	2,656,425	0.06
894,832	Coca-Cola Femsa	6,510,182	0.15	2,480,000	Synnex Technology International	5,087,051	0.12
421,450	Wal-Mart de Mexico	1,644,404	0.04	1,972,000	Taiwan Semiconductor Manufacturing	33,072,133	0.76
		9,509,863	0.22	2,969,480	WPG	4,804,649	0.11
	<b>New Zealand</b>					109,783,721	2.53
253,590	Fisher & Paykel Healthcare	4,071,528	0.09		<b>Thailand</b>		
	<b>Singapore</b>			139,500	Advanced Info Service	797,340	0.02
91,100	DBS	2,310,586	0.06	2,480	Srisawad (Wts 29/8/2025)	295	0.00
237,300	Oversea-Chinese Banking	2,231,687	0.05			797,635	0.02
554,200	Singapore Technologies Engineering*	1,468,567	0.03		<b>Turkey</b>		
5,301,700	Singapore Telecommunications*	9,326,580	0.21	533,419	Haci Omer Sabanci	1,213,592	0.03
82,400	United Overseas Bank	1,829,986	0.04	214,760	Turkcell Iletisim Hizmetleri	362,131	0.01
606,300	Venture*	7,727,104	0.18			1,575,723	0.04
		24,894,510	0.57		<b>United Kingdom</b>		
	<b>South Africa</b>			3,883	AstraZeneca	511,140	0.01
58,371	African Rainbow Minerals*	803,739	0.02	1,415,754	Auto Trader	10,201,513	0.23
	<b>South Korea</b>			155,081	BAE Systems	1,690,887	0.04
16,278	KT&G	1,091,146	0.02	376,460	Barratt Developments	2,130,920	0.05
	<b>Sweden</b>			699,996	British American Tobacco	26,681,369	0.62
299,417	Epiroc	5,802,223	0.13	208,174	Burberry	6,219,007	0.14
10,155	Holmen	408,683	0.01				

\*All or a portion of this security represents a security on loan.

The notes on pages 986 to 999 form an integral part of these financial statements.

# Systematic Global Equity High Income Fund continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
34,434	Compass	802,340	0.02	4,010	Dollar General	875,062	0.02
11,244	Croda International	889,921	0.02	25,516	Domino's Pizza <sup>†</sup>	7,525,944	0.17
376,061	Diageo	16,125,878	0.37	84,575	DTE Energy	9,353,995	0.22
88,725	GSK	1,531,756	0.04	796,628	eBay <sup>†</sup>	36,334,203	0.84
196,011	Imperial Brands	4,775,411	0.11	71,574	Electronic Arts	7,933,978	0.18
2,917,561	J Sainsbury <sup>†</sup>	9,534,061	0.22	38,988	Elevance Health	18,465,107	0.43
3,831,736	Melrose Industries	6,995,622	0.16	53,118	Eli Lilly	16,633,902	0.38
37,849	Pearson	420,212	0.01	5,421	Emerson Electric	445,769	0.01
49,952	Persimmon	873,169	0.02	17,101	FactSet Research Systems	7,172,501	0.17
17,355	Rio Tinto	1,191,141	0.03	8,381	Fair Isaac <sup>†</sup>	5,655,834	0.13
206,349	Sage	1,875,146	0.04	255,094	Fortinet	15,257,172	0.35
332,614	Schroders	2,006,284	0.05	161,437	Fox	5,726,170	0.13
7,479	Spirax-Sarco Engineering	1,059,037	0.02	249,532	General Mills	20,104,793	0.46
59,702	SSE	1,264,279	0.03	492,892	Gilead Sciences	39,697,522	0.92
133,592	St James's Place	2,068,444	0.05	145,555	Hershey	34,940,478	0.81
4,940,998	Tesco	15,276,594	0.35	148,177	Home Depot	43,833,720	1.01
2,160,014	Vodafone	2,629,907	0.06	10,949	Honeywell International	2,087,317	0.05
		116,754,038	2.69	20,908	Humana	10,608,510	0.24
	<b>United States</b>			248,223	Incyte	18,989,059	0.44
54,632	Activision Blizzard	4,166,510	0.10	81,426	J M Smucker	12,153,645	0.28
204,576	Adobe	66,059,636	1.52	545,572	Johnson & Johnson	84,083,557	1.94
24,124	Advance Auto Parts Inc	3,557,325	0.08	149,409	Juniper Networks	4,585,362	0.11
115,642	Agilent Technologies	16,477,829	0.38	126,189	Kellogg	8,405,449	0.19
15,434	Air Products and Chemicals	4,410,266	0.10	7,289	Keysight Technologies	1,171,925	0.03
1,095,471	Alphabet <sup>†</sup>	98,570,481	2.27	246,936	Kroger	10,657,758	0.25
550,761	Alphabet	49,689,657	1.15	7,488	Leidos	731,353	0.02
164,268	Altria	7,584,253	0.18	6,077	Lennox International	1,548,602	0.04
747,410	Amazon.com	69,800,620	1.61	227,424	Lowe's <sup>†</sup>	46,696,970	1.08
148,438	American Express	25,893,525	0.60	101,915	Lululemon Athletica	31,481,544	0.73
132,268	American Financial <sup>†</sup>	17,741,107	0.41	2,090	Martin Marietta Materials	754,093	0.02
74,579	AMETEK	10,559,641	0.24	119,087	Mastercard	42,254,449	0.97
44,467	Amgen	10,358,588	0.24	50,945	McDonald's	13,438,781	0.31
576,735	Apple	85,195,294	1.97	461,585	Merck	49,828,101	1.15
17,766	Archer-Daniels-Midland	1,431,407	0.03	199,591	Meta Platforms	35,159,951	0.81
1,304,648	AT&T	24,664,370	0.57	83,161	MetLife	6,000,898	0.14
21,259	AutoZone	54,173,672	1.25	400,077	Microsoft	99,931,233	2.31
75,685	Best Buy	6,316,670	0.15	68,355	Mohawk Industries	7,093,198	0.16
55,125	BioMarin Pharmaceutical	5,599,597	0.13	59,441	Neurocrine Biosciences	6,112,318	0.14
87,849	Booz Allen Hamilton	8,327,207	0.19	138,724	Newmont	6,005,362	0.14
729,721	Bristol-Myers Squibb	50,606,151	1.17	44,274	NRG Energy	1,462,370	0.03
157,285	Cadence Design Systems	30,571,486	0.71	29,614	O'Reilly Automotive	24,992,143	0.58
26,975	Campbell Soup Co	1,430,214	0.03	292,636	PACCAR	21,140,025	0.49
18,272	Cboe Global Markets	2,312,687	0.05	53,876	Palo Alto Networks	10,242,905	0.24
12,763	CF Industries	1,105,531	0.03	414,732	Paychex	46,051,841	1.06
174,483	Chevron	28,255,777	0.65	462,812	PepsiCo	80,594,082	1.86
75,086	Cigna	22,056,512	0.51	422,867	Pfizer	17,069,026	0.39
2,070	Cintas	907,384	0.02	7,339	PPG Industries <sup>†</sup>	968,308	0.02
216,187	CME	39,684,366	0.92	11,312	Procter & Gamble	1,559,812	0.04
1,212,127	Coca-Cola	72,036,708	1.66	9,789	Regeneron Pharmaceuticals	7,413,895	0.17
452,866	Colgate-Palmolive	33,104,505	0.76	11,998	Salesforce	1,953,634	0.05
41,884	Costco Wholesale	20,369,446	0.47	5,012	Seagen <sup>†</sup>	888,427	0.02
139,043	CVS Health	11,679,612	0.27	24,643	ServiceNow	10,568,397	0.24
7,202	Darden Restaurants	1,029,166	0.02	14,971	Sherwin-Williams	3,340,928	0.08

<sup>†</sup>All or a portion of this security is pledged, see Note 13, for further details.

<sup>†</sup>All or a portion of this security represents a security on loan.

The notes on pages 986 to 999 form an integral part of these financial statements.

# Systematic Global Equity High Income Fund continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
5,450,459	Sirius XM*	24,063,777	0.55	<b>Other Transferable Securities</b>			
205,730	Snap-on	51,031,326	1.18	<b>COMMON STOCKS (SHARES)</b>			
32,337	Synopsys	11,850,217	0.27	<b>Canada</b>			
110,462	Tesla	22,955,108	0.53	4,446	Lumine**	45,689	0.00
79,368	T-Mobile US*	11,427,405	0.26	<b>Mexico</b>			
105,645	Travelers	19,590,809	0.45	1	Sitios Latinoamerica	-	0.00
56,454	Ulta Beauty	29,703,272	0.68	Total Common Stocks (Shares)			
28,070	United Parcel Service	5,116,600	0.12	45,689			
83,871	UnitedHealth	40,155,757	0.93	<b>RIGHTS</b>			
323,208	US Bancorp	15,426,718	0.36	<b>Hong Kong</b>			
99,259	Veeva Systems	16,593,127	0.38	16,080	Link REIT (23/3/2023)**	15,160	0.00
61,525	VeriSign	12,223,787	0.28	Total Rights			
1,760,842	Verizon Communications*	68,074,152	1.57	15,160			
154,074	Vertex Pharmaceuticals	44,368,690	1.02	Total Other Transferable Securities			
360,663	Visa*	79,490,125	1.83	60,849			
7,776	Vulcan Materials	1,414,454	0.03	Total Portfolio			
684,193	Walmart	96,881,729	2.23	4,101,938,364			
15,805	WW Grainger	10,661,105	0.25	Other Net Assets			
9,788	Xylem*	1,007,185	0.02	232,568,117			
73,174	Yum China*	4,316,534	0.10	Total Net Assets (USD)			
94,542	Yum! Brands	11,968,072	0.28	4,334,506,481			
		2,462,028,527	56.81	100.00			
Total Common / Preferred Stocks (Shares) & Warrants		4,101,877,515	94.63				
Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market		4,101,877,515	94.63				

\*All or a portion of this security represents a security on loan.  
\*\*Security subject to a fair value adjustment as detailed in Note 2(j).

## Open Forward Foreign Exchange Contracts as at 28 February 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity (depreciation) date	Unrealised appreciation/ USD
<b>AUD Hedged Share Class</b>						
AUD	314,296,043	USD	219,460,455	BNY Mellon	15/3/2023	(7,385,752)
USD	10,946,792	AUD	16,023,607	BNY Mellon	15/3/2023	134,811
Net unrealised depreciation						(7,250,941)
<b>CAD Hedged Share Class</b>						
CAD	69,212,474	USD	51,623,913	BNY Mellon	15/3/2023	(697,930)
USD	3,237,224	CAD	4,363,836	BNY Mellon	15/3/2023	26,350
Net unrealised depreciation						(671,580)
<b>CHF Hedged Share Class</b>						
CHF	80,034,462	USD	87,272,538	BNY Mellon	15/3/2023	(1,578,140)
USD	4,585,704	CHF	4,257,698	BNY Mellon	15/3/2023	26,995
Net unrealised depreciation						(1,551,145)
<b>CNH Hedged Share Class</b>						
CNY	2,855,079,454	USD	421,272,194	BNY Mellon	15/3/2023	(10,095,897)
USD	20,323,696	CNY	140,217,655	BNY Mellon	15/3/2023	130,471
Net unrealised depreciation						(9,965,426)

## Open Forward Foreign Exchange Contracts as at 28 February 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity (depreciation) date	Unrealised appreciation/ USD
<b>EUR Hedged Share Class</b>						
EUR	77,306,414	USD	83,338,370	BNY Mellon	15/3/2023	(1,038,093)
USD	4,398,587	EUR	4,132,886	BNY Mellon	15/3/2023	(1,229)
Net unrealised depreciation						(1,039,322)
<b>GBP Hedged Share Class</b>						
GBP	87,625,774	USD	106,505,947	BNY Mellon	15/3/2023	(110,497)
USD	6,748,545	GBP	5,609,047	BNY Mellon	15/3/2023	(61,958)
Net unrealised depreciation						(172,455)
<b>HKD Hedged Share Class</b>						
HKD	4,837,504,920	USD	617,666,486	BNY Mellon	15/3/2023	(929,876)
USD	37,720,039	HKD	295,651,547	BNY Mellon	15/3/2023	27,253
Net unrealised depreciation						(902,623)
<b>NZD Hedged Share Class</b>						
NZD	45,985,735	USD	29,260,335	BNY Mellon	15/3/2023	(840,488)
USD	2,057,482	NZD	3,306,654	BNY Mellon	15/3/2023	13,924
Net unrealised depreciation						(826,564)

The notes on pages 986 to 999 form an integral part of these financial statements.

# Systematic Global Equity High Income Fund continued

## Open Forward Foreign Exchange Contracts as at 28 February 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
<b>SGD Hedged Share Class</b>						
SGD	18,177,997	USD	13,751,736	BNY Mellon	15/3/2023	(254,323)
USD	659,221	SGD	883,992	BNY Mellon	15/3/2023	2,849
Net unrealised depreciation						(251,474)
<b>ZAR Hedged Share Class</b>						
USD	295,331	ZAR	5,402,286	BNY Mellon	15/3/2023	1,437
ZAR	125,438,769	USD	7,068,578	BNY Mellon	15/3/2023	(244,733)
Net unrealised depreciation						(243,296)
Total net unrealised depreciation						(22,874,826)

## Open Exchange Traded Futures Contracts as at 28 February 2023

Number of contracts	Currency	Contract/ Description	Expiration date	Unrealised appreciation/ (depreciation) USD
159	JPY	Nikkei 225 (Yen)	March 2023	58,421
255	EUR	EURO STOXX 50 Index	March 2023	26,923
73	GBP	FTSE 100 Index	March 2023	(24,203)
968	USD	S&P 500 E-Mini Index	March 2023	(7,155,160)
Total				(7,094,019)

## Written Options as at 28 February 2023

Number of contracts	Call/ Put	Description	Counterparty	Strike Price	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
(782)	Call	S&P 500 Index	Exchange Traded	USD 4,245	3/3/2023	3,447,877	(7,820)
(296)	Call	Nikkei 225 Index	Exchange Traded	JPY 28,000	10/3/2023	373,790	(110,521)
(276)	Call	Nikkei 225 Index	Exchange Traded	JPY 28,125	10/3/2023	148,051	(66,681)
(781)	Call	S&P 500 Index	Exchange Traded	USD 4,150	10/3/2023	3,681,673	(269,445)
(1,218)	Call	EURO STOXX 50 Index	Exchange Traded	EUR 4,350	17/3/2023	228,951	(257,175)
(1,034)	Call	EURO STOXX 50 Index	Exchange Traded	EUR 4,325	17/3/2023	24,736	(301,365)
(322)	Call	FTSE 100 Index	Exchange Traded	GBP 8,100	17/3/2023	33,591	(32,247)
(362)	Call	FTSE 100 Index	Exchange Traded	GBP 8,150	17/3/2023	81,412	(20,873)
(785)	Call	S&P 500 Index	Exchange Traded	USD 4,135	17/3/2023	3,197,884	(887,050)
(626)	Call	S&P 500 Index	Exchange Traded	USD 4,035	24/3/2023	(81,101)	(3,549,420)
Total						11,136,864	(5,502,597)

The notes on pages 986 to 999 form an integral part of these financial statements.

# Systematic Global Equity High Income Fund continued

## Sector Breakdown as at 28 February 2023

	<b>% of Net Assets</b>
Consumer Non-cyclical	26.05
Communications	16.49
Financials	13.92
Consumer Cyclical	12.90
Technology	12.36
Industrial	6.70
Basic Materials	2.13
Utilities	1.99
Energy	1.88
Diversified	0.21
Other Net Assets	5.37
	100.00

# Systematic Global Sustainable Income & Growth Fund<sup>(1)</sup>

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
<b>Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market</b>				94	Vipshop	1,389	0.01
				8,000	Yadea	17,144	0.11
						74,296	0.45
<b>FUNDS</b>				<b>China</b>			
				3,500	China Merchants Bank	18,951	0.12
26,433	Ireland BlackRock Global High Yield Sustainable Credit Screened Fund <sup>~</sup>	2,720,099	16.50	14,000	HKT Trust & HKT	18,194	0.11
26,406	Global Corporate Sustainable Credit Screened Fund <sup>~</sup>	2,734,516	16.59	3,000	Ping An Insurance of China	20,372	0.12
				900	WuXi AppTec	9,580	0.06
						67,097	0.41
				<b>Colombia</b>			
Total Funds				249	Bancolombia	1,941	0.01
				746	Bancolombia	4,874	0.03
						6,815	0.04
<b>COMMON / PREFERRED STOCKS (SHARES)</b>				<b>Czech Republic</b>			
				33	Komerční Banka	1,122	0.01
				<b>Denmark</b>			
				9	AP Moller - Maersk	21,171	0.13
				48	AP Moller - Maersk	110,855	0.67
				10	Genmab	3,780	0.03
				756	Novo Nordisk	107,491	0.65
						243,297	1.48
				<b>Finland</b>			
				625	Elisa	35,727	0.22
				1,869	Kesko	40,636	0.25
				370	Neste	17,974	0.11
				3,335	Nokia	15,531	0.09
				1,182	Wartsila	11,467	0.07
						121,335	0.74
				<b>France</b>			
				117	Accor	3,915	0.02
				1,254	Engie	18,552	0.11
				327	Gecina	37,774	0.23
				80	Kering	47,203	0.29
				486	Klepierre	12,273	0.07
				3,111	Orange	35,812	0.22
				514	Schneider Electric	83,018	0.50
				205	Valeo	4,332	0.03
						242,879	1.47
				<b>Germany</b>			
				56	Henkel	3,896	0.02
				33	Mercedes-Benz	2,554	0.02
				9	Muenchener Rueckversicherungs-Gesellschaft in Muenchen	3,114	0.02
				559	SAP	64,016	0.39
				186	Siemens	28,672	0.17
				4,613	Telefonica Deutschland	14,181	0.09
						116,433	0.71
				<b>Hong Kong</b>			
				3,800	AIA	40,305	0.25
				24,000	BOC Hong Kong	81,182	0.49
				18,000	Fosun International	14,723	0.09
				8,000	MTR	40,311	0.25
				5,000	New World Development	13,600	0.08
				<b>Australia</b>			
1,540	Aristocrat Leisure	37,950	0.23				
133	ASX	6,103	0.03				
998	Fortescue Metals	14,403	0.09				
		58,456	0.35				
				<b>Austria</b>			
403	ANDRITZ	24,799	0.15				
62	Verbund	5,335	0.03				
		30,134	0.18				
				<b>Belgium</b>			
338	KBC	25,512	0.15				
25	Umicore	837	0.01				
		26,349	0.16				
				<b>Bermuda</b>			
79	Bunge	7,649	0.05				
8,000	NWS	7,043	0.04				
		14,692	0.09				
				<b>Brazil</b>			
5,007	Ambev	12,863	0.08				
2,681	Petroleo Brasileiro	15,508	0.09				
3,798	Petroleo Brasileiro	19,288	0.12				
		47,659	0.29				
				<b>Canada</b>			
2,288	ARC Resources	25,317	0.15				
2,341	Bank of Nova Scotia/The	116,614	0.71				
39	Canadian Imperial Bank of Commerce	1,794	0.01				
28	Franco-Nevada	3,561	0.02				
3,496	Hydro One	91,460	0.56				
1,279	National Bank of Canada	94,190	0.57				
165	Shopify	6,713	0.04				
139	TELUS	2,767	0.02				
335	Tourmaline Oil	14,632	0.09				
		357,048	2.17				
				<b>Cayman Islands</b>			
400	Alibaba	4,408	0.03				
350	Baidu	6,011	0.03				
600	Li Auto	7,052	0.04				
70	Meituan	1,214	0.01				
699	NIO	6,434	0.04				
700	Tencent	30,644	0.18				

<sup>~</sup>Investment in connected party fund, see further information in Note 10.

<sup>(1)</sup>Fund launched during the period, see Note 1, for further details.  
The notes on pages 986 to 999 form an integral part of these financial statements.



# Systematic Global Sustainable Income & Growth Fund<sup>(1)</sup>

continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
8,000	PCCW	3,975	0.02		<b>Mexico</b>		
15,400	Swire Properties	40,516	0.25	798	Grupo Financiero Banorte	6,741	0.04
		234,612	1.43	1,999	Wal-Mart de Mexico	7,800	0.05
	<b>Indonesia</b>					14,541	0.09
13,400	Bank Central Asia	7,689	0.04		<b>Netherlands</b>		
16,600	Unilever Indonesia	4,550	0.03	49	ASML	30,272	0.19
		12,239	0.07	634	Koninklijke Ahold Delhaize	20,276	0.12
	<b>Ireland</b>			32,522	Koninklijke KPN	112,222	0.68
754	Johnson Controls International	47,268	0.29	93	Prosus	6,758	0.04
134	Seagate Technology	8,635	0.05	68	Wolters Kluwer	7,913	0.05
626	Trane Technologies	115,810	0.70			177,441	1.08
		171,713	1.04		<b>Norway</b>		
	<b>Israel</b>			1,557	DNB Bank	31,346	0.19
46	Nice	9,462	0.06	599	Equinor	18,591	0.11
77	Wix.com	6,906	0.04	1,896	Telenor	21,465	0.13
		16,368	0.10			71,402	0.43
	<b>Italy</b>				<b>Singapore</b>		
3,973	Enel	22,369	0.13	4,500	Capitaland Investment	12,426	0.08
3,502	Intesa Sanpaolo	9,594	0.06	2,500	City Developments	14,307	0.09
		31,963	0.19	600	DBS	15,218	0.09
	<b>Japan</b>			1,000	Oversea-Chinese Banking	9,404	0.06
400	Ajinomoto Co Inc	11,767	0.07	100	United Overseas Bank	2,221	0.01
2,500	Asahi Kasei	17,384	0.10			53,576	0.33
5,800	Astellas Pharma	81,486	0.49		<b>South Africa</b>		
1,500	Azbil	38,875	0.24	898	FirstRand	3,211	0.02
1,100	Benesse Holdings Inc	16,227	0.10	1,059	Vodacom	7,354	0.04
1,800	Daiwa	8,579	0.05			10,565	0.06
1,400	H.U.	27,469	0.17		<b>South Korea</b>		
200	Hankyu Hanshin	5,674	0.03	803	KB Financial	31,131	0.19
100	Hoya	9,862	0.06	197	NAVER	31,041	0.19
2,100	ITOCHU	62,559	0.38	555	Shinhan Financial	16,294	0.10
3,900	KDDI*	113,811	0.69	273	Woori Financial	2,517	0.01
1,000	MS&AD Insurance	32,594	0.20			80,983	0.49
300	NGK Spark Plug	6,016	0.04		<b>Spain</b>		
1,100	Nippon Telegraph & Telephone	31,786	0.19	8,676	Iberdrola	99,578	0.60
1,000	Nomura Research Institute	22,256	0.13		<b>Sweden</b>		
200	Ono Pharmaceutical	4,071	0.03	654	Boliden	26,951	0.16
900	Sekisui House	16,996	0.10	474	Essity	12,879	0.08
300	SoftBank	12,117	0.08	108	Holmen	4,346	0.03
4,400	SoftBank	49,528	0.30	337	Svenska Handelsbanken	3,594	0.02
400	Sohgo Security Services	10,469	0.06	2,099	Tele2	19,433	0.12
2,600	Sompo	111,146	0.68	10,678	Telia	27,743	0.17
17,400	Sumitomo Chemical	60,764	0.37	181	Volvo	3,777	0.02
3,900	Teijin Ltd	40,402	0.25			98,723	0.60
1,100	Tokio Marine	23,278	0.14		<b>Switzerland</b>		
4,000	Toray Industries	22,819	0.14	4	Givaudan	12,132	0.07
14,300	Yamada	50,148	0.30	69	Kuehne + Nagel International	17,578	0.11
		888,083	5.39	306	Logitech International	16,762	0.10
	<b>Jersey</b>			248	Nestle	28,347	0.17
89	Ferguson	12,868	0.08	837	Novartis	71,145	0.43
				2	SGS	4,609	0.03
				886	Swiss Re	92,728	0.56
				123	Swisscom	76,739	0.47

\* All or a portion of this security represents a security on loan.

<sup>(1)</sup>Fund launched during the period, see Note 1, for further details.  
The notes on pages 986 to 999 form an integral part of these financial statements.

# Systematic Global Sustainable Income & Growth Fund<sup>(1)</sup>

continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
788	UBS	17,236	0.10	125	Conagra Brands	4,591	0.03
178	Zurich Insurance	85,002	0.52	777	Consolidated Edison	69,681	0.42
		422,278	2.56	25	Costco Wholesale	12,158	0.07
	<b>Thailand</b>			129	Cummins	31,383	0.19
1,500	SCB X	4,414	0.03	287	CVS Health	24,108	0.15
	<b>Turkey</b>			115	Danaher	28,293	0.17
2,397	Turkcell Iletisim Hizmetleri	4,042	0.02	15	Darling Ingredients	923	0.01
2,853	Yapi ve Kredi Bankasi	1,473	0.01	82	Dexcom	9,131	0.06
		5,515	0.03	68	Discover Financial Services	7,613	0.05
	<b>United Kingdom</b>			698	eBay	31,836	0.19
1,023	3i	20,260	0.12	263	Ecolab	41,941	0.25
2,434	British Land	13,178	0.08	468	Electronic Arts	51,878	0.31
1,987	Burberry	59,360	0.36	350	Eli Lilly	109,602	0.66
160	Diageo	6,861	0.04	13	Equinix	9,082	0.05
556	Intertek	28,421	0.17	800	Expeditors International of Washington	84,388	0.51
4,849	National Grid	60,834	0.37	22	FactSet Research Systems	9,227	0.06
3,182	Schroders	19,193	0.12	6	Fair Isaac	4,049	0.02
477	Shell	14,658	0.09	282	Fox	10,003	0.06
503	SSE	10,652	0.06	10	FTI Consulting	1,845	0.01
		233,417	1.41	164	Gartner	53,866	0.33
	<b>United States</b>			1,601	General Mills	128,993	0.78
263	3M	28,491	0.17	1,648	Gilead Sciences	132,730	0.80
373	AbbVie	57,088	0.35	26	Hershey	6,241	0.04
205	Adobe	66,196	0.40	7,874	Hewlett Packard Enterprise	123,267	0.75
918	Agilent Technologies	130,806	0.79	293	Hilton Worldwide	42,593	0.26
103	Akamai Technologies	7,530	0.05	563	Home Depot	166,547	1.01
259	Alphabet	23,367	0.14	265	Hormel Foods	11,876	0.07
487	Alphabet	43,820	0.27	284	HP	8,435	0.05
914	Amazon.com	85,358	0.52	9	HubSpot	3,526	0.02
244	American Express	42,563	0.26	36	IDEXX Laboratories	16,978	0.10
409	Amgen	95,277	0.58	1,442	Intel	35,805	0.22
176	Anthem	83,355	0.51	355	International Business Machines	46,200	0.28
954	Apple	140,925	0.86	18	Intuit	7,345	0.04
433	Applied Materials	50,540	0.31	249	J M Smucker	37,166	0.23
70	Autodesk	13,905	0.08	5	JB Hunt Transport Services	916	0.01
495	Automatic Data Processing	109,647	0.66	238	Johnson & Johnson	36,681	0.22
12	AutoZone	30,579	0.19	1,753	Kellogg	116,767	0.71
32	Bank of New York Mellon	1,627	0.01	238	Keysight Technologies	38,266	0.23
438	Best Buy	36,556	0.22	231	Kimberly-Clark	28,974	0.18
318	Biogen	85,110	0.52	2,002	Kroger	86,406	0.52
2	Booking	5,079	0.03	19	Laboratory of America	4,539	0.03
1,450	Bristol-Myers Squibb	100,557	0.61	46	Lam Research	22,292	0.14
259	Cadence Design Systems	50,342	0.31	104	Lennox International	26,502	0.16
1,525	Campbell Soup	80,855	0.49	1,573	LKQ	91,061	0.55
10	Capital One Financial	1,094	0.01	293	Lowe's	60,162	0.37
74	Cboe Global Markets	9,362	0.06	65	Lululemon Athletica	20,078	0.12
261	CH Robinson Worldwide	26,204	0.16	219	Marathon Petroleum	27,686	0.17
105	Cheniere Energy	16,561	0.10	130	Mastercard	46,126	0.28
171	Chevron	27,692	0.17	1,261	Merck	136,125	0.83
165	Cigna	48,469	0.29	96	Meta Platforms	16,911	0.10
1,582	Cisco Systems	77,162	0.47	3	Mettler-Toledo International	4,298	0.03
1,764	Coca-Cola	104,835	0.64	956	Microsoft	238,790	1.45
1,677	Colgate-Palmolive	122,589	0.74				

<sup>(1)</sup>Fund launched during the period, see Note 1, for further details.  
The notes on pages 986 to 999 form an integral part of these financial statements.

# Systematic Global Sustainable Income & Growth Fund<sup>(1)</sup>

continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
220	Molson Coors Beverage	11,840	0.07	197	Travelers Cos	36,532	0.22
1,210	Mondelez International	79,001	0.48	22	Ulta Beauty	11,575	0.07
22	Motorola Solutions	5,805	0.03	68	United Parcel Service	12,395	0.08
83	Nasdaq	4,665	0.03	332	UnitedHealth	158,955	0.96
127	NetApp	8,230	0.05	50	Veeva Systems	8,358	0.05
342	Newmont	14,805	0.09	116	VeriSign	23,047	0.14
346	NVIDIA	81,258	0.49	2,122	Verizon Communications	82,037	0.50
44	ONEOK	2,886	0.01	134	Vertex Pharmaceuticals	38,588	0.23
16	Owens Corning	1,575	0.01	555	Visa	122,322	0.74
939	PepsiCo	163,517	0.99	116	Walmart	16,426	0.10
410	Pfizer	16,550	0.10	376	Waste Management	56,648	0.34
223	PPG Industries	29,423	0.18	23	Waters	7,170	0.04
569	Procter & Gamble	78,459	0.48	96	Workday	17,952	0.11
1,302	Public Service Enterprise	79,266	0.48	194	WW Grainger	130,861	0.79
350	Quest Diagnostics	48,010	0.29	401	Xylem	41,263	0.25
1	Regeneron Pharmaceuticals	757	0.00	756	Yum China	44,596	0.27
385	Regions Financial	9,028	0.05	607	Yum! Brands	76,840	0.47
534	Republic Services	69,132	0.42			6,054,520	36.72
189	Salesforce	30,775	0.19		Total Common / Preferred Stocks (Shares)	10,102,411	61.28
63	ServiceNow	27,018	0.16		Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market	15,557,026	94.37
11	Steel Dynamics	1,354	0.01		Total Portfolio	15,557,026	94.37
480	Synchrony Financial	17,134	0.10		Other Net Assets	928,531	5.63
54	Synopsys	19,789	0.12		Total Net Assets (USD)	16,485,557	100.00
33	Target	5,687	0.03				
244	Tesla	50,706	0.31				
836	Texas Instruments	142,864	0.87				

## Open Forward Foreign Exchange Contracts as at 28 February 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity (depreciation) date	Unrealised appreciation/ (depreciation) USD
<b>CNH Hedged Share Class</b>						
CNY	37,827	USD	5,585	BNY Mellon	15/3/2023	(137)
USD	209	CNY	1,437	BNY Mellon	15/3/2023	1
Net unrealised depreciation						(136)
<b>EUR Hedged Share Class</b>						
EUR	15,730	USD	16,915	BNY Mellon	15/3/2023	(169)
USD	556	EUR	522	BNY Mellon	15/3/2023	-
Net unrealised depreciation						(169)
<b>HKD Hedged Share Class</b>						
HKD	42,401	USD	5,414	BNY Mellon	15/3/2023	(8)
USD	203	HKD	1,594	BNY Mellon	15/3/2023	-
Net unrealised depreciation						(8)

## Open Forward Foreign Exchange Contracts as at 28 February 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity (depreciation) date	Unrealised appreciation/ (depreciation) USD
<b>SGD Hedged Share Class</b>						
SGD	14,513	USD	10,979	BNY Mellon	15/3/2023	(204)
USD	396	SGD	531	BNY Mellon	15/3/2023	2
Net unrealised depreciation						(202)
Total net unrealised depreciation						(515)

## Open Exchange Traded Futures Contracts as at 28 February 2023

Number of contracts	Currency	Contract/ Description	Expiration date	Unrealised appreciation/ (depreciation) USD
2	JPY	Nikkei 225 Index	March 2023	3

<sup>(1)</sup>Fund launched during the period, see Note 1, for further details. The notes on pages 986 to 999 form an integral part of these financial statements.

# Systematic Global Sustainable Income & Growth Fund<sup>(1)</sup>

continued

## Open Exchange Traded Futures Contracts as at 28 February 2023

Number of contracts	Currency	Contract/Description	Expiration date	Unrealised appreciation/ (depreciation) USD
6	JPY	Nikkei 225 Index	March 2023	304
2	EUR	EURO STOXX 50 Index	March 2023	234
19	USD	Micro E-mini S&P 500 Index	March 2023	(14,154)
18	USD	Micro E-mini S&P 500 Index	March 2023	(13,301)
Total				(26,914)

## Written Options as at 28 February 2023

Number of contracts	Call/ Put	Description	Counterparty	Strike Price	Expiration date	Unrealised appreciation USD	Market Value USD
(2)	Call	Nikkei 225 Index	Exchange Traded	JPY 28,000	10/3/2023	2,525	(747)
(9)	Call	EURO STOXX 50 Index	Exchange Traded	EUR 4,350	17/3/2023	1,692	(1,900)
(1)	Call	FTSE 100 Index	Exchange Traded	GBP 8,150	17/3/2023	225	(58)
(8)	Call	S&P 500 Index	Exchange Traded	USD 4,135	17/3/2023	32,590	(9,040)
Total						37,032	(11,745)

## Sector Breakdown as at 28 February 2023

	% of Net Assets
Investment Funds	33.09
Consumer Non-cyclical	18.09
Financials	8.53
Technology	8.19
Consumer Cyclical	7.56
Communications	6.85
Industrial	6.57
Utilities	2.76
Basic Materials	1.52
Energy	1.21
Other Net Assets	5.63
100.00	

<sup>(1)</sup>Fund launched during the period, see Note 1, for further details.  
The notes on pages 986 to 999 form an integral part of these financial statements.

# Systematic Sustainable Global SmallCap Fund<sup>(3)</sup>

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
<b>Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market</b>				2,236	Ontex	17,672	0.01
				113,709	Proximus	1,059,063	0.41
						2,080,378	0.81
<b>COMMON / PREFERRED STOCKS (SHARES)</b>							
<b>Australia</b>				<b>Bermuda</b>			
16,280	Abacus Property	31,181	0.01	1,092	Argo International	31,854	0.01
94,937	Alumina*	96,360	0.04	1,835	Assured Guaranty	113,935	0.04
68,119	Arena REIT	177,328	0.07	179	Axis Capital	10,833	0.01
2,510	carsales.com	38,409	0.02	6,006	BW LPG	52,807	0.02
46,091	Challenger	232,820	0.09	42,000	Digital China	19,531	0.01
68,300	Charter Hall	613,086	0.24	54,730	Essent	2,361,599	0.91
21,124	Charter Hall Long Wale REIT*	65,532	0.03	108	Helen of Troy*	12,323	0.01
205,794	Charter Hall Retail REIT	553,768	0.21	6,114	Hiscox	84,608	0.03
60,899	Charter Hall Social Infrastructure REIT	131,016	0.05	15,265	Liberty Latin America	136,011	0.05
2,152	Clinuvel Pharmaceuticals	27,706	0.01	28,000	Luye Pharma	12,878	0.00
36,275	Credit*	497,111	0.19	332,000	NWS	292,282	0.11
175,825	Deterra Royalties*	530,042	0.20	59,193	Odfjell Drilling	153,122	0.06
12,735	Eagers Automotive*	117,578	0.04	853,000	Pacific Basin Shipping*	309,727	0.12
145,567	Growthpoint Properties Australia	315,130	0.12	524,000	Pou Sheng International*	56,079	0.02
98,233	Iluka Resources	690,315	0.27	186,000	Sihuan Pharmaceutical*	21,565	0.01
35,506	Incitec Pivot	82,373	0.03	74,000	Skyworth	40,540	0.01
5,726	Jumbo Interactive	52,441	0.02	10,671	Stolt-Nielsen	330,835	0.13
10,663	Lifestyle Communities*	122,250	0.05	28,500	Yue Yuen Industrial	42,120	0.02
25,150	Lovisa*	408,769	0.16			4,082,649	1.57
24,959	Magellan Financial	144,087	0.06	<b>Brazil</b>			
37,044	Nanosonics*	113,422	0.05	147,886	Aliansce Sonae Shopping Centers	488,020	0.19
153,248	National Storage REIT	260,446	0.10	29,502	Cogna Educacao	11,773	0.00
240,908	oOh!media*	258,328	0.10	26,387	Cury Construtora e Incorporadora	63,434	0.03
80,732	Orora	192,195	0.07	99,589	Cyrela Brazil Realty Empreendimentos e Participacoes	287,561	0.11
516,312	Perenti	369,097	0.14	61,624	Embraer	192,244	0.07
37,614	Perpetual*	618,705	0.24	23,626	Fleury	65,681	0.02
14,065	Pinnacle Investment Management*	87,552	0.03	27,445	Guararapes Confeccoes	23,274	0.01
18,804	Pro Medicus*	773,702	0.30	5,640	Light	2,802	0.00
323,472	Region RE	556,288	0.21	27,256	Metalurgica Gerdau	65,262	0.03
40,776	Sims*	439,169	0.17	11,745	Mills Estruturas e Servicos de Engenharia	25,756	0.01
39,367	Steadfast	154,783	0.06	42,972	Santos Brasil Participacoes	66,122	0.03
3,985	Technology One	40,044	0.02	77,559	Sao Martinho	416,650	0.16
245,245	Viva Energy*	497,839	0.19	12,012	SIMPARG	16,224	0.01
8,448	WAYPOINT REIT	15,554	0.01			1,724,803	0.67
		9,304,426	3.60	<b>Canada</b>			
<b>Austria</b>				29,035	Aclara Resources	10,040	0.00
37,572	ANDRITZ	2,312,005	0.89	12,481	Aecon	94,393	0.04
6,176	BAWAG*	386,940	0.15	45,468	Altius Minerals	722,869	0.28
587	Palfinger	19,544	0.01	1,931	Artis Real Estate Investment Trust*	12,857	0.01
1,007	Raiffeisen Bank International*	16,838	0.01	82,642	Atco*	2,581,545	1.00
		2,735,327	1.06	365	Bausch + Lomb*	6,493	0.00
<b>Belgium</b>				3,314	BRP	287,184	0.11
21,346	Fagron	343,085	0.13	31,637	Canada Goose	591,424	0.23
544	Ion Beam Applications*	10,462	0.00	1,105	Cascades	8,487	0.00
5,896	Melexis*	640,331	0.25	3,718	Colliers International	432,318	0.17
118	Montea	9,765	0.01	136,314	Crescent Point Energy	945,695	0.37
				1,591	Docebo	55,517	0.02

\*All or a portion of this security represents a security on loan.

<sup>(3)</sup>Fund name changed during the period, see Note 1, for further details. The notes on pages 986 to 999 form an integral part of these financial statements.

# Systematic Sustainable Global SmallCap Fund<sup>(3)</sup> continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
6,442	First Majestic Silver	38,673	0.02		<b>China</b>		
39,556	Fortuna Silver Mines	127,173	0.05	133,750	A-Living Smart City Services	136,664	0.05
123,731	Gibson Energy	2,127,337	0.82	46,000	China BlueChemical	10,373	0.01
114,099	Hudbay Minerals	562,413	0.22	125,200	Guangzhou R&F Properties	30,785	0.01
45,954	Innergex Renewable Energy	487,853	0.19	44,774	Jinzhou Port	12,313	0.00
449	Interfor	7,343	0.00	812,500	Sinopec Engineering	406,819	0.16
1,451	Laurentian Bank of Canada	36,828	0.01			596,954	0.23
30,423	Lions Gate Entertainment	328,264	0.13		<b>Cyprus</b>		
11,236	Lundin Gold	115,522	0.04	1,160	Frontline	21,542	0.01
7,297	Methanex	367,036	0.14		<b>Denmark</b>		
63,247	PrairieSky Royalty	1,007,853	0.39	9,436	D/S Norden	664,013	0.26
3,784	Russel Metals*	97,714	0.04	17,077	GN Store Nord*	371,447	0.14
198,145	Sandstorm Gold	966,486	0.37	166,772	H Lundbeck*	638,747	0.25
30,762	Silvercorp Metals	92,337	0.04	5,814	H Lundbeck*	24,698	0.01
621	Slate Grocery REIT	6,844	0.00	105	Jyske Bank	8,848	0.00
8,128	Sleep Country Canada	152,364	0.06	197	Schouw	15,710	0.00
23,792	Torex Gold Resources	285,310	0.11	679	Sydbank	34,875	0.02
2,365	Trican Well Service	5,829	0.00			1,758,338	0.68
21,191	Vermilion Energy	287,638	0.11		<b>Finland</b>		
		12,849,639	4.97	3,780	Citycon*	27,945	0.01
	<b>Cayman Islands</b>			47,121	Finnair	28,419	0.01
56,000	AK Medical	66,852	0.03	50,980	Metso Outotec	550,411	0.21
39,000	Akeso	198,751	0.08	17,887	Nokia Renkaat	162,943	0.06
6,100	ASMP	51,993	0.02	1,282	Rovio Entertainment	11,175	0.01
28,801	Baozun*	181,446	0.07			780,893	0.30
37,000	Central China New Life	13,246	0.01		<b>France</b>		
21,000	China Lilang*	10,702	0.00	192,578	Air France-KLM*	362,885	0.14
278,000	China Shineway Pharmaceutical	242,971	0.09	14,248	ALD	190,961	0.07
320,000	CIFI Ever Sunshine Services	128,832	0.05	629	Alten	99,022	0.04
220,000	CIMC Enric	225,634	0.09	42,415	Atos	605,471	0.24
10,074	FinVolution	51,579	0.02	12,408	Coface	184,118	0.07
617,000	Fufeng*	395,402	0.15	1,468	Esker	235,945	0.09
14,000	General Interface Solution	39,745	0.02	3,102	Korian	25,391	0.01
72,000	Gourmet Master	373,357	0.14	258	Mersen	12,171	0.00
11,000	Greentown Management	8,843	0.00	864	Nexity*	22,995	0.01
366,000	HKBN	260,663	0.10	4,350	Rubis*	120,907	0.05
428,000	Hutchison Telecommunications Hong Kong*	73,069	0.03	918	SMCP	7,221	0.00
83,500	HUTCHMED China	275,000	0.11	545	Sopra Steria SACA	107,480	0.04
194,000	IGG*	70,937	0.03	35,864	Television Francaise 1*	289,167	0.11
32,500	JNBY Design*	40,661	0.02	453	Vicat	14,384	0.01
369,000	KWG	78,511	0.03			2,278,118	0.88
22,000	Lee & Man Paper Manufacturing	9,502	0.01		<b>Germany</b>		
20,000	Nexteer Automotive	12,689	0.01	4,132	Atoss Software*	712,027	0.28
223,000	Powerlong Real Estate	46,310	0.02	6,624	Deutsche Pfandbriefbank	66,267	0.03
659	Theravance Biopharma	6,920	0.00	3,096	ElringKlinger	28,602	0.01
154,000	Tianneng Power International†	197,381	0.08	22,498	Fraport Frankfurt Airport Services Worldwide	1,220,493	0.47
42,000	Truly International	5,886	0.00	45,667	Freenet	1,151,742	0.44
313,500	Xiabuxiabu Catering Management China	333,910	0.13	951	K+S	22,700	0.01
		3,400,792	1.34	14,877	METRO	135,935	0.05
	<b>Chile</b>			844	MLP*	4,498	0.00
18,404	Embotelladora Andina	45,143	0.02	55,628	ProSiebenSat.1 Media*	557,161	0.22
				9,013	Salzgitter*	379,077	0.14

\*All or a portion of this security represents a security on loan.

<sup>(3)</sup>Fund name changed during the period, see Note 1, for further details. The notes on pages 986 to 999 form an integral part of these financial statements.

# Systematic Sustainable Global SmallCap Fund<sup>(3)</sup> continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
120,104	Schaeffler*	885,982	0.34	3,005	Supreme Industries	100,376	0.04
25,601	TAG Immobilien*	202,878	0.08	368	Thermax	9,584	0.00
78,392	thyssenkrupp	589,538	0.23	16,738	Vardhman Textiles	62,352	0.02
		5,956,900	2.30			4,660,789	1.80
	<b>Gibraltar</b>				<b>Indonesia</b>		
118,944	888	100,637	0.04	202,100	Ace Hardware Indonesia	6,693	0.00
	<b>Greece</b>			3,944,600	AKR Corporindo	358,247	0.14
1,419	Aegean Airlines	11,471	0.01	86,800	Bank Tabungan Negara Persero	7,541	0.00
1,237	Motor Oil Hellas Corinth Refineries	32,343	0.01	375,800	Industri Jamu Dan Farmasi Sido Muncul	21,685	0.01
		43,814	0.02	1,905,800	Media Nusantara Citra	81,231	0.03
	<b>Hong Kong</b>			10,084,300	Mitra Adiperkasa	998,511	0.39
60,000	Dah Sing Financial*	162,059	0.06	3,531,900	Perusahaan Gas Negara	362,454	0.14
500	Langham Hospitality Investments and Langham Hospitality Investments	66	0.00	677,400	XL Axiata	92,837	0.04
282,000	Shoucheng	58,922	0.02			1,929,199	0.75
534,000	Shougang Fushan Resources	171,446	0.06		<b>Ireland</b>		
74,000	Sino-Ocean	9,334	0.00	17,046	Alkermes	464,418	0.18
56,000	Yuexiu Real Estate Investment Trust*	16,909	0.01	6,449	Cimpress	228,037	0.09
11,500	Yuexiu Services	6,872	0.00	154	nVent Electric	7,055	0.00
		425,608	0.15	5,621	Uniphar	18,894	0.01
	<b>India</b>					718,404	0.28
55,461	Aditya Birla Fashion and Retail	154,104	0.06		<b>Israel</b>		
7,497	Amara Raja Batteries	50,328	0.02	1,155	Delek Automotive Systems	11,518	0.00
99,065	Ashok Leyland	174,361	0.07	302	Ituran Location and Control	6,683	0.00
199	Blue Dart Express	14,946	0.01	1,981	Plus500	43,141	0.02
1,878	Blue Star	32,629	0.01			61,342	0.02
6,096	Carborundum Universal	72,185	0.03		<b>Italy</b>		
167	CRISIL	6,842	0.00	44,827	A2A*	66,064	0.03
41,752	Cummins India	792,994	0.31	5,196	Banca Generali*	180,125	0.07
70,881	Federal Bank	110,736	0.04	81	Brunello Cucinelli	6,867	0.00
1,020	Great Eastern Shipping	6,801	0.00	1,194	ERG	34,521	0.01
28,163	Gujarat Pipavav Port	35,754	0.02	2,523	Hera*	6,739	0.00
43,024	ICICI	242,632	0.09	144,689	Iren	251,483	0.10
950,444	IDFC First Bank	634,070	0.25	129,811	Maire Tecnimont*	528,849	0.21
31,749	JK Paper	149,033	0.06	42,369	OVS	116,456	0.05
7,707	JM Financial	6,088	0.00	55,179	Piaggio & C	236,655	0.09
20,007	Jyothy Labs	46,044	0.02	267,047	Pirelli & C	1,375,983	0.53
5,044	Kalpataru Power Transmission	32,338	0.01	5,003	Reply	601,886	0.23
433,502	Karur Vysya Bank	534,880	0.21	4,125	Sanlorenzo*	188,455	0.07
2,707	KEI Industries	53,220	0.02	32,475	Webuild	59,070	0.02
44,785	Lemon Tree Hotels	42,202	0.01			3,653,153	1.41
51,099	Mahindra & Mahindra Financial Services	155,644	0.06		<b>Japan</b>		
1,257	Motilal Oswal Financial Services	9,125	0.00	31,800	Adastria*	504,507	0.20
954	Narayana Hrudayalaya	8,645	0.00	62,700	Alfresa*	755,577	0.29
71,615	NCC	77,101	0.03	28,600	AOKI	171,906	0.07
1,629	Oberoi Realty	16,895	0.01	51,200	Bell System24*	541,650	0.21
49,157	PB Fintech	331,955	0.13	16,000	Benesse Holdings Inc*	236,035	0.09
9,128	Persistent Systems	529,246	0.20	34,500	Coca-Cola Bottlers Japan	362,201	0.14
14,002	Piramal Enterprises	130,531	0.05	21,100	Daio Paper*	166,990	0.07
1,129	PVR	20,734	0.01	600	DIC	10,674	0.00
7,963	Redington India	16,414	0.01	7,800	Digital Arts*	304,942	0.12
				1,400	Dip	36,078	0.01
				12,100	DMG Mori	193,915	0.08

\* All or a portion of this security represents a security on loan.

<sup>(3)</sup>Fund name changed during the period, see Note 1, for further details. The notes on pages 986 to 999 form an integral part of these financial statements.

# Systematic Sustainable Global SmallCap Fund<sup>(3)</sup> continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
2,100	Eiken Chemical	24,000	0.01	10,900	Tosei*	117,626	0.05
20,100	FCC*	219,703	0.08	10,500	Toyo Ink	148,594	0.06
33,400	Financial Products	287,320	0.11	90,100	Toyobo*	706,473	0.27
3,000	Fuji Ltd/Ehime	39,007	0.02	12,200	Trusco Nakayama	201,592	0.08
700	Furukawa Electric	12,202	0.01	600	Tsumura	11,381	0.00
84,600	H2O Retailing*	860,308	0.33	15,200	Tsuruha	1,067,194	0.41
155,100	Hino Motors*	629,075	0.24	18,700	United Arrows*	238,764	0.09
3,200	Horiba	170,086	0.07	8,900	Yurtec*	49,260	0.02
43	Hulic Reit	48,009	0.02			24,490,219	9.47
22,700	Ichigo*	48,195	0.02		<b>Jersey</b>		
43,800	Isetan Mitsukoshi	446,049	0.17	60,346	Centamin*	74,536	0.03
159,700	J Front Retailing*	1,477,859	0.57	63,532	Janus Henderson	1,749,036	0.68
36,500	JAC Recruitment	646,145	0.25	32,718	Man*	104,732	0.04
9,000	JAFCO	145,091	0.06			1,928,304	0.75
1,700	JCR Pharmaceuticals	18,271	0.01		<b>Luxembourg</b>		
300	JCU	7,017	0.00	4,995	APERAM*	195,951	0.08
8,500	JINS*	221,850	0.09	2,385	Orion Engineered Carbons	60,841	0.03
500	Kawasaki Heavy Industries	10,887	0.00	52,974	SES	363,900	0.14
87	Kenedix Office Investment	203,503	0.08	8,240	Shurgard Self Storage*	401,434	0.15
16,900	Konica Minolta*	73,494	0.03			1,022,126	0.40
5,800	Konoike Transport	63,567	0.02		<b>Malaysia</b>		
110,900	Kuraray	991,353	0.38	80,600	Astro Malaysia	10,777	0.00
6,500	Link And Motivation	27,363	0.01	8,500	Carlsberg Brewery Malaysia	43,490	0.02
91,900	Lion	987,695	0.38	33,100	Heineken Malaysia	211,103	0.08
6,400	Mandom*	67,238	0.03	145,500	Lotte Chemical Titan	44,745	0.02
81,300	Mani*	1,101,737	0.43	13,743	Magnum	3,675	0.00
4,500	Marui*	68,329	0.03	396,200	TIME dotCom	472,352	0.18
140,300	Mitsubishi Motors	551,586	0.21			786,142	0.30
19,700	Mitsubishi Shokuhin*	468,017	0.18		<b>Marshall Islands</b>		
900	Nakanishi	18,575	0.01	8,863	Dorian LPG	196,315	0.08
2,300	NGK Spark Plug*	46,121	0.02	4,484	International Seaways	227,877	0.09
8,900	Nikon	87,964	0.03			424,192	0.17
138,700	Nippon Paper Industries*	1,105,823	0.43		<b>Mexico</b>		
1,500	One*	62,376	0.02	451,513	Alsea	1,011,439	0.39
30,700	Prestige International	142,498	0.05	138,931	Concentradora Fibra Danhos de	183,548	0.07
2,000	Round One*	7,585	0.00			1,194,987	0.46
1,000	Sangetsu	18,105	0.01		<b>Netherlands</b>		
1,800	Sanrio	54,360	0.02	1,059	AMG Advanced Metallurgical	42,085	0.02
91,700	Santen Pharmaceutical*	698,206	0.27	1,387	ASR Nederland	63,337	0.03
52,000	Sega Sammy	886,273	0.34	30,270	Koninklijke Vopak	968,526	0.37
400	Starts	7,532	0.00	52,616	MFE-MediaForEurope	38,086	0.02
1,000	Strike	27,784	0.01	236,514	PostNL*	415,989	0.16
391,700	Sumitomo Pharma*	2,446,153	0.95	4,875	uniQure	103,155	0.04
700	Takuma	7,026	0.00	3,503	Wereldhave	55,893	0.02
500	TechnoPro	12,666	0.00			1,687,071	0.66
52,400	Teijin Ltd*	542,836	0.21		<b>New Zealand</b>		
3,400	Toho Gas	63,649	0.03	161,465	Air New Zealand	78,830	0.03
8,100	Tokai	113,088	0.04	12,780	Argosy Property	8,806	0.00
400	Tokyo Ohka Kogyo	21,056	0.01	24,992	Fletcher Building	73,364	0.03
173,500	Tokyo Tatemono	2,118,735	0.82	97,116	Ryman Healthcare	315,691	0.12
5,500	Tokyu Construction	27,864	0.01			476,691	0.18
28,900	Tokyu Fudosan*	139,221	0.05		<b>Norway</b>		
7,200	Topcon*	94,408	0.04	4,099	Aker Solutions	17,609	0.01

\* All or a portion of this security represents a security on loan.

<sup>(3)</sup>Fund name changed during the period, see Note 1, for further details. The notes on pages 986 to 999 form an integral part of these financial statements.



# Systematic Sustainable Global SmallCap Fund<sup>(3)</sup> continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
9,861	Elkem	37,146	0.01	30,728	AMOREPACIFIC	928,865	0.36
4,927	Entra	55,277	0.02	1,280	BNK Finacial	6,481	0.00
10,280	Grieg Seafood	74,549	0.03	1,271	Chong Kun Dang Pharmaceutical	75,977	0.03
11,186	Nordic Semiconductor*	161,696	0.06	2,555	CJ ENM	178,990	0.07
107,820	Norwegian Air Shuttle*	117,832	0.05	2,133	CJ Logistics	131,696	0.05
2,877	Nykode Therapeutics	7,364	0.00	4,265	Daewoo Engineering & Construction	13,876	0.01
6,232	Scatec	42,591	0.01	1,229	Dong-A ST	55,076	0.02
1,606	SpareBank 1 Nord Norge	15,840	0.01	5,291	Doosan	403,847	0.16
2,868	TGS	52,044	0.02	4,936	GS Engineering & Construction	82,997	0.03
		581,948	0.22	2,032	Handsome	39,465	0.02
	<b>Philippines</b>			2,030	Hanwha Aerospace	138,069	0.05
91,040	Cebu Air	69,082	0.03	1,009	Hanwha Systems	9,432	0.00
	<b>Poland</b>			298	Hite Jinro	5,382	0.00
345	Asseco Poland	6,176	0.00	1,271	Hyundai Construction Equipment	52,732	0.02
12,640	Bank Millennium*	12,967	0.01	21,241	Hyundai Marine & Fire Insurance	565,035	0.22
		19,143	0.01	937	JB Financial	6,550	0.00
	<b>Portugal</b>			4,171	Kolon Industries	141,686	0.05
148,474	REN - Redes Energeticas Nacionais SGPS*	402,728	0.16	1,533	Lotte Chilsung Beverage	193,935	0.08
	<b>Saudi Arabia</b>			2,442	LOTTE Reit	7,290	0.01
2,040	Al Hammadi	25,903	0.01	346	LS	17,624	0.01
	<b>Singapore</b>			2,132	Mando	76,451	0.03
74,000	Ascendas India Trust*	61,519	0.02	393	NHN	8,613	0.00
76,100	Bumitama Agri	36,434	0.01	8,927	Seah Besteel	151,791	0.06
3,800	Cromwell European Real Estate Investment Trust	6,831	0.00	1,639	Shinsegae	252,678	0.10
20,000	First Resources	22,862	0.01	9,552	SK Networks	29,704	0.01
60,573	Flex	1,397,419	0.54	44	Young Poong	20,716	0.01
73,700	Frasers Centrepoint Trust*	123,086	0.05	1,121	Youngone	36,131	0.01
62,900	Frasers Logistics & Commercial Trust	59,294	0.02			4,047,473	1.57
420,700	Hutchison Port Trust*	77,409	0.03		<b>Spain</b>		
38,200	Keppel DC REIT	56,142	0.02	5,316	AmRest	24,435	0.01
19,300	Keppel Infrastructure Trust*	7,736	0.00	3,695	Mapfre*	7,979	0.00
39,200	Keppel REIT*	26,915	0.01			32,414	0.01
84,800	OUE Commercial Real Estate Investment Trust	22,030	0.01		<b>Sweden</b>		
15,700	Raffles Medical	16,198	0.01	25,781	AddTech*	464,457	0.18
263,400	Sasseur Real Estate Investment Trust*	148,590	0.06	1,337	AFRY	23,253	0.01
28,500	SATS	59,867	0.02	3,167	Atrium Ljungberg	55,231	0.02
121,800	StarHub	95,832	0.04	908	Avanza Bank*	24,079	0.01
		2,218,164	0.85	786	Betsson	7,061	0.00
	<b>South Africa</b>			4,477	BioGaea	42,725	0.02
64,753	AVI	269,813	0.11	18,417	Biotage	264,797	0.10
15,282	Equites Property Fund	12,827	0.01	590	Boozt	7,028	0.00
5,825	Investec	37,293	0.01	1,108	Camurus	24,141	0.01
600,426	KAP Industrial	114,137	0.04	18,538	Dios Fastigheter	137,183	0.06
24,688	Life Healthcare	26,289	0.01	5,799	Dometic	37,036	0.02
7,325	Motus	44,222	0.02	96,553	Elekta	747,120	0.29
41,082	Truworths International	131,798	0.05	6,603	HMS Networks	265,671	0.11
		636,379	0.25	63,174	Intrum	825,539	0.32
	<b>South Korea</b>			601	MIPS*	27,290	0.01
6,170	AfreecaTV	416,384	0.16	5,102	Nobia	8,575	0.00
				2,478	Saab	144,368	0.05
				3,646	Samhallsbyggnadsbolaget i Norden*	5,909	0.00

\*All or a portion of this security represents a security on loan.

<sup>(3)</sup>Fund name changed during the period, see Note 1, for further details. The notes on pages 986 to 999 form an integral part of these financial statements.

# Systematic Sustainable Global SmallCap Fund<sup>(3)</sup> continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
3,605	Samhallsbyggnadsbolaget i Norden	6,574	0.00	1,411	Mavi Giyim Sanayi Ve Ticaret	7,756	0.00
5,396	Scandic Hotels*	18,173	0.01	265,315	Migros Ticaret	2,037,369	0.79
107,156	SSAB	740,509	0.28			2,205,119	0.85
23,771	SSAB	174,082	0.07		<b>United Kingdom</b>		
19,268	Storskogen	18,190	0.01	3,971	Advanced Medical Solutions	12,171	0.00
1,694	Synsam	6,783	0.00	39,981	Ashmore*	130,359	0.05
4,502	Thule*	100,205	0.04	8,620	Bank of Georgia*	290,371	0.11
302	Xvivo Perfusion	6,478	0.00	3,709	Bellway*	99,187	0.04
		4,182,457	1.62	29,417	Big Yellow	433,154	0.17
	<b>Switzerland</b>			898,318	Centrica	1,146,627	0.44
577,134	Aryzta	808,246	0.31	14,829	Chemring	52,833	0.02
8,286	Basilea Pharmaceutica*	465,936	0.18	10,273	ConvaTec	27,909	0.01
1,919	Belimo*	991,899	0.38	374	Cranswick	14,092	0.01
5,058	Cembra Money Bank*	432,849	0.17	22,489	Crest Nicholson*	66,010	0.02
57	Coltene*	4,436	0.00	501,151	Currys*	494,245	0.19
1,711	CRISPR Therapeutics	83,668	0.03	1,988	CVS	45,127	0.02
151	Galenica	11,703	0.00	4,578	Dechra Pharmaceuticals	152,824	0.06
2,305	Implenia	105,219	0.04	2,397	Derwent London*	75,013	0.03
169	Mobimo*	42,638	0.02	6,764	Diploma	228,096	0.09
7,205	PSP Swiss Property	807,218	0.31	6,189	Domino's Pizza*	21,562	0.01
13,742	Sulzer*	1,203,177	0.47	60,994	DS Smith*	248,554	0.10
158	Tecan	64,625	0.03	42,002	Dunelm	637,328	0.25
879	Ypsomed*	171,024	0.07	6,678	Ferrexpo	11,965	0.00
		5,192,638	2.01	13,246	Fevertree Drinks*	171,566	0.07
	<b>Taiwan</b>			98,880	Forterra	262,867	0.10
9,000	China Motor	16,895	0.01	1,040	Genus*	36,612	0.01
102,000	Chroma ATE	617,634	0.24	2,621	Great Portland Estates	17,881	0.01
42,000	CTCI	61,271	0.02	5,946	Greggs*	194,593	0.08
214,000	FLEXium Interconnect	688,294	0.27	25,843	Hammerson*	9,474	0.00
164,000	Formosa Advanced Technologies	231,444	0.09	8,907	Hill & Smith*	147,911	0.06
13,000	Global Unichip	494,921	0.19	45,419	Howden Joinery	392,665	0.15
29,000	King Slide Works	397,364	0.15	14,727	IG	143,464	0.05
829,000	King Yuan Electronics	1,138,635	0.44	1,001	IMI	18,931	0.01
490,000	Macronix International	554,013	0.21	15,080	Impax Asset Management	146,079	0.06
2,000	Makalot Industrial	14,080	0.01	1,062	Indivior	19,802	0.01
117,000	Powertech Technology	338,296	0.13	10,147	Intermediate Capital	171,274	0.07
16,282	Poya International	316,881	0.12	15,463	Investec*	99,465	0.04
296,000	Primax Electronics	579,963	0.23	4,378	Jupiter Fund Management*	7,733	0.00
152,000	Tong Yang Industry	217,752	0.08	3,668	Kainos	62,069	0.03
645,000	Wistron	701,742	0.27	23,375	LivaNova	1,120,364	0.43
		6,369,185	2.46	4,961	LXI REIT*	6,829	0.00
	<b>Thailand</b>			336,969	Marks & Spencer	649,566	0.25
544,500	Ananda Development*	21,415	0.01	7,993	Marshalls	32,388	0.01
4,600	MK Restaurants	7,224	0.00	7,100	Moneysupermarket.com	19,616	0.01
318,100	Pruksa	121,511	0.05	7,144	Morgan Advanced Materials	26,667	0.01
26,600	Thonburi Healthcare	52,498	0.02	6,262	Morgan Sindall	136,522	0.05
11,800	TQM Alpha	12,855	0.00	5,765	Oxford Biomedica*	38,000	0.01
		215,503	0.08	5,142	Pennon	51,371	0.02
	<b>Turkey</b>			24,906	Pets at Home*	117,124	0.04
54,287	Anadolu Efes Biracilik Ve Malt Sanayii	159,994	0.06	5,576	QinetiQ	22,716	0.01
				337	Rathbones	8,427	0.00
				2,628	Redrow*	16,158	0.01
				214	Renishaw	10,266	0.00

\* All or a portion of this security represents a security on loan.

<sup>(3)</sup>Fund name changed during the period, see Note 1, for further details. The notes on pages 986 to 999 form an integral part of these financial statements.

# Systematic Sustainable Global SmallCap Fund<sup>(3)</sup> continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
117,937	Rightmove	802,576	0.31	726	Axon Enterprise*	143,712	0.06
22,746	Safestore	278,046	0.11	4,014	AZEK	97,701	0.04
15,174	Senior*	31,129	0.01	4,432	Badger Meter	531,397	0.21
4,827	Shaftesbury	24,481	0.01	1,324	Bandwidth	21,065	0.01
9,401	Softcat	136,828	0.05	11,840	Beacon Roofing Supply*	777,651	0.30
7,798	Spectris*	333,203	0.13	180	Beam Therapeutics	7,045	0.00
2,538	TBC Bank	75,944	0.03	77	Belden	6,562	0.00
26,827	TechnipFMC	421,452	0.16	8,373	Berry	81,218	0.03
5,503	TORM	194,410	0.08	37,105	Box*	1,237,452	0.48
21,234	Travis Perkins	257,399	0.10	39,667	Boyd Gaming	2,566,852	0.99
49,847	Vesuvius	249,903	0.10	5,535	Bright Horizons Family Solutions*	436,103	0.17
29,728	Wickes	53,986	0.02	1,059	BrightView	6,820	0.00
1,558	YouGov	16,927	0.01	31,370	Brixmor Property	713,354	0.28
		11,222,111	4.34	11,136	Bruker	764,041	0.30
	<b>United States</b>			3,055	Builders FirstSource*	258,942	0.10
2,638	1 Automotive*	599,327	0.23	1,122	Business First Bancshares	23,281	0.01
2,078	2U	18,993	0.01	275	Byline Bancorp	6,823	0.00
31,603	8x8	173,500	0.07	523	Cable One	363,020	0.14
4,025	A10 Networks	60,657	0.02	838	CACI International	248,048	0.10
3,077	AAON	284,592	0.11	4,388	California Resources	185,700	0.07
5,248	Accel Entertainment	48,072	0.02	1,510	Calix	76,361	0.03
11,929	ACI Worldwide	310,870	0.12	24,094	Callaway Golf*	566,209	0.22
2,011	Acuity Brands	388,847	0.15	5,186	CareTrust REIT	103,564	0.04
7,775	Advanced Energy Industries	731,472	0.28	287	Castle Biosciences	7,333	0.00
2,236	AECOM	194,130	0.07	2,899	Century Communities	174,578	0.07
5,680	Affiliated Managers	916,922	0.35	2,836	Cerus	8,182	0.00
7,508	Alarm.com*	380,656	0.15	57,946	Chegg	923,080	0.36
35,324	Alector*	307,672	0.12	21	Chemed	11,277	0.00
2,988	Allegiant Travel*	302,386	0.12	5,437	Chord Energy	740,737	0.29
20,384	Allison Transmission*	973,744	0.38	13,635	Ciena	659,116	0.26
31,609	Allogene Therapeutics	204,194	0.08	378	CIRCOR International	10,966	0.00
4,075	Allscripts Healthcare Solutions	67,400	0.03	18,047	Cirrus Logic	1,854,149	0.72
2,049	Altra Industrial Motion	126,157	0.05	13,172	Clearway Energy	390,418	0.15
10,342	Amalgamated Financial	241,693	0.09	6,827	Clearway Energy	214,095	0.08
643	Amedisys	60,043	0.02	832	CNX Resources	12,896	0.00
15,515	American Assets Trust	396,719	0.15	12,775	Codexis	60,553	0.02
2,448	Amneal Pharmaceuticals	5,239	0.00	34,491	Coherus Biosciences*	240,402	0.09
10,123	AnaptysBio	253,176	0.10	9,043	Comerica	638,074	0.25
3,291	Antero Resources	87,475	0.03	18,300	Comfort Systems USA	2,718,099	1.05
901	Apellis Pharmaceuticals	58,943	0.02	10,917	ConnectOne Bancorp	266,702	0.10
10,298	Apogee Enterprises	472,833	0.18	22,820	Corporate Office Properties Trust	587,159	0.23
31,766	Archrock	349,108	0.14	8,901	Cousins Properties*	221,012	0.09
19,366	Armstrong World Industries*	1,564,773	0.61	195	Credit Acceptance	86,147	0.03
1,703	Artisan Partners Asset Management	55,399	0.02	8,050	Cross	993,531	0.38
2,390	Arvinas	74,520	0.03	1,408	CSG Systems International	79,355	0.03
8,238	ASGN	735,489	0.29	1,803	CubeSmart	85,426	0.03
12,030	AssetMark Financial	369,441	0.14	109	Deckers Outdoor	45,192	0.02
440	Atkore	64,288	0.02	24,580	Deluxe*	451,043	0.18
13,779	AtriCure	550,884	0.21	10,289	Denny's	122,645	0.05
633	Avis Budget	140,520	0.05	2,979	Dick's Sporting Goods	384,738	0.15
31,898	Avnet	1,438,919	0.56	3,447	Digi International	114,785	0.04
4,208	Axcelis Technologies	538,203	0.21	1,868	DigitalOcean	60,224	0.02
				2,185	Donaldson	138,791	0.05

\* All or a portion of this security represents a security on loan.

<sup>(3)</sup>Fund name changed during the period, see Note 1, for further details. The notes on pages 986 to 999 form an integral part of these financial statements.

# Systematic Sustainable Global SmallCap Fund<sup>(3)</sup> continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
7,434	DoubleVerify*	197,150	0.08	19,185	Highwoods Properties	513,103	0.20
19,682	Douglas Emmett	280,862	0.11	4,370	Hilton Grand Vacations	209,935	0.08
876	Driven Brands	24,922	0.01	6,973	Howard Hughes	581,130	0.22
754	Ducommun	40,761	0.02	22,761	Hudson Pacific Properties	212,133	0.08
368	Eagle Pharmaceuticals	10,620	0.00	6,423	Huntsman	190,057	0.07
1,628	EastGroup Properties	265,576	0.10	175	Huron Consulting	12,285	0.01
27,061	EchoStar	540,949	0.21	14,127	Inari Medical	824,734	0.32
62,352	Ecovyst	618,532	0.24	666	Independent Bank	14,739	0.01
2,049	Elme Communities	38,398	0.02	2,608	Industrial Logistics Properties Trust	11,254	0.00
18,715	Emergent BioSolutions	227,574	0.09	1,965	Inogen*	31,754	0.01
3,143	Encompass Health	183,488	0.07	15,106	Insperty	1,877,525	0.73
1,282	Enerpac Tool	34,537	0.01	422	Inspire Medical Systems	113,180	0.04
92,357	EnLink Midstream	1,063,029	0.41	184	Intapp	7,283	0.00
23,930	Enovis	1,382,197	0.54	127	Integra LifeSciences	7,262	0.00
4,203	Envista	159,924	0.06	5,165	Intercept Pharmaceuticals	103,507	0.04
2,789	Erasca	10,180	0.00	9,290	Iridium Communications	570,963	0.22
2,461	Essential Properties Realty Trust	64,257	0.03	42,842	Ironwood Pharmaceuticals*	484,757	0.19
1,208	Ethan Allen Interiors	35,237	0.01	2,149	iTeos Therapeutics	38,682	0.02
72,599	Everi	1,367,765	0.53	1,541	Jamf	33,178	0.01
61,420	Exelixis	1,073,622	0.42	1,292	Janus International	13,605	0.01
292	ExlService	48,525	0.02	2,912	JELD-WEN	38,176	0.01
3,220	eXp World	39,864	0.02	109,991	JetBlue Airways	907,426	0.35
3,212	Exponent	334,530	0.13	6,493	Jones Lang LaSalle*	1,094,200	0.42
4,089	Extreme Networks	76,464	0.03	192	Karuna Therapeutics	38,006	0.02
42,637	Fate Therapeutics	264,349	0.10	8,224	Kearny Financial	81,993	0.03
3,215	FibroGen	71,904	0.03	15,416	Kforce	961,188	0.37
20,591	First Bancshares	643,469	0.25	16,024	Kilroy Realty	581,671	0.23
13,682	First Industrial Realty Trust	729,661	0.28	1,747	Kohl's	49,423	0.02
23,778	First Interstate BancSystem	847,686	0.33	5,438	Koppers	197,182	0.08
5,484	Five9	375,544	0.14	20,061	Kura Oncology	240,130	0.09
23,631	Forrester Research	783,131	0.30	4,566	Lamar Advertising*	478,654	0.19
721	Franklin Electric	69,584	0.03	442	Lantheus	32,416	0.01
21,553	Frontdoor	611,566	0.24	3,536	Lattice Semiconductor	299,570	0.12
485	Genesco	21,772	0.01	4,573	LendingTree	151,503	0.06
361	Globus Medical*	21,202	0.01	579	Life Storage	70,285	0.03
1,778	Golden Entertainment	71,920	0.03	23,089	LivePerson	247,052	0.09
38,657	Graco*	2,714,108	1.05	15,326	Louisiana-Pacific*	891,513	0.34
3,092	Graphic Packaging	74,208	0.03	6,681	Lumentum*	353,625	0.14
548	Greif*	45,122	0.02	593	Luther Burbank	6,956	0.00
4,994	Guidewire Software*	350,129	0.13	27,859	Macy's	569,995	0.22
10,252	H&E Equipment Services	568,678	0.22	172	Malibu Boats	10,282	0.00
2,676	H&R Block*	99,494	0.04	9,934	Manhattan Associates	1,448,079	0.56
136	Haemonetics	10,809	0.00	530	ManpowerGroup	44,679	0.02
7,913	Halozyme Therapeutics*	384,493	0.15	17,769	Marcus	287,858	0.11
2,207	Hanover Insurance	308,649	0.12	10,739	Marcus & Millichap*	369,744	0.14
1,547	HarborOne Bancorp	21,024	0.01	29,315	MaxLinear*	1,012,247	0.39
9,287	Haverty Furniture	349,191	0.14	148	Medpace	28,896	0.01
1,141	Hawaiian*	12,562	0.01	1,967	Mercury General	66,996	0.03
317	HBT Financial	7,012	0.00	10,385	Merit Medical Systems	732,869	0.28
9,974	HealthEquity*	657,087	0.25	40,641	MGIC Investment	559,220	0.22
1,400	Heartland Financial USA	69,566	0.03	27,230	Midland States Bancorp	707,980	0.27
52,002	Helix Energy Solutions*	438,897	0.17	29,167	Mister Car Wash	271,836	0.11
10,544	Herc*	1,520,129	0.59				

\* All or a portion of this security represents a security on loan.

<sup>(3)</sup>Fund name changed during the period, see Note 1, for further details. The notes on pages 986 to 999 form an integral part of these financial statements.

# Systematic Sustainable Global SmallCap Fund<sup>(3)</sup> continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
20,907	Model N <sup>*</sup>	694,740	0.27	2,337	Reliance Steel & Aluminum	576,655	0.22
142	ModivCare	13,561	0.01	274	Republic Bancorp Inc/KY	12,248	0.00
2,211	Movado	76,169	0.03	2,369	Revance Therapeutics	85,426	0.03
31,118	MRC Global <sup>*</sup>	354,123	0.14	26,551	RingCentral	899,548	0.35
161	Murphy Oil	6,392	0.00	47,921	RMR	1,362,394	0.53
926	MYR	113,667	0.04	1,113	Royal Gold	131,980	0.05
521	Napco Security Technologies	16,609	0.01	1,492	Rush Enterprises	89,222	0.03
14,441	National Fuel Gas <sup>*</sup>	834,545	0.32	24,038	Rush Enterprises	1,376,656	0.53
2,468	National Research	111,949	0.04	1,576	Ryder System	155,488	0.06
3,472	National Retail Properties	158,497	0.06	10,380	Sandy Spring Bancorp	343,889	0.13
20,252	Neogen	370,409	0.14	87,173	Sangamo Therapeutics	270,672	0.11
2,306	NETGEAR	41,670	0.02	1,425	Sanmina	87,053	0.03
3,584	Nevro	114,581	0.04	4,023	Sarepta Therapeutics	484,088	0.19
2,385	New Relic	175,941	0.07	19,106	Schnitzer Steel Industries	627,823	0.24
9,343	NexPoint Residential Trust	454,070	0.18	154	Scholastic	7,087	0.00
1,904	Nexstar Media <sup>*</sup>	354,211	0.14	1,484	Scotts Miracle	124,003	0.05
10,507	NextGen Healthcare	188,496	0.07	618	SEMrush	5,018	0.00
746	Nurix Therapeutics	7,154	0.00	21,980	Semtech	677,863	0.26
11,860	Old Second Bancorp <sup>*</sup>	198,655	0.08	586	Shockwave Medical	113,854	0.04
9,010	OneMain	393,377	0.15	201	Shutterstock	15,075	0.01
45,108	Option Care Health	1,388,875	0.54	2,723	Silicon Laboratories	480,555	0.19
13,869	Oshkosh	1,230,180	0.48	335	Sinclair Broadcast	5,541	0.00
714	Oxford Industries	82,938	0.03	8,324	SiteOne Landscape Supply <sup>*</sup>	1,239,444	0.48
9,108	Pacira BioSciences	398,475	0.15	16,166	SL Green Realty	563,062	0.22
34,758	PacWest Bancorp	979,480	0.38	4,160	Spire	294,903	0.12
141	Palomar	8,512	0.00	278	SPS Commerce	41,508	0.02
6,822	PDC Energy	464,851	0.18	62	Stepan	6,479	0.00
5,762	Pegasystems	270,756	0.10	603	Sterling Infrastructure	24,147	0.01
671	Penumbra	180,049	0.07	21,867	Stifel Financial	1,465,526	0.57
28,180	Peoples Bancorp <sup>*</sup>	876,398	0.34	5,923	StoneX	598,815	0.23
9,684	Petco Health & Wellness <sup>*</sup>	102,360	0.04	15,935	SunCoke Energy	148,833	0.06
1,664	Phibro Animal Health	25,992	0.01	15,774	Supernus Pharmaceuticals	601,463	0.23
748	Pinnacle Financial Partners	56,145	0.02	24,827	Synovus Financial	1,046,458	0.40
898	PJT Partners	70,197	0.03	992	Tandem Diabetes Care	35,335	0.01
96,795	Plains GP	1,349,322	0.52	1,763	Target Hospitality	26,427	0.01
2,702	Planet Fitness	218,808	0.08	8,193	Taylor Morrison Home	292,900	0.11
15,730	Premier Financial	396,081	0.15	25,404	Teladoc Health	684,638	0.27
1,145	Primoris Services	30,835	0.01	19,866	Tempur Sealy International <sup>*</sup>	854,238	0.33
2,625	Progyny <sup>*</sup>	93,135	0.04	5,129	Tenable	227,625	0.09
21,002	PROS	539,331	0.21	56,527	Teradata	2,327,217	0.90
14,949	Pure Storage	428,887	0.17	9,673	Toll Brothers	573,706	0.22
243	PVH	19,503	0.01	4,850	TopBuild	1,014,329	0.39
7,372	Q2	235,830	0.09	7,272	Toro	807,556	0.31
1,615	Quaker Chemical	314,796	0.12	4,198	Travel + Leisure	177,785	0.07
2,884	Quanex Building Products	75,532	0.03	27,095	Traverse Therapeutics <sup>*</sup>	592,297	0.23
48,109	Qurate Retail	102,713	0.04	2,084	Trex <sup>*</sup>	111,598	0.04
183	Qurate Retail	9,058	0.00	53,792	Tri Pointe Homes	1,276,484	0.49
4,108	Radian	88,774	0.03	24,324	TrueBlue	450,967	0.17
529	Ralph Lauren	63,110	0.02	1,954	Tutor Perini	16,023	0.01
656	Rambus	29,061	0.01	13,653	Ultragenyx Pharmaceutical	601,551	0.23
2,416	Rapid7	114,567	0.04	3,225	United States Steel	94,234	0.04
3,157	Realogy	17,995	0.01	274	United Therapeutics	67,489	0.03
5,482	Red Rock Resorts <sup>*</sup>	239,234	0.09	2,171	Uniti	12,483	0.01

<sup>\*</sup> All or a portion of this security represents a security on loan.

<sup>(3)</sup>Fund name changed during the period, see Note 1, for further details. The notes on pages 986 to 999 form an integral part of these financial statements.

# Systematic Sustainable Global SmallCap Fund<sup>(3)</sup> continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
159	Unitil	8,640	0.00	36,601	ZipRecruiter	627,341	0.24
21,478	Unum	957,489	0.37	22,928	Zumiez <sup>*</sup>	529,178	0.21
14,632	US Silica	184,363	0.07	107,021	Zuora <sup>*</sup>	907,538	0.35
2,521	UWM <sup>*</sup>	10,865	0.00			125,337,951	48.45
17,710	Vanda Pharmaceuticals	116,001	0.05			253,976,778	98.22
29,770	Varex Imaging <sup>*</sup>	535,562	0.21	Total Common / Preferred Stocks (Shares)			
2,045	Veeco Instruments	43,436	0.02	Total Transferable Securities and Money			
30,817	Verint Systems	1,154,713	0.45	Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market			
7,392	Verra Mobility	126,625	0.05			253,976,778	98.22
19,952	Victory Capital	661,608	0.26	<b>Other Transferable Securities</b>			
1,898	Vimeo	6,871	0.00	<b>COMMON STOCKS (SHARES)</b>			
57,338	Virtu Financial	1,064,193	0.41	<b>Canada</b>			
7,645	Voya Financial	572,687	0.22	1,272,764	Diagnocure**	-	0.00
3,694	Wabash National	98,371	0.04	<b>Cayman Islands</b>			
3,783	Washington Trust Bancorp	160,172	0.06	28,400	China Zhongwang**	2,758	0.00
4,346	Watsco <sup>*</sup>	1,333,092	0.52	<b>Turkey</b>			
983	WESCO International	164,652	0.06	1	Turkiye Sinai Kalkinma Bankasi	-	0.00
283	Williams-Sonoma <sup>*</sup>	35,655	0.01			-	0.00
7,583	WillScot Mobile Mini	389,235	0.15	Total Common Stocks (Shares)			
143	Wingstop	24,871	0.01			2,758	0.00
84	Winmark	24,062	0.01	Total Other Transferable Securities			
16,821	Xencor <sup>*</sup>	553,411	0.21			2,758	0.00
16,238	Xerox <sup>*</sup>	266,141	0.10	Total Portfolio			
23,047	Yelp	698,324	0.27			253,979,536	98.22
29,433	Yext	209,857	0.08	Other Net Assets			
9,257	Zions Bancorp	469,237	0.18			4,598,645	1.78
				Total Net Assets (USD)			
						258,578,181	100.00

<sup>\*</sup>All or a portion of this security represents a security on loan.

<sup>\*\*</sup>Security subject to a fair value adjustment as detailed in Note 2(j).

## Open Forward Foreign Exchange Contracts as at 28 February 2023

Currency Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/depreciation (USD)
<b>AUD Hedged Share Class</b>					
AUD 6,603,155	USD	4,610,149	BNY Mellon	15/3/2023	(154,598)
USD 260,538	AUD	380,446	BNY Mellon	15/3/2023	3,831
Net unrealised depreciation					(150,767)
<b>GBP Hedged Share Class</b>					
GBP 6,032,716	USD	7,338,056	BNY Mellon	15/3/2023	(13,115)
USD 370,178	GBP	307,615	BNY Mellon	15/3/2023	(3,327)
Net unrealised depreciation					(16,442)
Total net unrealised depreciation					(167,209)

## Open Exchange Traded Futures Contracts as at 28 February 2023

Number of contracts	Currency	Contract/Description	Expiration date	Unrealised depreciation (USD)
16	USD	MSCI EAFE Index	March 2023	(38,383)
9	USD	MSCI Emerging Markets Index	March 2023	(25,377)
24	USD	Russell 2000 E-Mini Index	March 2023	(53,265)
Total				(117,025)

<sup>(3)</sup>Fund name changed during the period, see Note 1, for further details.  
The notes on pages 986 to 999 form an integral part of these financial statements.

# Systematic Sustainable Global SmallCap Fund<sup>(3)</sup> continued

## Sector Breakdown as at 28 February 2023

	% of Net Assets
Consumer Non-cyclical	19.17
Financials	18.98
Consumer Cyclical	16.78
Industrial	14.41
Technology	11.29
Basic Materials	5.31
Energy	4.97
Communications	4.41
Utilities	2.78
Diversified	0.12
Other Net Assets	1.78
	100.00

<sup>(3)</sup>Fund name changed during the period, see Note 1, for further details.  
The notes on pages 986 to 999 form an integral part of these financial statements.

# United Kingdom Fund

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (GBP)	% of Net Assets	Holding	Description	Market Value (GBP)	% of Net Assets
<b>Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market</b>				623,444	RELX	15,523,756	6.29
				369,335	Rentokil Initial	1,886,563	0.76
				1,115,713	Rightmove	6,254,687	2.53
				262,486	Rio Tinto	14,840,958	6.01
				840,000	Serco	1,312,920	0.53
				870,000	Shell	22,024,050	8.92
				205,000	Smith & Nephew	2,416,950	0.98
				46,194	Spirax-Sarco Engineering	5,388,530	2.18
				930,973	Standard Chartered	7,363,996	2.98
				445,000	Trainline	1,134,750	0.46
				94,636	Unilever	3,895,691	1.58
				457,322	Watches of Switzerland*	3,788,913	1.53
						215,011,533	87.10
				<b>United States</b>			
				29,337	Apple	3,570,032	1.44
				5,198	Intuit	1,747,426	0.71
				20,166	Mastercard	5,894,472	2.39
				27,563	Microsoft	5,671,543	2.30
				65,512	Nasdaq	3,033,013	1.23
				12,247	S&P Global	3,443,668	1.39
						23,360,154	9.46
				<b>Total Common Stocks (Shares)</b>			
						245,002,131	99.25
				<b>Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market</b>			
						245,103,266	99.29
				<b>Other Transferable Securities</b>			
				<b>COMMON STOCKS (SHARES)</b>			
				<b>United States</b>			
				217,967	Patisserie**	-	0.00
				<b>Total Common Stocks (Shares)</b>			
						-	0.00
				<b>Total Other Transferable Securities</b>			
						-	0.00
				<b>Total Portfolio</b>			
						245,103,266	99.29
				<b>Other Net Assets</b>			
						1,763,276	0.71
				<b>Total Net Assets (GBP)</b>			
						246,866,542	100.00

\*Investment in connected party fund, see further information in Note 10.

\*\*All or a portion of this security represents a security on loan.

\*\*\*Security subject to a fair value adjustment as detailed in Note 2(j).

## Open Forward Foreign Exchange Contracts as at 28 February 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised depreciation GBP
GBP	25,683,090	USD	31,280,000	Goldman Sachs	14/4/2023	(64,254)
USD	5,756,684	GBP	4,760,671	Morgan Stanley	14/4/2023	(22,202)
USD	2,055,248	GBP	1,698,626	HSBC Bank	14/4/2023	(6,900)
<b>Net unrealised depreciation</b>						(93,356)
<b>Total net unrealised depreciation</b>						(93,356)

The notes on pages 986 to 999 form an integral part of these financial statements.



# United Kingdom Fund continued

## Sector Breakdown as at 28 February 2023

	<b>% of Net Assets</b>
Consumer Non-cyclical	30.84
Financials	17.72
Consumer Cyclical	15.67
Communications	10.19
Energy	8.92
Basic Materials	6.98
Technology	4.98
Industrial	3.95
Investment Funds	0.04
Other Net Assets	0.71
	100.00

# US Basic Value Fund

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
<b>Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market</b>				112,669	Apollo Global Management	7,974,712	1.06
<b>FUNDS</b>				279,268	AT&T	5,279,562	0.70
<b>Ireland</b>				408,644	Bank of America	14,020,576	1.87
367,457	BlackRock ICS US Dollar Liquid Environmentally Aware Fund <sup>†</sup>	36,756,610	4.89	318,852	Baxter International	12,626,539	1.68
<b>Total Funds</b>				120,632	Cardinal Health	9,222,317	1.23
<b>COMMON STOCKS (SHARES)</b>				43,065	Charles Schwab	3,361,654	0.45
<b>Canada</b>				35,122	Cigna	10,317,087	1.37
75,530	Rogers Communications <sup>*</sup>	3,617,980	0.48	318,925	Cisco Systems	15,555,567	2.07
<b>Denmark</b>				419,786	Citigroup	21,165,610	2.81
27,954	Novo Nordisk	3,972,543	0.53	110,803	Citizens Financial	4,633,781	0.62
<b>France</b>				287,683	Cognizant Technology Solutions	18,095,261	2.40
301,376	Sanofi <sup>*</sup>	14,252,071	1.90	375,258	Comcast	13,997,123	1.86
<b>Germany</b>				30,814	ConocoPhillips	3,248,720	0.43
217,898	Bayer <sup>*</sup>	13,185,917	1.75	35,040	Constellation Brands	7,869,283	1.04
47,593	Siemens	3,664,661	0.49	52,400	Dollar General	11,434,728	1.52
				25,691	Edison International	1,725,151	0.23
				780	Elevance Health	369,416	0.05
<b>Ireland</b>				12,282	Eli Lilly	3,846,109	0.51
238,341	Medtronic	19,777,536	2.63	260,732	EQT	8,718,878	1.15
8,901	Pentair	497,477	0.06	74,235	Equitable	2,342,857	0.31
59,609	Willis Towers Watson	14,076,665	1.87	94,242	Exelon <sup>*</sup>	3,860,152	0.51
				216,009	Fidelity National Financial	8,620,919	1.14
				221,611	Fidelity National Information Services	14,265,101	1.90
				19,523	First Citizens BancShares <sup>*</sup>	14,508,713	1.93
<b>Japan</b>				28,505	Fortive	1,907,555	0.26
310,100	Komatsu <sup>*</sup>	7,401,171	0.98	213,069	Fox <sup>*</sup>	7,557,558	1.01
917,400	Panasonic <sup>*</sup>	7,972,427	1.06	369,972	General Motors	14,443,707	1.92
				41,041	Hess	5,658,733	0.75
				18,286	Humana	9,278,133	1.23
<b>Netherlands</b>				30,023	Huntington Ingalls Industries	6,536,908	0.87
46,367	Airbus	6,118,739	0.81	79,030	JPMorgan Chase	11,272,049	1.50
471,417	Koninklijke Philips <sup>*</sup>	7,745,381	1.03	482,996	Kinder Morgan	8,322,021	1.11
				357,415	Kraft Heinz	14,064,280	1.87
				66,349	Laboratory of America	15,850,776	2.11
<b>South Korea</b>				27,967	Lear <sup>*</sup>	3,926,707	0.52
8,083	Samsung Electronics <sup>*</sup>	9,275,243	1.23	109,226	Leidos	10,668,103	1.42
<b>United Kingdom</b>				58,453	Microsoft	14,600,390	1.94
72,858	AstraZeneca	9,590,686	1.27	29,995	Mondelez International	1,958,374	0.26
196,360	BAE Systems	8,696,784	1.16	321,945	Newell Brands <sup>*</sup>	4,664,983	0.62
602,170	BP	24,183,147	3.22	144,194	PG&E <sup>*</sup>	2,278,986	0.30
116,174	British American Tobacco <sup>*</sup>	4,435,524	0.59	60,355	PPG Industries	7,963,239	1.06
452,350	Prudential	6,907,775	0.92	110,207	Public Service Enterprise	6,709,402	0.90
255,255	Shell	7,843,955	1.04	31,098	Ralph Lauren <sup>*</sup>	3,709,991	0.49
304,728	Unilever <sup>*</sup>	15,230,305	2.03	37,514	Raymond James Financial	4,108,346	0.55
				29,928	Ross Stores	3,333,829	0.44
				193,266	Sealed Air	9,500,956	1.26
<b>United States</b>				29,180	Sempra Energy	4,366,496	0.58
67,957	Activision Blizzard	5,182,740	0.69	234,484	SS&C Technologies <sup>*</sup>	13,879,108	1.84
34,031	Allstate	4,391,360	0.58	18,916	Union Pacific	3,933,204	0.52
68,687	Alphabet	6,180,456	0.82	192,622	Verizon Communications	7,446,766	0.99
51,571	Altria	2,381,033	0.32	30,756	Visa <sup>*</sup>	6,778,622	0.90
40,817	American Electric Power	3,633,121	0.48	29,366	Voya Financial	2,199,807	0.29
248,833	American International	15,241,021	2.03				
25,335	AmerisourceBergen	3,936,299	0.53				
21,339	Anthem	10,106,364	1.34				

<sup>†</sup>Investment in connected party fund, see further information in Note 10.  
<sup>\*</sup>All or a portion of this security represents a security on loan.

The notes on pages 986 to 999 form an integral part of these financial statements.

# US Basic Value Fund continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets
50,210	Walmart	7,109,736	0.95
549,402	Wells Fargo	25,690,037	3.41
266,800	Williams	8,084,040	1.08
89,077	Zimmer Biomet	10,998,337	1.46
		526,913,389	70.04
Total Common Stocks (Shares)		715,359,376	95.09
Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market			
		752,115,986	99.98
Total Portfolio		752,115,986	99.98
Other Net Assets		149,900	0.02
Total Net Assets (USD)		752,265,886	100.00

## Open Forward Foreign Exchange Contracts as at 28 February 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ depreciation (USD)
<b>CNH Hedged Share Class</b>						
CNY	317,530	USD	46,869	BNY Mellon	15/3/2023	(1,141)
USD	2,455	CNY	16,898	BNY Mellon	15/3/2023	22
Net unrealised depreciation						(1,119)
<b>EUR Hedged Share Class</b>						
EUR	36,510,941	USD	39,328,138	BNY Mellon	15/3/2023	(458,675)
USD	2,286,309	EUR	2,147,002	BNY Mellon	15/3/2023	635
Net unrealised depreciation						(458,040)
<b>SGD Hedged Share Class</b>						
SGD	289,505	USD	218,991	BNY Mellon	15/3/2023	(4,030)
USD	11,441	SGD	15,320	BNY Mellon	15/3/2023	67
Net unrealised depreciation						(3,963)
Total net unrealised depreciation						(463,122)

## Sector Breakdown as at 28 February 2023

	% of Net Assets
Consumer Non-cyclical	26.73
Financials	22.24
Technology	11.42
Energy	8.78
Communications	7.93
Consumer Cyclical	7.52
Industrial	6.41
Investment Funds	4.89
Utilities	3.00
Basic Materials	1.06
Other Net Assets	0.02
<hr/>	
	100.00

# US Dollar Bond Fund

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
<b>Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market</b>				USD 250,000	Anchorage Capital CLO 2013-1 6.465% 13/10/2030	247,139	0.05
<b>BONDS</b>				USD 250,000	Anchorage Capital CLO 3-R 6.302% 28/1/2031	246,930	0.05
<b>Argentina</b>				USD 244,543	Anchorage Capital CLO 4-R 5.852% 28/1/2031	243,063	0.05
USD 30,904	Genneia 8.75% 2/9/2027	29,452	0.01	USD 600,000	Anchorage Capital CLO 5-R 6.242% 15/1/2030	593,107	0.11
USD 79,847	YPF 7% 30/9/2033	57,144	0.01	USD 250,000	Anchorage Capital CLO 5-R 6.642% 15/1/2030	242,857	0.05
USD 67,000	YPF 7% 15/12/2047	44,262	0.01	USD 250,000	Apidos CLO XXIV 5.758% 20/10/2030	247,296	0.05
		130,858	0.03	USD 250,000	Apidos CLO XXXI 6.342% 15/4/2031	245,738	0.05
<b>Austria</b>				USD 112,000	Arbor Realty Commercial Real Estate Notes 2022-FL2 6.412% 15/5/2037	110,845	0.02
USD 200,000	BRF 4.35% 29/9/2026	174,660	0.03	USD 250,000	Bain Capital Credit CLO 2021-3 7.916% 24/7/2034	233,404	0.04
USD 85,000	Suzano Austria 3.125% 15/1/2032	66,941	0.01	USD 250,000	Bardot CLO 7.815% 22/10/2032	236,612	0.04
USD 40,000	Suzano Austria 3.75% 15/1/2031	33,896	0.01	USD 500,000	Benefit Street Partners CLO V-B 5.898% 20/4/2031	495,910	0.10
		275,497	0.05	USD 240,417	BlueMountain CLO 2013-2 5.995% 22/10/2030	239,015	0.05
<b>Bermuda</b>				USD 700,000	BlueMountain CLO 2015-3 5.808% 20/4/2031	693,886	0.13
USD 1,620,000	PFP 2022-9 6.836% 19/8/2035	1,617,689	0.32	USD 250,000	Canyon CLO 2020-3 6.492% 15/1/2034	244,235	0.05
<b>British Virgin Islands</b>				USD 250,000	Carbone Clo 5.948% 20/1/2031	248,207	0.05
USD 200,000	RKPF Overseas 2020 A 5.2% 12/1/2026	160,111	0.03	USD 244,091	Carlyle Global Market Strategies CLO 2013-3 5.892% 15/10/2030	242,712	0.05
<b>Canada</b>				USD 250,000	CBAM 2017-1 7.208% 20/7/2030	240,319	0.05
USD 4,000	1011778 BC ULC / New Red Finance 3.875% 15/1/2028	3,568	0.00	USD 250,000	CIFC Funding 2012-II-R 6.058% 20/1/2028	245,687	0.05
USD 66,185	Air Canada 2017-1 Class AA Pass Through Trust 3.3% 15/7/2031	56,840	0.01	USD 250,000	CIFC Funding 2014-II-R 7.616% 24/4/2030	239,987	0.05
USD 31,000	Brookfield Residential Properties / Brookfield Residential US 6.25% 15/9/2027	27,237	0.01	USD 250,000	CIFC Funding 2015-III 5.948% 19/4/2029	241,655	0.05
USD 256,000	Cenovus Energy 6.75% 15/11/2039	265,513	0.05	USD 500,000	CIFC Funding 2017-I 6.515% 23/4/2029	499,048	0.10
USD 14,000	Masonite International 5.375% 1/2/2028	13,099	0.00	USD 840,000	CIFC Funding 2018-I 5.795% 18/4/2031	832,826	0.16
USD 3,000	Mattamy 5.25% 15/12/2027	2,683	0.00	USD 234,615	Clear Creek CLO 6.008% 20/10/2030	232,640	0.04
USD 704,000	Rogers Communications 3.8% 15/3/2032	611,838	0.12	USD 467,949	Deer Creek Clo 2017-1 5.988% 20/10/2030	463,849	0.09
		980,778	0.19	USD 1,450,000	Dryden 53 CLO 5.912% 15/1/2031	1,441,626	0.28
<b>Cayman Islands</b>				USD 218,887	Dryden XXVI Senior Loan Fund 5.692% 15/4/2029	217,218	0.04
USD 250,000	ACAS CLO 2015-1 6.395% 18/10/2028	244,360	0.05	USD 250,000	Eaton Vance CLO 2018-1 6.992% 15/10/2030	239,508	0.05
USD 320,000	AGL CLO 12 5.968% 20/7/2034	314,294	0.06	USD 200,000	Fantasia 0% 5/7/2022***	29,363	0.01
USD 270,000	AGL CLO 14 5.965% 2/12/2034	266,017	0.05	USD 500,000	Flatiron CLO 18 5.869% 17/4/2031	496,642	0.10
USD 250,000	AGL CLO 3 8.092% 15/1/2033	238,450	0.04	USD 200,000	Gaci First Investment 4.75% 14/2/2030	195,750	0.04
USD 250,000	AGL CLO 7 5.992% 15/7/2034	246,400	0.05	USD 200,000	Gaci First Investment 5% 13/10/2027	198,500	0.04
USD 500,000	AGL Core CLO 4 5.878% 20/4/2033	494,089	0.09	USD 250,000	Galaxy XXII CLO 5.992% 16/4/2034	246,813	0.05
USD 250,000	AIMCO CLO Series 2015-A 6.392% 17/10/2034	244,476	0.05				
USD 250,000	AIMCO CLO Series 2017-A 5.858% 20/4/2034	245,820	0.05				
USD 250,000	AIMCO CLO Series 2017-A 6.908% 20/4/2034	238,865	0.05				
USD 177,816	Allegro CLO II-S 5.895% 21/10/2028	176,539	0.03				
USD 250,000	Allegro CLO XI 6.648% 19/1/2033	245,352	0.05				
USD 248,842	AMMC CLO 21 6.064% 2/11/2030	247,014	0.05				
USD 250,000	Anchorage Capital CLO 2013-1 6.065% 13/10/2030	248,644	0.05				

\*\*\*This security is in default, see Note 2(b)

The notes on pages 986 to 999 form an integral part of these financial statements.

# US Dollar Bond Fund continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 250,000	Generate CLO 2 5.965% 22/1/2031	247,548	0.05	USD 250,000	RR 3 5.882% 15/1/2030	248,420	0.05
USD 250,000	Gilbert Park CLO 6.742% 15/10/2030	240,294	0.05	USD 250,000	RR 5 6.442% 15/10/2031	244,772	0.05
USD 250,000	Gilbert Park CLO 7.742% 15/10/2030	235,725	0.04	USD 250,000	Signal Peak CLO 5 5.928% 25/4/2031	247,312	0.05
USD 1,563,000	Goldentree Loan Opportunities X 5.928% 20/7/2031	1,551,913	0.30	USD 250,000	Symphony CLO XXVI 5.888% 20/4/2033	247,117	0.05
USD 1,250,000	Goldentree Loan Opportunities XI 5.865% 18/1/2031	1,242,109	0.24	USD 250,000	Tiaa Clo III 5.942% 16/1/2031	248,361	0.05
USD 740,000	Goldentree Loan Management US CLO 1 5.938% 20/10/2034	727,184	0.14	USD 1,250,000	TICP CLO IX 5.948% 20/1/2031	1,244,310	0.24
USD 210,589	Grippen Park CLO 6.068% 20/1/2030	209,548	0.04	USD 250,000	TICP CLO XI 5.988% 20/10/2031	247,777	0.05
USD 200,000	Grupo Aval 4.375% 4/2/2030	150,398	0.03	USD 150,000	TRINITAS CLO IV 6.195% 18/10/2031	146,175	0.03
USD 155,897	ICG US CLO 2015-1 5.938% 19/10/2028	155,164	0.03	USD 500,000	Trinitas CLO XIV 6.818% 25/1/2034	491,446	0.09
USD 250,000	LCM XIV 5.848% 20/7/2031	247,862	0.05	USD 743,224	Voya CLO 2014-4 5.892% 14/7/2031	737,222	0.14
USD 250,557	Loanpal Solar Loan 2021-1 2.29% 20/1/2048	195,046	0.04	USD 476,399	Voya Clo 2017-4 5.922% 15/10/2030	473,749	0.09
USD 211,664	Madison Park Funding XIII 5.748% 19/4/2030	210,411	0.04	USD 250,000	Wellfleet CLO 2017-3 6.742% 17/1/2031	237,707	0.04
USD 750,000	Madison Park Funding XLI 6.465% 22/4/2027	731,438	0.14	USD 250,000	York CLO 1 6.465% 22/10/2029	248,102	0.05
USD 368,553	Madison Park Funding XXVI 6.002% 29/7/2030	366,346	0.07			34,506,696	6.71
USD 225,454	Modern Land China 9% 30/12/2026	19,104	0.00	<b>Colombia</b>			
USD 244,605	MP CLO III 6.058% 20/10/2030	242,675	0.05	COP 143,000,000	Colombian TES 7% 26/3/2031	21,214	0.00
USD 500,000	Neuberger Berman Loan Advisers CLO 26 5.715% 18/10/2030	495,643	0.10	COP 249,000,000	Colombian TES 7.25% 18/10/2034	34,140	0.01
USD 250,000	Neuberger Berman Loan Advisers CLO 26 6.195% 18/10/2030	245,172	0.05	USD 68,000	Ecopetrol 4.125% 16/1/2025	65,204	0.01
USD 816,000	OHA Loan Funding 2013-2 5.962% 23/5/2031	809,623	0.16	USD 13,000	Ecopetrol 5.875% 18/9/2023	12,955	0.00
USD 500,000	OZLM XVIII 5.85% 15/4/2031	493,317	0.09	USD 498,000	Ecopetrol 6.875% 29/4/2030	443,842	0.09
USD 750,000	Palmer Square CLO 2014-1 5.922% 17/1/2031	745,675	0.14	USD 200,000	Empresas Publicas de Medellin 4.25% 18/7/2029	147,849	0.03
USD 250,000	Palmer Square CLO 2018-1 5.825% 18/4/2031	248,079	0.05			725,204	0.14
USD 350,000	Palmer Square CLO 2018-2 5.892% 16/7/2031	347,289	0.07	<b>France</b>			
USD 250,000	Pikes Peak CLO 1 5.996% 24/7/2031	248,333	0.05	USD 492,000	BNP Paribas 5.125% 13/1/2029	482,495	0.09
USD 600,000	Prima Capital CRE Securitization 2016-VI 4% 24/8/2040	540,657	0.10	USD 677,000	BPCE 5.975% 18/1/2027	675,809	0.13
USD 260,000	Riserva Clo 5.855% 18/1/2034	255,921	0.05			1,158,304	0.22
USD 1,750,000	Rockford Tower CLO 2017-3 5.998% 20/10/2030	1,740,162	0.34	<b>Indonesia</b>			
USD 750,000	Rockford Tower CLO 2018-1 6.015% 20/5/2031	744,654	0.14	USD 200,000	Indonesia Government International Bond 2.85% 14/2/2030	177,083	0.03
USD 500,000	Rockford Tower CLO 2018-1 6.635% 20/5/2031	493,627	0.09	USD 401,000	Indonesia Government International Bond 3.05% 12/3/2051	289,221	0.06
USD 250,000	Rockford Tower CLO 2018-2 5.968% 20/10/2031	247,788	0.05			466,304	0.09
USD 463,141	Romark WM-R 5.838% 20/4/2031	458,625	0.09	<b>Ireland</b>			
USD 250,000	RR 19 11.292% 15/10/2035	234,189	0.04	EUR 250,000	Alme Loan Funding V 7.698% 15/7/2031	243,631	0.04
				EUR 297,000	Ares European CLO XII 4.042% 20/4/2032	305,655	0.06
				EUR 100,000	Avoca CLO XV 3.338% 15/4/2031	101,064	0.02
				EUR 500,000	Avoca CLO XVIII 4.038% 15/4/2031	505,077	0.10
				EUR 100,000	Avoca CLO XXII 3.588% 15/4/2035	100,017	0.02
				EUR 250,000	Avoca CLO XXII 5.188% 15/4/2035	244,396	0.05
				EUR 250,000	Avoca CLO XXIII 5.338% 15/4/2034	245,521	0.05

The notes on pages 986 to 999 form an integral part of these financial statements.

# US Dollar Bond Fund continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
EUR 250,000	Bluemountain Euro 2021-2 CLO 4.038% 15/10/2035	251,924	0.05	USD 544,000	Mexico Government International Bond 2.659% 24/5/2031	439,552	0.09
EUR 300,000	BlueMountain Fuji CLO III 5.188% 15/1/2031	294,137	0.05	USD 919,000	Mexico Government International Bond 4.5% 31/1/2050	720,756	0.14
EUR 100,000	CIFC European Funding CLO II 3.888% 15/4/2033	101,363	0.02	USD 200,000	Nemak 3.625% 28/6/2031	151,147	0.03
EUR 250,000	CVC Cordatus Loan Fund IV 3.967% 22/2/2034	250,875	0.05	USD 34,000	Petroleos Mexicanos 4.875% 18/1/2024	33,592	0.01
EUR 250,000	CVC Cordatus Loan Fund V 3.893% 21/7/2030	258,305	0.05	USD 45,000	Petroleos Mexicanos 6.35% 12/2/2048	28,047	0.01
EUR 250,000	Euro-Galaxy III CLO 5.667% 24/4/2034	251,133	0.05	USD 28,000	Petroleos Mexicanos 6.7% 16/2/2032	22,400	0.00
EUR 250,000	Fidelity Grand Harbour CLO 2021-1 5.888% 15/10/2034	238,150	0.04	USD 59,000	Petroleos Mexicanos 6.875% 16/10/2025	58,729	0.01
EUR 100,000	Henley CLO IV 3.799% 25/4/2034	100,701	0.02	USD 19,000	Petroleos Mexicanos 6.875% 4/8/2026	18,126	0.00
EUR 250,000	Henley CLO IV 5.449% 25/4/2034	249,570	0.05	MXN 8,068	Petroleos Mexicanos 7.19% 12/9/2024	40,562	0.01
EUR 250,000	Madison Park Euro Funding XVI 5.488% 25/5/2034	245,397	0.05	USD 164,000	Petroleos Mexicanos 8.75% 2/6/2029	155,160	0.03
EUR 250,000	Man GLG Euro CLO 5.788% 15/10/2032	246,220	0.05			2,792,763	0.54
EUR 100,000	OCP Euro CLO 2017-2 3.638% 15/1/2032	103,181	0.02		<b>Netherlands</b>		
EUR 250,000	Penta CLO 11 5.104% 15/11/2034	257,161	0.05	USD 150,000	Deutsche Telekom International Finance 4.375% 21/6/2028	144,281	0.02
GBP 179,262	Scorpio European Loan Conduit No. 34 6.165% 17/5/2029	213,095	0.04	EUR 240,000	Digital Dutch Finco 1% 15/1/2032	184,736	0.04
EUR 100,000	St Paul's CLO XII 3.888% 15/4/2033	102,356	0.02	EUR 200,000	Digital Dutch Finco 1.5% 15/3/2030	170,912	0.03
		4,908,929	0.95		NXP / NXP Funding / NXP USA		
	<b>Italy</b>			USD 990,000	4.3% 18/6/2029	916,097	0.18
EUR 196,549	Cassia 2022-1 5.154% 22/5/2034	200,394	0.04	USD 145,000	Shell International Finance 2.375% 7/11/2029	124,186	0.02
	<b>Japan</b>			USD 296,000	Shell International Finance 3.875% 13/11/2028	282,033	0.06
USD 405,000	Mitsubishi UFJ Financial 5.719% 20/2/2026	404,292	0.08			1,822,245	0.35
USD 815,000	Takeda Pharmaceutical 2.05% 31/3/2030	662,688	0.13		<b>Panama</b>		
		1,066,980	0.21	USD 352,000	Panama Government International Bond 3.875% 17/3/2028	330,114	0.07
	<b>Luxembourg</b>			USD 445,000	Panama Government International Bond 4.5% 1/4/2056	327,040	0.06
USD 226,000	Atento Luxco 1 8% 10/2/2026 <sup>*</sup>	72,546	0.01			657,154	0.13
USD 10,000	Atento Luxco 1 8% 10/2/2026	3,210	0.00		<b>Peru</b>		
USD 75,000	Gol Finance 7% 31/1/2025	33,825	0.01	USD 324,000	Peruvian Government International Bond 3.55% 10/3/2051 <sup>*</sup>	229,645	0.05
USD 180,000	Millicom International Cellular 6.625% 15/10/2026 <sup>*</sup>	173,449	0.03	USD 236,000	Peruvian Government International Bond 4.125% 25/8/2027	228,425	0.04
USD 200,000	Simpar Europe 5.2% 26/1/2031	140,911	0.03			458,070	0.09
		423,941	0.08		<b>Philippines</b>		
	<b>Mexico</b>			USD 552,000	Philippine Government International Bond 3% 1/2/2028	509,220	0.10
USD 200,000	Banco Mercantil del Norte 5.875% 24/1/2172	179,187	0.03	USD 282,000	Philippine Government International Bond 3.2% 6/7/2046	203,392	0.04
USD 200,000	Banco Mercantil del Norte 6.625% 24/1/2172	173,190	0.03			712,612	0.14
USD 24,703	Grupo Posadas 5% 30/12/2027	19,835	0.00		<b>Romania</b>		
USD 19,000	Grupo Televisa SAB 6.625% 15/1/2040	19,707	0.01	EUR 59,000	Romanian Government International Bond 2.125% 7/3/2028	53,134	0.01
MXN 73,600	Mexican Bonos 5.75% 5/3/2026	354,130	0.07				
MXN 25,000	Mexican Bonos 7.5% 3/6/2027	125,492	0.02				
MXN 40,800	Mexican Bonos 8.5% 31/5/2029	212,903	0.04				
MXN 7,896	Mexican Bonos 8.5% 18/11/2038	40,248	0.01				

<sup>\*</sup>All or a portion of this security represents a security on loan.

The notes on pages 986 to 999 form an integral part of these financial statements.

# US Dollar Bond Fund continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
<b>Russian Federation</b>				USD 1,076,287	Ajax Mortgage Loan Trust 2020-A 2.375% 25/12/2059	1,064,901	0.21
RUB 12,015,000	Russian Federal Bond - OFZ 6.1% 18/7/2035	9,596	0.00	USD 85,167	Ajax Mortgage Loan Trust 2020-C 2.25% 27/9/2060	83,195	0.02
<b>South Africa</b>				USD 411,425	Ajax Mortgage Loan Trust 2020-D 2.25% 25/6/2060	395,941	0.08
ZAR 858,000	Republic of South Africa Government Bond 9% 31/1/2040	38,072	0.01	USD 1,341,279	Ajax Mortgage Loan Trust 2021-C 2.115% 25/1/2061	1,260,947	0.25
<b>Turkey</b>				USD 150,000	Alabama Power 3% 15/3/2052	98,342	0.02
USD 77,572	Turkish Airlines 2015-1 Class A Pass Through Trust 4.2% 15/9/2028	68,727	0.01	USD 107,000	Alabama Power 3.45% 1/10/2049	77,710	0.01
<b>United Kingdom</b>				USD 69,000	Alabama Power 3.75% 1/3/2045	53,132	0.01
USD 230,000	Anglo American Capital 3.875% 16/3/2029	208,366	0.04	USD 5,000	Albertsons / Safeway / New Albertsons / Albertsons 4.875% 15/2/2030	4,490	0.00
USD 315,000	Anglo American Capital 4% 11/9/2027	294,708	0.06	USD 24,000	Albertsons / Safeway / New Albertsons / Albertsons 5.875% 15/2/2028	23,255	0.00
USD 125,957	Avianca Midco 2 9% 1/12/2028	104,623	0.02	USD 102,000	Alexandria Real Estate Equities 2.95% 15/3/2034	81,806	0.02
USD 1,059,000	BAE Systems 3.4% 15/4/2030	938,935	0.18	USD 256,411	Alternative Loan Trust 2004-22CB 6.25% 25/10/2034	258,104	0.05
USD 400,000	Barclays 5.746% 9/8/2033	383,112	0.08	USD 324,970	Alternative Loan Trust 2006-OA14 4.523% 25/11/2046	251,086	0.05
USD 293,000	HSBC 5.402% 11/8/2033*	279,590	0.05	USD 387,712	Alternative Loan Trust 2006-OA16 4.997% 25/10/2046	343,524	0.07
USD 82,611	SCC Power 4% 17/5/2032	5,974	0.00	USD 73,653	Alternative Loan Trust 2006-OA9 4.791% 20/7/2046	57,537	0.01
USD 71,032	SCC Power 8% 31/12/2028	25,394	0.01	USD 65,222	Alternative Loan Trust 2006-OC10 5.077% 25/11/2036	55,546	0.01
		2,240,702	0.44	USD 491,511	Alternative Loan Trust 2007-14T2 6% 25/7/2037	264,014	0.05
<b>United States</b>				USD 134,035	Alternative Loan Trust 2007-9T1 6% 25/5/2037	70,118	0.01
USD 552,000	1211 Avenue of the Americas Trust 2015-1211 4.142% 10/8/2035	491,999	0.10	EUR 605,000	Altria 3.125% 15/6/2031	537,184	0.10
USD 200,000	1211 Avenue of the Americas Trust 2015-1211 4.142% 10/8/2035	169,345	0.03	USD 135,000	Altria 4.5% 2/5/2043	102,386	0.02
USD 100,000	1211 Avenue of the Americas Trust 2015-1211 4.142% 10/8/2035	90,593	0.02	USD 175,000	Altria 5.8% 14/2/2039	160,614	0.03
USD 100,000	245 Park Avenue Trust 2017-245P 3.657% 5/6/2037	81,244	0.02	USD 853,000	Amazon.com 2.5% 3/6/2050	538,102	0.10
USD 210,000	245 Park Avenue Trust 2017-245P 3.657% 5/6/2037	156,436	0.03	USD 196,000	Amazon.com 4.25% 22/8/2057	167,683	0.03
USD 200,000	280 Park Avenue 2017-280P Mortgage Trust 6.117% 15/9/2034	187,998	0.04	USD 45,652	Ambac Assurance 5.1% 7/6/2171	67,166	0.01
USD 230,000	280 Park Avenue 2017-280P Mortgage Trust 6.7% 15/9/2034	210,460	0.04	USD 125,000	Ameren Illinois 2.9% 15/6/2051	82,502	0.02
USD 325,000	AbbVie 4.25% 21/11/2049	269,078	0.05	USD 72,000	Ameren Illinois 3.25% 15/3/2050	51,684	0.01
USD 567,000	AbbVie 4.5% 14/5/2035	522,186	0.11	USD 127,000	Ameren Illinois 3.8% 15/5/2028	120,126	0.02
USD 263,000	AbbVie 4.55% 15/3/2035	243,559	0.05	USD 36,681	American Airlines 2015-2 Class AA Pass Through Trust 3.6% 22/3/2029	33,318	0.01
USD 90,000	AbbVie 4.875% 14/11/2048	81,566	0.02	USD 198,479	American Airlines 2015-2 Class B Pass Through Trust 4.4% 22/3/2025	195,401	0.04
USD 124,000	AEP Texas 3.45% 15/5/2051	87,380	0.02	USD 794,230	American Airlines 2016-1 Class AA Pass Through Trust 3.575% 15/7/2029	722,760	0.14
USD 751,000	AEP Texas 3.95% 1/6/2028	705,010	0.14	USD 66,914	American Airlines 2016-2 Class AA Pass Through Trust 3.2% 15/12/2029	59,777	0.01
USD 154,000	AEP Transmission 3.65% 1/4/2050	117,656	0.02	USD 145,875	American Airlines 2016-3 Class AA Pass Through Trust 3% 15/4/2030	129,392	0.03
	AEP Transmission 3.8% 15/6/2049	380,037	0.08				
USD 480,000	AEP Transmission 4.5% 15/6/2052	133,436	0.03				
USD 152,000	Agilent Technologies 2.1% 4/6/2030	71,046	0.02				
USD 88,000	Ajax Mortgage Loan Trust 2018-B 0% 26/2/2057	5,871	0.00				
USD 7,191	Ajax Mortgage Loan Trust 2019-G 3% 25/9/2059	180,033	0.04				
USD 182,039							

\* All or a portion of this security represents a security on loan.

The notes on pages 986 to 999 form an integral part of these financial statements.

# US Dollar Bond Fund continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 52,540	American Airlines 2017-1 Class AA Pass Through Trust 3.65% 15/8/2030	47,539	0.01	USD 350,000	BAMLL Commercial Mortgage Trust 2015-200P 3.596% 14/4/2033	291,375	0.06
USD 36,694	American Home Mortgage Assets Trust 2007-1 3.493% 25/2/2047	15,148	0.00	USD 900,000	BAMLL Commercial Mortgage Trust 2017-SCH 5.988% 15/11/2033	834,959	0.16
USD 182,000	American International 4.375% 15/1/2055	135,395	0.03	USD 100,000	BAMLL Commercial Mortgage Trust 2017-SCH 6.088% 15/11/2032	90,394	0.02
USD 170,000	American Municipal Power 8.084% 15/2/2050	229,612	0.04	USD 300,000	BAMLL Commercial Mortgage Trust 2017-SCH 6.588% 15/11/2032	274,170	0.05
USD 117,000	American Tower 2.1% 15/6/2030	92,283	0.02	USD 100,000	BAMLL Commercial Mortgage Trust 2018-DSNY 5.938% 15/9/2034	97,597	0.02
USD 681,000	American Tower 3.8% 15/8/2029	612,850	0.12	USD 410,000	BAMLL Commercial Mortgage Trust 2018-DSNY 6.288% 15/9/2034	398,177	0.08
USD 6,000	American Tower 3.95% 15/3/2029	5,462	0.00	USD 62,000	Banc of America Commercial Mortgage Trust 2015-UBS7 4.339% 15/9/2048	56,520	0.01
USD 271,000	American Transmission Systems 2.65% 15/1/2032	221,320	0.04	USD 510,000	BANK 2017-BNK9 3.538% 15/11/2054	472,724	0.09
USD 362,000	Amgen 4.05% 18/8/2029	336,859	0.07	USD 691,000	Bank of America 2.456% 22/10/2025	655,480	0.13
USD 255,000	Amgen 5.15% 2/3/2028	253,572	0.05	USD 1,011,000	Bank of America 2.572% 20/10/2032	801,434	0.15
USD 160,000	Amgen 5.65% 2/3/2053	157,072	0.03	USD 64,000	Bank of America 2.651% 11/3/2032	51,798	0.01
USD 195,000	Amgen 5.75% 2/3/2063	190,019	0.04	USD 532,000	Bank of America 2.687% 22/4/2032	430,518	0.09
USD 157,000	Anheuser-Busch InBev Finance 4.625% 1/2/2044	138,934	0.03	USD 2,804,000	Bank of America 2.972% 4/2/2033	2,282,972	0.44
USD 184,000	Anheuser-Busch InBev Worldwide 3.5% 1/6/2030	167,291	0.03	USD 1,587,000	Bank of America 4.571% 27/4/2033	1,470,087	0.29
USD 107,000	Anheuser-Busch InBev Worldwide 4.5% 1/6/2050	93,368	0.02	USD 289,000	Bank of America 5.015% 22/7/2033	276,806	0.05
USD 448,000	Aon 2.8% 15/5/2030	381,760	0.08	USD 200,000	Bank of America Merrill Lynch Commercial Mortgage Trust 2016-UBS10 4.838% 15/7/2049	181,244	0.04
USD 105,000	Aon / Aon Global 5.35% 28/2/2033	104,598	0.02	USD 1,000,000	Bank of America Merrill Lynch Commercial Mortgage Trust 2017-BNK3 0.586% 15/2/2050	20,950	0.00
USD 142,000	Apple 2.55% 20/8/2060	87,301	0.02	USD 1,000,000	Bank of America Merrill Lynch Commercial Mortgage Trust 2017-BNK3 1.242% 15/2/2050	42,214	0.01
USD 121,000	Apple 2.85% 5/8/2061	77,558	0.02	USD 600,000	BankAmerica Manufactured Housing Contract Trust 7.33% 10/12/2025	145,467	0.03
USD 212,000	Apple 4.375% 13/5/2045	193,698	0.04	USD 235,000	BAT Capital 3.984% 25/9/2050	154,832	0.03
USD 1,941,313	APS Resecuritization Trust 2016-1 3.001% 31/7/2057	663,729	0.13	USD 71,000	BAT Capital 4.54% 15/8/2047	50,796	0.01
USD 63,222	APS Resecuritization Trust 2016-3 7.467% 27/9/2046	63,883	0.01	USD 175,000	Baxter International 1.915% 1/2/2027	152,260	0.03
USD 30,000	Aramark Services 5% 1/2/2028	27,689	0.01	USD 200,000	Bay Area Toll Authority 7.043% 1/4/2050	255,565	0.05
USD 650,000	AREIT 2022-CRE7 6.806% 17/6/2039	642,831	0.13	USD 76,915	Bayview Commercial Asset Trust 2005-3 5.097% 25/11/2035	70,511	0.01
USD 137,042	Argent Mortgage Loan Trust 2005-W1 5.097% 25/5/2035	119,744	0.02	USD 157,773	Bayview Commercial Asset Trust 2005-4 5.067% 25/11/2036	145,335	0.03
USD 95,000	Ashford Hospitality Trust 2018-ASHF 6.688% 15/4/2035	89,160	0.02	USD 7,442	Bayview Commercial Asset Trust 2005-4 5.292% 25/11/2036	6,830	0.00
USD 467,000	Ashford Hospitality Trust 2018-ASHF 7.688% 15/4/2035	435,788	0.08				
USD 277,000	AT&T 3.1% 1/2/2043	192,579	0.04				
USD 476,000	AT&T 3.55% 15/9/2055	319,635	0.06				
USD 92,000	AT&T 3.65% 15/9/2059	61,569	0.01				
USD 264,000	AT&T 3.85% 1/6/2060	183,203	0.04				
USD 211,000	AT&T 4.3% 15/2/2030	197,498	0.04				
USD 557,000	AT&T 4.5% 15/5/2035	499,645	0.10				
USD 53,000	Atmos Energy 4.125% 15/3/2049	43,837	0.01				
USD 119,000	Autodesk 2.4% 15/12/2031	94,840	0.02				
USD 392,000	Baltimore Gas and Electric 2.9% 15/6/2050	259,735	0.05				
USD 66,000	Baltimore Gas and Electric 3.5% 15/8/2046	49,223	0.01				
USD 192,000	Baltimore Gas and Electric 3.75% 15/8/2047	148,040	0.03				

The notes on pages 986 to 999 form an integral part of these financial statements.



# US Dollar Bond Fund continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 27,067	Bayview Commercial Asset Trust 2006-2 5.037% 25/7/2036	24,915	0.01	USD 286,000	Becton Dickinson 4.693% 13/2/2028	279,372	0.05
USD 11,649	Bayview Commercial Asset Trust 2006-3 4.992% 25/10/2036	10,959	0.00	USD 100,000	BHMS 2018-ATLS 5.838% 15/7/2035	98,433	0.02
USD 326,891	Bayview Commercial Asset Trust 2006-4 4.962% 25/12/2036	306,205	0.06	USD 360,000	BHMS 2018-ATLS 6.488% 15/7/2035	346,494	0.07
USD 180,116	Bayview Commercial Asset Trust 2007-1 5.022% 25/3/2037	164,041	0.03	USD 190,000	Biogen 2.25% 1/5/2030	153,272	0.03
USD 671,285	Bayview Commercial Asset Trust 2007-2 4.887% 25/7/2037	601,449	0.12	USD 245,000	Boeing 3.75% 1/2/2050	172,628	0.03
USD 518,206	Bayview Commercial Asset Trust 2007-6 6.117% 25/12/2037	453,252	0.09	USD 228,000	Boeing 3.95% 1/8/2059	156,733	0.03
USD 192,104	Bayview Commercial Asset Trust 2008-2 7.117% 25/4/2038	188,543	0.04	USD 90,000	Boeing 5.93% 1/5/2060	83,975	0.02
USD 564,981	Bayview Financial Revolving Asset Trust 2004-B 5.635% 28/5/2039	457,634	0.09	USD 239,000	BP Capital Markets America 2.721% 12/1/2032	199,465	0.04
USD 64,495	Bayview Financial Revolving Asset Trust 2004-B 5.935% 28/5/2039	45,838	0.01	USD 272,000	BP Capital Markets America 4.812% 13/2/2033	265,767	0.05
USD 27,067	Bayview Financial Revolving Asset Trust 2005-E 5.635% 28/12/2040	26,609	0.01	USD 128,000	Bristol-Myers Squibb 3.7% 15/3/2052	99,997	0.02
USD 916,000	BBCMS 2017-DELIC Mortgage Trust 7.213% 15/8/2036	906,846	0.18	USD 317,000	Broadcom 3.419% 15/4/2033	254,999	0.05
USD 104,000	BBCMS 2017-DELIC Mortgage Trust 8.213% 15/8/2036	101,822	0.02	USD 169,000	Broadcom 3.469% 15/4/2034	133,182	0.03
USD 108,117	BBCMS Trust 2015-SRCH 3.312% 10/8/2035	101,711	0.02	USD 432,000	Broadcom 4.15% 15/4/2032	378,989	0.07
USD 128,157	BCAP Trust 2007-AA4 4.115% 25/6/2047	59,479	0.01	USD 876,000	Broadcom 4.926% 15/5/2037	757,055	0.15
USD 118,927	BCMCS Trust 2000-A 7.575% 15/6/2030	16,675	0.00	USD 4,000	Buckeye Partners 3.95% 1/12/2026	3,535	0.00
USD 110,398	BCMCS Trust 2000-A 7.83% 15/6/2030	16,002	0.00	USD 227,000	Burlington Northern Santa Fe 3.3% 15/9/2051	163,448	0.03
USD 79,834	BCMCS Trust 2000-A 8.29% 15/6/2030	12,254	0.00	USD 235,000	Burlington Northern Santa Fe 4.45% 15/1/2053	207,208	0.04
USD 370,000	BDS 2022-FL12 6.7% 19/8/2038	367,509	0.07	USD 290,000	BWAY 2013-1515 Mortgage Trust 3.446% 10/3/2033	262,985	0.05
USD 31,699	Bear Stearns ALT-A Trust 2006-6 4.937% 25/11/2036	25,470	0.01	USD 798,933	BWAY 2013-1515 Mortgage Trust 3.454% 10/3/2033	743,073	0.14
USD 158,446	Bear Stearns ALT-A Trust 2007-1 4.937% 25/1/2047	125,450	0.02	USD 500,000	BWAY 2013-1515 Mortgage Trust 3.927% 10/3/2033	410,366	0.08
USD 84,084	Bear Stearns Asset Backed I Trust 2005-AC9 6.25% 25/12/2035	56,338	0.01	USD 30,000	BXP Trust 2017-CC 3.552% 13/8/2037	23,804	0.00
USD 122,823	Bear Stearns Asset Backed I Trust 2006-AC1 6.25% 25/2/2036	81,172	0.02	USD 60,000	BXP Trust 2017-CC 3.552% 13/8/2037	45,634	0.01
USD 78,404	Bear Stearns Asset Backed I Trust 2006-HE1 4.632% 25/12/2035	113,674	0.02	USD 30,000	BXP Trust 2017-GM 3.425% 13/6/2039	24,456	0.01
USD 68,663	Bear Stearns Asset Backed I Trust 2006-HE7 4.957% 25/9/2036	65,884	0.01	USD 50,000	BXP Trust 2017-GM 3.425% 13/6/2039	39,184	0.01
USD 10,960	Bear Stearns Asset Backed I Trust 2007-FS1 4.957% 25/5/2035	10,795	0.00	USD 9,000	Caesars Entertainment 4.625% 15/10/2029	7,706	0.00
USD 49,617	Bear Stearns Asset Backed I Trust 2007-HE2 4.491% 25/3/2037	45,774	0.01	USD 228,000	Cameron LNG 3.302% 15/1/2035	188,903	0.04
USD 35,173	Bear Stearns Asset Backed I Trust 2007-HE3 4.368% 25/4/2037	48,739	0.01	USD 770,000	Cameron LNG 3.402% 15/1/2038	642,382	0.12
USD 461,568	Bear Stearns Asset Backed I Trust 2007-HE3 4.368% 25/4/2037	457,999	0.09	USD 469,000	Capital One Financial 5.817% 1/2/2034	453,242	0.09
USD 14,120	Bear Stearns Mortgage Funding Trust 2007-AR2 4.787% 25/3/2037	12,826	0.00	USD 90,380	Carrington Mortgage Loan Trust Series 2006-NC3 4.767% 25/8/2036	85,389	0.02
USD 25,880	Bear Stearns Mortgage Funding Trust 2007-AR3 4.757% 25/3/2037	21,921	0.00	USD 250,768	Carrington Mortgage Loan Trust Series 2007-FRE1 4.877% 25/2/2037	233,741	0.05
				USD 37,000	CCO / CCO Capital 4.75% 1/3/2030	31,215	0.01
				USD 32,000	CCO / CCO Capital 5.375% 1/6/2029	28,560	0.01
				USD 40,000	CD 2017-CD3 Mortgage Trust 3.631% 10/2/2050	37,336	0.01

The notes on pages 986 to 999 form an integral part of these financial statements.

# US Dollar Bond Fund continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 100,000	CD 2017-CD5 Mortgage Trust 3.956% 15/8/2050	89,955	0.02	USD 343,277	CHL Mortgage Pass-Through Trust 2007-15 6.5% 25/9/2037	147,582	0.03
USD 26,000	Cedar Fair 5.25% 15/7/2029	23,785	0.00	USD 16,000	Churchill Downs 4.75% 15/1/2028	14,578	0.00
USD 19,000	Cedar Fair / Canada's Wonderland / Magnum Management / Millennium Op 5.5% 1/5/2025	18,786	0.00	USD 31,000	Churchill Downs 5.5% 1/4/2027	29,480	0.01
USD 140,000	CenterPoint Energy Houston Electric 2.35% 1/4/2031	115,690	0.02	USD 62,000	Cigna 2.375% 15/3/2031	50,210	0.01
USD 130,000	CenterPoint Energy Houston Electric 2.9% 1/7/2050	87,544	0.02	USD 136,369	Citicorp Mortgage Trust Series 2008-2 6.5% 25/6/2038	105,375	0.02
USD 226,000	CenterPoint Energy Houston Electric 3.35% 1/4/2051	165,344	0.03	USD 100,000	Citigroup Commercial Mortgage Trust 2013-375P 3.518% 10/5/2035	92,694	0.02
USD 37,000	CenterPoint Energy Houston Electric 3.95% 1/3/2048	30,218	0.01	USD 250,000	Citigroup Commercial Mortgage Trust 2015-GC27 3.772% 10/2/2048	231,502	0.05
USD 330,000	CFCRE Commercial Mortgage Trust 2016-C4 0.691% 10/5/2058	6,589	0.00	USD 180,000	Citigroup Commercial Mortgage Trust 2018-C6 4.412% 10/11/2051	171,638	0.03
USD 3,000	Charles River Laboratories International 4.25% 1/5/2028	2,709	0.00	USD 211,706	Citigroup Mortgage Loan Trust 2007-AHL2 4.817% 25/5/2037	145,021	0.03
USD 115,000	Charter Communications Operating / Charter Communications Operating Capital 3.85% 1/4/2061	67,089	0.01	USD 96,267	Citigroup Mortgage Loan Trust 2007-AHL2 4.887% 25/5/2037	65,987	0.01
USD 191,000	Charter Communications Operating / Charter Communications Operating Capital 3.95% 30/6/2062	114,020	0.02	USD 389,061	Citigroup Mortgage Loan Trust 2007-AHL3 4.787% 25/7/2045	266,352	0.05
USD 1,039,000	Charter Communications Operating / Charter Communications Operating Capital 4.8% 1/3/2050	755,427	0.15	USD 25,023	CitiMortgage Alternative Loan Trust Series 2007-A6 6% 25/6/2037	21,564	0.00
USD 115,000	Charter Communications Operating / Charter Communications Operating Capital 5.375% 1/5/2047	91,045	0.02	USD 200,000	City of San Antonio TX Electric & Gas Systems Revenue 5.808% 1/2/2041	220,031	0.04
USD 69,000	Charter Communications Operating / Charter Communications Operating Capital 5.75% 1/4/2048	57,289	0.01	USD 32,000	Clear Channel Outdoor 5.125% 15/8/2027	28,442	0.01
USD 94,000	Charter Communications Operating / Charter Communications Operating Capital 6.834% 23/10/2055	87,963	0.02	USD 194,000	CNH Industrial Capital 4.2% 15/1/2024	191,920	0.04
USD 760,778	Chase Mortgage Finance Trust Series 2007-S6 6% 25/12/2037	346,520	0.07	USD 425,000	Comcast 1.95% 15/1/2031	339,548	0.07
USD 16,000	Cheniere Corpus Christi 2.742% 31/12/2039	12,598	0.00	USD 438,000	Comcast 2.65% 1/2/2030	376,204	0.07
USD 882,000	Cheniere Corpus Christi 5.125% 30/6/2027	868,840	0.17	USD 194,000	Comcast 2.937% 1/11/2056	121,136	0.02
USD 482,000	Cheniere Corpus Christi 5.875% 31/3/2025	483,732	0.09	USD 110,000	Comcast 3.4% 15/7/2046	80,512	0.02
USD 871,000	Cheniere Energy Partners 3.25% 31/1/2032	697,266	0.14	USD 550,000	Comcast 4.2% 15/8/2034	503,012	0.10
USD 630,000	Cheniere Energy Partners 4.5% 1/10/2029	569,116	0.11	USD 134,000	Comcast 4.25% 15/1/2033	124,761	0.02
USD 6,284	CHL Mortgage Pass-Through Trust 2004-29 4.887% 25/2/2035	5,552	0.00	USD 124,000	Comcast 5.5% 15/11/2032	127,130	0.02
USD 1,220,953	CHL Mortgage Pass-Through Trust 2006-OA4 3.753% 25/4/2046	391,541	0.08	USD 10,000,000	COMM 2015-3BP Mortgage Trust 0.06% 10/2/2035	17,647	0.00
USD 18,197	CHL Mortgage Pass-Through Trust 2006-OA5 5.017% 25/4/2046	16,871	0.00	USD 1,266,235	COMM 2015-CCRE25 Mortgage Trust 0.799% 10/8/2048	20,436	0.00
				USD 72,000	COMM 2015-CCRE25 Mortgage Trust 4.517% 10/8/2048	65,511	0.01
				USD 25,000	Commercial Metals 4.375% 15/3/2032	21,599	0.00
				USD 143,000	Commonwealth Edison 3.125% 15/3/2051	97,955	0.02
				USD 205,000	Commonwealth Edison 3.2% 15/11/2049	144,249	0.03
				USD 6,831	Conseco Finance 7.088% 15/11/2032	8,277	0.00
				USD 52,719	Conseco Finance 7.5% 1/3/2030	21,630	0.00
				USD 42,860	Conseco Finance 7.53% 15/3/2028	42,857	0.01
				USD 49,513	Conseco Finance 7.86% 1/3/2030	21,112	0.00
				USD 108,833	Conseco Finance Securitizations 8.31% 1/5/2032	23,840	0.00

The notes on pages 986 to 999 form an integral part of these financial statements.

# US Dollar Bond Fund continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 186,000	Consolidated Edison of New York 6.15% 15/11/2052	197,171	0.04	USD 1,403	CWABS Asset-Backed Certificates Trust 2006-11 4.777% 25/9/2046	1,398	0.00
USD 484,000	Consumers Energy 3.75% 15/2/2050	381,970	0.07	USD 79,806	CWABS Asset-Backed Certificates Trust 2006-11 4.877% 25/12/2036	73,208	0.01
USD 264,000	Consumers Energy 4.2% 1/9/2052	222,210	0.04	USD 494,527	CWABS Asset-Backed Certificates Trust 2006-18 5.067% 25/3/2037	213,271	0.04
USD 194,000	Consumers Energy 4.625% 15/5/2033	188,497	0.04	USD 4,218	CWHEQ Home Equity Loan Trust Series 2006-S3 5.785% 25/1/2029	6,151	0.00
USD 366	Countrywide Asset-Backed Certificates 4.837% 25/12/2025	868	0.00	USD 5,272	CWHEQ Home Equity Loan Trust Series 2006-S5 6.155% 25/6/2035	6,282	0.00
USD 332,916	Countrywide Asset-Backed Certificates 5.117% 25/1/2046	313,206	0.06	USD 32,832	CWHEQ Revolving Home Equity Loan Resuritization Trust Series 2006-RES 4.778% 15/5/2035	32,486	0.01
USD 45,000	Cox Communications 2.95% 1/10/2050	27,835	0.00	USD 2,609	CWHEQ Revolving Home Equity Loan Resuritization Trust Series 2006-RES 4.778% 15/5/2035	2,556	0.00
USD 188,000	Cox Communications 3.6% 15/6/2051	131,402	0.03	USD 9,810	CWHEQ Revolving Home Equity Loan Resuritization Trust Series 2006-RES 4.888% 15/12/2033	9,738	0.00
USD 585,377	Credit Suisse Mortgage Capital Certificates 6.5% 27/10/2037	242,702	0.05	USD 20,046	CWHEQ Revolving Home Equity Loan Trust Series 2006-H 4.738% 15/11/2036	19,477	0.00
USD 21,831	Credit-Based Asset Servicing and Securitization 3.035% 25/12/2036	17,598	0.00	USD 900,000	DBGS 2018-5BP Mortgage Trust 5.568% 15/6/2033	840,906	0.16
USD 198,248	Credit-Based Asset Servicing and Securitization 6.056% 25/9/2036	12,067	0.00	USD 219,303	DBGS 2018-BIOD Mortgage Trust 6.588% 15/5/2035	213,290	0.04
USD 329,000	Crown Castle 2.1% 1/4/2031	257,406	0.05	USD 70,000	DBJPM 16-C1 Mortgage Trust 3.276% 10/5/2049	65,449	0.01
USD 120,000	Crown Castle 2.25% 15/1/2031	95,724	0.02	USD 290,000	DBUBS 2017-BRKB Mortgage Trust 3.53% 10/10/2034	258,546	0.05
USD 218,000	Crown Castle 2.5% 15/7/2031	175,146	0.03	USD 100,000	DBUBS 2017-BRKB Mortgage Trust 3.53% 10/10/2034	88,438	0.02
USD 783,000	Crown Castle 3.1% 15/11/2029	678,141	0.13	USD 439,000	Dell International / EMC 5.25% 1/2/2028	431,524	0.08
USD 250,000	Crown Castle 3.8% 15/2/2028	232,074	0.05	USD 479,000	Delta Air Lines 2019-1 Class AA Pass Through Trust 3.204% 25/10/2025	468,994	0.09
USD 14,000	CrownRock / CrownRock Finance 5.625% 15/10/2025	13,522	0.00	USD 462,948	Deutsche Alt-A Mortgage Loan Trust Series 2007-OA4/DE 4.957% 25/8/2047	396,751	0.08
USD 800,000	CSAIL 2016-C5 Commercial Mortgage Trust 4.463% 15/11/2048	751,187	0.15	USD 63,000	Devon Energy 4.75% 15/5/2042	52,068	0.01
USD 1,910,000	CSAIL 2017-CX10 Commercial Mortgage Trust 0.174% 15/11/2050	20,187	0.00	USD 81,000	Devon Energy 5.25% 15/10/2027	79,936	0.02
USD 30,000	CSAIL 2018-CX12 Commercial Mortgage Trust 4.739% 15/8/2051	24,887	0.01	USD 71,000	Devon Energy 5.85% 15/12/2025	71,426	0.01
USD 51,775	CSFB Mortgage-Backed Pass-Through Certificates Series 2005-10 5.967% 25/11/2035	12,853	0.00	USD 15,000	Devon Energy 5.875% 15/6/2028	15,084	0.00
USD 100,000	CSMC 2017-TIME 3.646% 13/11/2039	83,755	0.02	USD 144,000	Devon Energy 8.25% 1/8/2023	145,045	0.03
USD 82,361	CSMC Mortgage-Backed Trust 2007-5 7% 25/8/2037	54,035	0.01	USD 718,000	Diamondback Energy 3.25% 1/12/2026	665,575	0.13
USD 34,444	CSMC Series 2014-4R 5.919% 27/2/2036	36,583	0.01	USD 2,999,000	Diamondback Energy 3.5% 1/12/2029	2,643,155	0.52
USD 100,000	CSMC Trust 2017-CALI 3.778% 10/11/2032	88,052	0.02	USD 117,000	Diamondback Energy 4.4% 24/3/2051	89,987	0.02
USD 94,000	CSX 3.35% 15/9/2049	67,247	0.01	USD 438,000	DTE Electric 3.95% 1/3/2049	358,152	0.07
USD 211,000	CSX 4.5% 15/11/2052	181,471	0.04	USD 656,000	Duke Energy 4.3% 15/3/2028	626,777	0.12
USD 109,000	CSX 4.65% 1/3/2068	91,571	0.02	USD 155,000	Duke Energy 5% 8/12/2025	154,042	0.03
USD 163,000	CVS Health 3.75% 1/4/2030	146,639	0.03				
USD 453,000	CVS Health 5.125% 20/7/2045	406,695	0.08				
USD 228,582	CWABS Asset-backed Certificates Series 2007-12 5.457% 25/8/2047	221,556	0.04				
USD 10,522	CWABS Asset-Backed Certificates Trust 2004-5 5.517% 25/10/2034	10,054	0.00				

The notes on pages 986 to 999 form an integral part of these financial statements.

# US Dollar Bond Fund continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 280,000	Duke Energy Carolinas 3.2% 15/8/2049	195,681	0.04	USD 380,433	Fannie Mae Pool 1.5% 1/11/2050	293,937	0.06
USD 110,000	Duke Energy Carolinas 3.55% 15/3/2052	80,965	0.02	USD 508,567	Fannie Mae Pool 1.5% 1/3/2051	392,665	0.08
USD 328,000	Duke Energy Carolinas 3.875% 15/3/2046	255,823	0.05	USD 13,105	Fannie Mae Pool 2% 1/10/2031	11,893	0.00
USD 200,000	Duke Energy Carolinas 4.95% 15/1/2033	195,950	0.04	USD 65,411	Fannie Mae Pool 2% 1/11/2031	59,359	0.01
USD 123,000	Duke Energy Carolinas 5.35% 15/1/2053	120,578	0.02	USD 3,943	Fannie Mae Pool 2% 1/11/2031	3,578	0.00
USD 1,057,000	Duke Energy Florida 2.5% 1/12/2029	897,010	0.17	USD 21,850	Fannie Mae Pool 2% 1/11/2031	19,761	0.00
USD 142,000	Duke Energy Florida 5.95% 15/11/2052	149,644	0.03	USD 76,049	Fannie Mae Pool 2% 1/11/2031	69,004	0.01
USD 100,000	Duke Energy Progress 2.5% 15/8/2050	59,384	0.01	USD 17,956	Fannie Mae Pool 2% 1/12/2031	16,294	0.00
USD 614,000	Duke Energy Progress 3.45% 15/3/2029	558,913	0.11	USD 118,492	Fannie Mae Pool 2% 1/3/2032	107,515	0.02
USD 140,000	Duke Energy Progress 4% 1/4/2052	110,659	0.02	USD 50,039	Fannie Mae Pool 2% 1/6/2035	44,529	0.01
USD 54,000	eBay 6.3% 22/11/2032	56,726	0.01	USD 104,300	Fannie Mae Pool 2% 1/6/2035	92,816	0.02
USD 81,000	Ecolab 2.75% 18/8/2055	49,426	0.01	USD 51,830	Fannie Mae Pool 2% 1/9/2035	46,122	0.01
USD 374,000	Edison International 6.95% 15/11/2029	392,041	0.08	USD 59,693	Fannie Mae Pool 2% 1/2/2036	53,115	0.01
USD 208,000	Elevance Health 4.55% 15/5/2052	178,587	0.04	USD 90,788	Fannie Mae Pool 2% 1/3/2036	80,784	0.02
USD 40,000	Eli Lilly 4.875% 27/2/2053	39,586	0.01	USD 130,508	Fannie Mae Pool 2% 1/4/2036	116,134	0.02
USD 50,000	Eli Lilly 4.95% 27/2/2063	49,095	0.01	USD 85,745	Fannie Mae Pool 2% 1/5/2036	76,301	0.02
USD 368,000	Energy Transfer 3.9% 15/5/2024	359,557	0.07	USD 142,987	Fannie Mae Pool 2% 1/7/2036	127,249	0.03
USD 416,000	Energy Transfer 5% 15/5/2050	338,658	0.07	USD 63,797	Fannie Mae Pool 2% 1/11/2036	56,761	0.01
USD 136,000	Energy Transfer 5.15% 1/2/2043	113,586	0.02	USD 63,166	Fannie Mae Pool 2% 1/1/2037	56,229	0.01
USD 736,000	Energy Transfer 5.3% 15/4/2047	620,165	0.12	USD 133,888	Fannie Mae Pool 2% 1/2/2037	118,975	0.02
USD 221,000	Energy Transfer 6.5% 1/2/2042	219,355	0.04	USD 26,809	Fannie Mae Pool 2% 1/2/2037	23,838	0.00
USD 288,000	Entergy Louisiana 4.2% 1/9/2048	238,682	0.05	USD 61,971	Fannie Mae Pool 2% 1/2/2037	55,140	0.01
USD 269,000	Entergy Mississippi 2.85% 1/6/2028	241,156	0.05	USD 228,796	Fannie Mae Pool 2% 1/3/2037	203,580	0.04
USD 193,000	Enterprise Products Operating 3.3% 15/2/2053	129,735	0.02	USD 72,194	Fannie Mae Pool 2% 1/3/2037	64,234	0.01
USD 112,000	Enterprise Products Operating 4.45% 15/2/2043	95,122	0.02	USD 191,446	Fannie Mae Pool 2% 1/4/2037	170,358	0.03
USD 55,000	EQT 5.7% 1/4/2028	54,139	0.01	USD 213,190	Fannie Mae Pool 2% 1/12/2041	179,365	0.04
USD 408,000	Equinix 2.15% 15/7/2030	325,013	0.06	USD 142,570	Fannie Mae Pool 2% 1/2/2042	120,497	0.02
USD 60,000	Equinix 3.2% 18/11/2029	52,213	0.01	USD 1,409,520	Fannie Mae Pool 2% 1/3/2042	1,186,063	0.23
USD 211,000	Equinix 3.9% 15/4/2032	185,611	0.03	USD 216,419	Fannie Mae Pool 2% 1/4/2042	181,981	0.04
USD 277,000	Exelon 4.7% 15/4/2050	239,220	0.04	USD 98,755	Fannie Mae Pool 2% 1/9/2050	80,596	0.02
USD 121,000	Exelon 5.1% 15/6/2045	110,975	0.02	USD 190,780	Fannie Mae Pool 2% 1/9/2050	155,789	0.03
USD 250,000	Exelon 5.15% 15/3/2028	247,443	0.05	USD 342,936	Fannie Mae Pool 2% 1/10/2050	280,566	0.05
USD 180,000	Exelon 5.6% 15/3/2053	174,313	0.03	USD 81,154	Fannie Mae Pool 2% 1/11/2050	66,155	0.01
USD 380,000	FactSet Research Systems 3.45% 1/3/2032	318,931	0.06	USD 110,897	Fannie Mae Pool 2% 1/12/2050	91,364	0.02
USD 63,027	Fannie Mae Pool 1.5% 1/3/2036	54,768	0.01	USD 345,185	Fannie Mae Pool 2% 1/12/2050	282,891	0.06
USD 99,360	Fannie Mae Pool 1.5% 1/5/2036	86,346	0.02	USD 253,049	Fannie Mae Pool 2% 1/2/2051	206,229	0.04
USD 355,486	Fannie Mae Pool 1.5% 1/6/2036	308,908	0.06	USD 225,045	Fannie Mae Pool 2% 1/3/2051	184,408	0.04
USD 103,923	Fannie Mae Pool 1.5% 1/2/2037	89,864	0.02	USD 126,938	Fannie Mae Pool 2% 1/3/2051	104,567	0.02
USD 3,968,489	Fannie Mae Pool 1.5% 1/11/2041	3,197,343	0.62	USD 143,215	Fannie Mae Pool 2% 1/4/2051	118,330	0.02
USD 2,015,509	Fannie Mae Pool 1.5% 1/12/2041	1,623,855	0.32	USD 194,489	Fannie Mae Pool 2% 1/4/2051	159,369	0.03
USD 438,854	Fannie Mae Pool 1.5% 1/10/2050	339,077	0.07	USD 193,670	Fannie Mae Pool 2% 1/4/2051	159,540	0.03
				USD 76,504	Fannie Mae Pool 2% 1/4/2051	63,033	0.01
				USD 574,849	Fannie Mae Pool 2% 1/8/2051	468,005	0.09
				USD 947,166	Fannie Mae Pool 2% 1/8/2051	771,026	0.15
				USD 611,463	Fannie Mae Pool 2% 1/8/2051	499,586	0.10
				USD 387,702	Fannie Mae Pool 2% 1/11/2051	318,071	0.06
				USD 587,763	Fannie Mae Pool 2% 1/11/2051	478,218	0.09
				USD 113,578	Fannie Mae Pool 2% 1/11/2051	93,475	0.02
				USD 116,349	Fannie Mae Pool 2% 1/11/2051	95,695	0.02
				USD 205,649	Fannie Mae Pool 2% 1/11/2051	169,002	0.03
				USD 390,275	Fannie Mae Pool 2% 1/11/2051	317,927	0.06
				USD 2,198,425	Fannie Mae Pool 2% 1/11/2051	1,789,198	0.35
				USD 174,113	Fannie Mae Pool 2% 1/12/2051	142,793	0.03

The notes on pages 986 to 999 form an integral part of these financial statements.

# US Dollar Bond Fund continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 268,481	Fannie Mae Pool 2% 1/12/2051	220,546	0.04	USD 5,152	Fannie Mae Pool 2.5% 1/11/2031	4,768	0.00
USD 405,187	Fannie Mae Pool 2% 1/12/2051	330,711	0.06	USD 7,236	Fannie Mae Pool 2.5% 1/11/2031	6,696	0.00
USD 404,221	Fannie Mae Pool 2% 1/12/2051	330,256	0.06	USD 1,650	Fannie Mae Pool 2.5% 1/11/2031	1,527	0.00
USD 75,001	Fannie Mae Pool 2% 1/12/2051	62,352	0.01	USD 4,158	Fannie Mae Pool 2.5% 1/11/2031	3,848	0.00
USD 401,148	Fannie Mae Pool 2% 1/12/2051	326,518	0.06	USD 7,561	Fannie Mae Pool 2.5% 1/2/2032	6,997	0.00
USD 369,915	Fannie Mae Pool 2% 1/1/2052	303,994	0.06	USD 31,228	Fannie Mae Pool 2.5% 1/3/2032	28,895	0.01
USD 285,449	Fannie Mae Pool 2% 1/1/2052	234,481	0.05	USD 176,083	Fannie Mae Pool 2.5% 1/8/2032	162,885	0.03
USD 315,751	Fannie Mae Pool 2% 1/1/2052	259,426	0.05	USD 306,701	Fannie Mae Pool 2.5% 1/2/2033	284,528	0.06
USD 470,555	Fannie Mae Pool 2% 1/1/2052	387,941	0.08	USD 268,003	Fannie Mae Pool 2.5% 1/10/2035	245,428	0.05
USD 86,626	Fannie Mae Pool 2% 1/1/2052	70,522	0.01	USD 263,611	Fannie Mae Pool 2.5% 1/10/2035	240,642	0.05
USD 187,023	Fannie Mae Pool 2% 1/2/2052	153,809	0.03	USD 569,621	Fannie Mae Pool 2.5% 1/11/2035	519,795	0.10
USD 428,380	Fannie Mae Pool 2% 1/2/2052	351,959	0.07	USD 755,652	Fannie Mae Pool 2.5% 1/12/2035	689,605	0.13
USD 956,015	Fannie Mae Pool 2% 1/2/2052	783,922	0.15	USD 858,495	Fannie Mae Pool 2.5% 1/12/2035	783,494	0.15
USD 221,481	Fannie Mae Pool 2% 1/2/2052	181,969	0.04	USD 281,801	Fannie Mae Pool 2.5% 1/7/2050	242,904	0.05
USD 1,692,013	Fannie Mae Pool 2% 1/2/2052	1,375,554	0.27	USD 484,160	Fannie Mae Pool 2.5% 1/7/2050	415,136	0.08
USD 198,453	Fannie Mae Pool 2% 1/3/2052	162,729	0.03	USD 476,986	Fannie Mae Pool 2.5% 1/7/2050	408,986	0.08
USD 363,354	Fannie Mae Pool 2% 1/3/2052	296,922	0.06	USD 486,582	Fannie Mae Pool 2.5% 1/7/2050	417,213	0.08
USD 138,182	Fannie Mae Pool 2% 1/3/2052	113,530	0.02	USD 562,735	Fannie Mae Pool 2.5% 1/8/2050	482,507	0.09
USD 11,424	Fannie Mae Pool 2.5% 1/9/2027	10,853	0.00	USD 459,293	Fannie Mae Pool 2.5% 1/8/2050	393,813	0.08
USD 18,045	Fannie Mae Pool 2.5% 1/9/2027	17,168	0.00	USD 143,262	Fannie Mae Pool 2.5% 1/8/2050	122,837	0.02
USD 5,003	Fannie Mae Pool 2.5% 1/2/2028	4,734	0.00	USD 322,998	Fannie Mae Pool 2.5% 1/11/2050	278,469	0.05
USD 10,356	Fannie Mae Pool 2.5% 1/4/2028	9,780	0.00	USD 86,483	Fannie Mae Pool 2.5% 1/11/2050	74,560	0.01
USD 32,012	Fannie Mae Pool 2.5% 1/8/2028	30,145	0.01	USD 78,640	Fannie Mae Pool 2.5% 1/1/2051	67,428	0.01
USD 3,365	Fannie Mae Pool 2.5% 1/2/2030	3,139	0.00	USD 770,508	Fannie Mae Pool 2.5% 1/9/2051	655,541	0.13
USD 3,919	Fannie Mae Pool 2.5% 1/2/2030	3,655	0.00	USD 235,693	Fannie Mae Pool 2.5% 1/11/2051	202,735	0.04
USD 12,716	Fannie Mae Pool 2.5% 1/2/2030	11,969	0.00	USD 499,481	Fannie Mae Pool 2.5% 1/1/2052	427,502	0.08
USD 27,918	Fannie Mae Pool 2.5% 1/3/2030	25,904	0.01	USD 607,357	Fannie Mae Pool 2.5% 1/1/2052	519,389	0.10
USD 22,517	Fannie Mae Pool 2.5% 1/4/2030	20,951	0.00	USD 915,427	Fannie Mae Pool 2.5% 1/1/2052	781,780	0.15
USD 12,358	Fannie Mae Pool 2.5% 1/5/2030	11,444	0.00	USD 285,473	Fannie Mae Pool 2.5% 1/1/2052	245,589	0.05
USD 26,168	Fannie Mae Pool 2.5% 1/7/2030	24,286	0.00	USD 243,396	Fannie Mae Pool 2.5% 1/1/2052	207,173	0.04
USD 4,822	Fannie Mae Pool 2.5% 1/7/2030	4,476	0.00	USD 465,853	Fannie Mae Pool 2.5% 1/1/2052	395,936	0.08
USD 14,632	Fannie Mae Pool 2.5% 1/7/2030	13,554	0.00	USD 606,787	Fannie Mae Pool 2.5% 1/1/2052	517,916	0.10
USD 21,550	Fannie Mae Pool 2.5% 1/8/2030	19,990	0.00	USD 762,356	Fannie Mae Pool 2.5% 1/1/2052	649,399	0.13
USD 47,161	Fannie Mae Pool 2.5% 1/8/2030	43,751	0.01	USD 686,928	Fannie Mae Pool 2.5% 1/1/2052	588,317	0.11
USD 28,853	Fannie Mae Pool 2.5% 1/8/2030	26,778	0.01	USD 763,342	Fannie Mae Pool 2.5% 1/1/2052	651,854	0.13
USD 36,928	Fannie Mae Pool 2.5% 1/8/2030	34,768	0.01	USD 138,654	Fannie Mae Pool 2.5% 1/2/2052	118,622	0.02
USD 33,669	Fannie Mae Pool 2.5% 1/9/2030	31,233	0.01	USD 495,917	Fannie Mae Pool 2.5% 1/2/2052	423,423	0.08
USD 44,008	Fannie Mae Pool 2.5% 1/9/2030	40,839	0.01	USD 586,999	Fannie Mae Pool 2.5% 1/2/2052	500,828	0.10
USD 2,620	Fannie Mae Pool 2.5% 1/11/2030	2,432	0.00	USD 96,670	Fannie Mae Pool 2.5% 1/2/2052	83,108	0.02
USD 36,890	Fannie Mae Pool 2.5% 1/11/2030	34,234	0.01	USD 11,097	Fannie Mae Pool 3% 1/4/2028	10,606	0.00
USD 32,165	Fannie Mae Pool 2.5% 1/11/2030	29,850	0.01	USD 13,247	Fannie Mae Pool 3% 1/5/2028	12,654	0.00
USD 41,949	Fannie Mae Pool 2.5% 1/11/2030	38,912	0.01	USD 29,594	Fannie Mae Pool 3% 1/10/2028	28,210	0.01
USD 34,458	Fannie Mae Pool 2.5% 1/11/2030	31,974	0.01	USD 29,160	Fannie Mae Pool 3% 1/4/2029	27,496	0.01
USD 19,732	Fannie Mae Pool 2.5% 1/3/2031	18,700	0.00	USD 36,632	Fannie Mae Pool 3% 1/5/2029	34,407	0.01
USD 43,799	Fannie Mae Pool 2.5% 1/6/2031	40,517	0.01	USD 50,271	Fannie Mae Pool 3% 1/6/2029	47,457	0.01
USD 32,208	Fannie Mae Pool 2.5% 1/7/2031	29,809	0.01	USD 30,773	Fannie Mae Pool 3% 1/9/2029	29,051	0.01
USD 4,346	Fannie Mae Pool 2.5% 1/8/2031	4,014	0.00	USD 44,605	Fannie Mae Pool 3% 1/10/2029	42,114	0.01
USD 22,762	Fannie Mae Pool 2.5% 1/10/2031	21,059	0.00	USD 210,634	Fannie Mae Pool 3% 1/1/2030	198,854	0.04
USD 50,731	Fannie Mae Pool 2.5% 1/10/2031	46,942	0.01	USD 45,300	Fannie Mae Pool 3% 1/3/2030	42,771	0.01
USD 26,350	Fannie Mae Pool 2.5% 1/10/2031	24,379	0.01	USD 36,832	Fannie Mae Pool 3% 1/4/2030	34,770	0.01
USD 80,658	Fannie Mae Pool 2.5% 1/10/2031	74,648	0.01	USD 20,323	Fannie Mae Pool 3% 1/5/2030	19,188	0.00
USD 42,852	Fannie Mae Pool 2.5% 1/11/2031	39,656	0.01	USD 30,657	Fannie Mae Pool 3% 1/7/2030	28,906	0.01
USD 9,255	Fannie Mae Pool 2.5% 1/11/2031	8,565	0.00	USD 7,846	Fannie Mae Pool 3% 1/7/2030	7,398	0.00

The notes on pages 986 to 999 form an integral part of these financial statements.

# US Dollar Bond Fund continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 40,156	Fannie Mae Pool 3% 1/7/2030	37,855	0.01	USD 367,077	Fannie Mae Pool 3.5% 1/6/2044	344,181	0.07
USD 5,984	Fannie Mae Pool 3% 1/7/2030	5,627	0.00	USD 51,452	Fannie Mae Pool 3.5% 1/2/2045	48,175	0.01
USD 56,782	Fannie Mae Pool 3% 1/8/2030	53,544	0.01	USD 370,397	Fannie Mae Pool 3.5% 1/2/2045	346,978	0.07
USD 47,133	Fannie Mae Pool 3% 1/8/2030	44,443	0.01	USD 15,604	Fannie Mae Pool 3.5% 1/11/2046	14,461	0.00
USD 36,278	Fannie Mae Pool 3% 1/8/2030	34,211	0.01	USD 90,403	Fannie Mae Pool 3.5% 1/5/2047	84,009	0.02
USD 42,375	Fannie Mae Pool 3% 1/8/2030	39,959	0.01	USD 86,364	Fannie Mae Pool 3.5% 1/11/2047	79,761	0.02
USD 8,168	Fannie Mae Pool 3% 1/8/2030	7,702	0.00	USD 86,846	Fannie Mae Pool 3.5% 1/12/2047	80,323	0.02
USD 7,800	Fannie Mae Pool 3% 1/8/2030	7,356	0.00	USD 52,189	Fannie Mae Pool 3.5% 1/1/2048	48,219	0.01
USD 3,196	Fannie Mae Pool 3% 1/8/2030	3,000	0.00	USD 39,908	Fannie Mae Pool 3.5% 1/2/2048	36,840	0.01
USD 32,975	Fannie Mae Pool 3% 1/9/2030	31,088	0.01	USD 78,310	Fannie Mae Pool 3.5% 1/4/2048	73,013	0.01
USD 38,963	Fannie Mae Pool 3% 1/9/2030	36,733	0.01	USD 566,371	Fannie Mae Pool 3.5% 1/8/2050	524,303	0.10
USD 17,052	Fannie Mae Pool 3% 1/9/2030	16,063	0.00	USD 104,714	Fannie Mae Pool 3.5% 1/8/2050	96,133	0.02
USD 22,920	Fannie Mae Pool 3% 1/3/2031	21,471	0.00	USD 4,129,261	Fannie Mae Pool 3.5% 1/1/2051	3,803,914	0.74
USD 211,633	Fannie Mae Pool 3% 1/8/2031	200,180	0.04	USD 55,568	Fannie Mae Pool 4% 1/10/2033	54,463	0.01
USD 49,123	Fannie Mae Pool 3% 1/9/2031	46,314	0.01	USD 82,786	Fannie Mae Pool 4% 1/1/2036	79,684	0.02
USD 83,157	Fannie Mae Pool 3% 1/9/2032	78,390	0.02	USD 13,450	Fannie Mae Pool 4% 1/1/2041	12,863	0.00
USD 174,975	Fannie Mae Pool 3% 1/8/2035	163,292	0.03	USD 62,709	Fannie Mae Pool 4% 1/1/2042	60,183	0.01
USD 168,834	Fannie Mae Pool 3% 1/8/2035	157,564	0.03	USD 24,003	Fannie Mae Pool 4% 1/5/2042	23,026	0.00
USD 233,451	Fannie Mae Pool 3% 1/12/2035	217,847	0.04	USD 91,859	Fannie Mae Pool 4% 1/5/2042	88,154	0.02
USD 109,469	Fannie Mae Pool 3% 1/12/2035	102,179	0.02	USD 253,079	Fannie Mae Pool 4% 1/1/2044	245,642	0.05
USD 17,190	Fannie Mae Pool 3% 1/5/2036	16,023	0.00	USD 45,678	Fannie Mae Pool 4% 1/11/2046	43,629	0.01
USD 36,679	Fannie Mae Pool 3% 1/5/2036	34,183	0.01	USD 146,655	Fannie Mae Pool 4% 1/6/2047	140,550	0.03
USD 25,669	Fannie Mae Pool 3% 1/5/2036	23,927	0.00	USD 56,173	Fannie Mae Pool 4% 1/8/2047	53,763	0.01
USD 46,300	Fannie Mae Pool 3% 1/5/2036	43,166	0.01	USD 11,289	Fannie Mae Pool 4% 1/9/2047	10,770	0.00
USD 5,887	Fannie Mae Pool 3% 1/10/2036	5,365	0.00	USD 13,388	Fannie Mae Pool 4% 1/10/2047	12,768	0.00
USD 47,814	Fannie Mae Pool 3% 1/11/2036	43,572	0.01	USD 52,131	Fannie Mae Pool 4% 1/10/2047	49,677	0.01
USD 19,619	Fannie Mae Pool 3% 1/11/2036	17,879	0.00	USD 65,025	Fannie Mae Pool 4% 1/1/2048	61,926	0.01
USD 61,713	Fannie Mae Pool 3% 1/12/2036	56,537	0.01	USD 20,320	Fannie Mae Pool 4% 1/4/2048	19,392	0.00
USD 46,151	Fannie Mae Pool 3% 1/12/2036	42,171	0.01	USD 23,141	Fannie Mae Pool 4% 1/5/2048	22,085	0.00
USD 160,113	Fannie Mae Pool 3% 1/5/2043	144,673	0.03	USD 16,699	Fannie Mae Pool 4% 1/6/2048	15,938	0.00
USD 341,537	Fannie Mae Pool 3% 1/7/2043	308,624	0.06	USD 16,806	Fannie Mae Pool 4% 1/7/2048	15,972	0.00
USD 7,461	Fannie Mae Pool 3% 1/6/2046	6,718	0.00	USD 131,826	Fannie Mae Pool 4% 1/8/2048	125,993	0.02
USD 38,737	Fannie Mae Pool 3% 1/6/2046	34,945	0.01	USD 97,570	Fannie Mae Pool 4% 1/8/2048	93,729	0.02
USD 6,478	Fannie Mae Pool 3% 1/11/2046	5,822	0.00	USD 16,917	Fannie Mae Pool 4% 1/8/2048	16,342	0.00
USD 227,121	Fannie Mae Pool 3% 1/12/2046	204,115	0.04	USD 33,991	Fannie Mae Pool 4% 1/8/2048	32,497	0.01
USD 134,342	Fannie Mae Pool 3% 1/2/2047	120,739	0.02	USD 101,685	Fannie Mae Pool 4% 1/9/2048	96,701	0.02
USD 703,620	Fannie Mae Pool 3% 1/8/2050	626,002	0.12	USD 49,328	Fannie Mae Pool 4% 1/10/2048	46,961	0.01
USD 482,107	Fannie Mae Pool 3% 1/11/2051	425,916	0.08	USD 140,512	Fannie Mae Pool 4% 1/1/2049	134,384	0.03
USD 215,351	Fannie Mae Pool 3% 1/12/2051	190,885	0.04	USD 440,663	Fannie Mae Pool 4% 1/9/2049	419,527	0.08
USD 698,547	Fannie Mae Pool 3% 1/3/2052	619,082	0.12	USD 203,335	Fannie Mae Pool 4% 1/3/2050	191,848	0.04
USD 55,915	Fannie Mae Pool 3% 1/4/2052	49,688	0.01	USD 15,521	Fannie Mae Pool 4% 1/4/2050	14,717	0.00
USD 87,663	Fannie Mae Pool 3% 1/5/2052	77,614	0.02	USD 103,172	Fannie Mae Pool 4% 1/4/2050	97,586	0.02
USD 39,319	Fannie Mae Pool 3.5% 1/3/2029	37,746	0.01	USD 184,364	Fannie Mae Pool 4% 1/5/2050	175,482	0.03
USD 30,360	Fannie Mae Pool 3.5% 1/8/2030	29,149	0.01	USD 237,267	Fannie Mae Pool 4% 1/6/2050	224,098	0.04
USD 26,277	Fannie Mae Pool 3.5% 1/11/2032	25,219	0.01	USD 216,705	Fannie Mae Pool 4% 1/9/2050	207,610	0.04
USD 16,259	Fannie Mae Pool 3.5% 1/1/2033	15,604	0.00	USD 54,946	Fannie Mae Pool 4% 1/9/2050	52,089	0.01
USD 43,775	Fannie Mae Pool 3.5% 1/1/2042	41,011	0.01	USD 23,814	Fannie Mae Pool 4% 1/11/2050	22,519	0.00
USD 5,621	Fannie Mae Pool 3.5% 1/4/2042	5,264	0.00	USD 913,856	Fannie Mae Pool 4% 1/1/2051	866,685	0.17
USD 14,148	Fannie Mae Pool 3.5% 1/4/2042	13,251	0.00	USD 938,286	Fannie Mae Pool 4% 1/3/2051	888,685	0.17
USD 1,790	Fannie Mae Pool 3.5% 1/5/2042	1,676	0.00	USD 2,424,837	Fannie Mae Pool 4% 1/5/2051	2,309,044	0.45
USD 2,757	Fannie Mae Pool 3.5% 1/6/2042	2,583	0.00	USD 2,480,777	Fannie Mae Pool 4% 1/10/2051	2,357,086	0.46
USD 2,177	Fannie Mae Pool 3.5% 1/6/2042	2,039	0.00	USD 36,470	Fannie Mae Pool 4% 1/4/2052	34,626	0.01
USD 6,106	Fannie Mae Pool 3.5% 1/7/2042	5,718	0.00	USD 221,426	Fannie Mae Pool 4% 1/5/2052	210,848	0.04

The notes on pages 986 to 999 form an integral part of these financial statements.

# US Dollar Bond Fund continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 4,471	Fannie Mae Pool 4.5% 1/2/2025	4,426	0.00	USD 9,057	Fannie Mae Pool 6% 1/3/2038	9,388	0.00
USD 1,015	Fannie Mae Pool 4.5% 1/4/2025	1,005	0.00	USD 25,983	Fannie Mae Pool 6% 1/5/2038	26,911	0.01
USD 2,410	Fannie Mae Pool 4.5% 1/7/2025	2,385	0.00	USD 6,650	Fannie Mae Pool 6% 1/10/2038	6,823	0.00
USD 12,510	Fannie Mae Pool 4.5% 1/6/2026	12,391	0.00	USD 5,754	Fannie Mae Pool 6% 1/10/2038	5,964	0.00
USD 16,646	Fannie Mae Pool 4.5% 1/7/2040	16,474	0.00	USD 16,015	Fannie Mae Pool 6% 1/10/2038	16,594	0.00
USD 17,770	Fannie Mae Pool 4.5% 1/7/2040	17,588	0.00	USD 10,277	Fannie Mae Pool 6% 1/12/2038	10,652	0.00
USD 19,267	Fannie Mae Pool 4.5% 1/3/2041	19,069	0.00	USD 178,810	Fannie Mae Pool 6% 1/7/2039	181,513	0.04
USD 7,277	Fannie Mae Pool 4.5% 1/7/2041	7,203	0.00	USD 40,215	Fannie Mae Pool 6% 1/4/2040	41,650	0.01
USD 27,108	Fannie Mae Pool 4.5% 1/9/2041	26,830	0.01	USD 4,908	Fannie Mae Pool 6% 1/9/2040	5,063	0.00
USD 51,484	Fannie Mae Pool 4.5% 1/9/2042	50,944	0.01	USD 9,682	Fannie Mae Pool 6% 1/6/2041	10,035	0.00
USD 36,226	Fannie Mae Pool 4.5% 1/9/2043	35,519	0.01	USD 68,276	Fannie Mae Pool 6.5% 1/5/2040	71,684	0.01
USD 22,235	Fannie Mae Pool 4.5% 1/10/2043	21,805	0.00	USD 248,433	FBR Securitization Trust 5.322% 25/11/2035	241,943	0.05
USD 243,806	Fannie Mae Pool 4.5% 1/11/2043	239,961	0.05	EUR 410,000	Fidelity National Information Services 1% 3/12/2028	367,114	0.07
USD 214,327	Fannie Mae Pool 4.5% 1/6/2044	210,757	0.04	USD 41,847	First Franklin Mortgage Loan Trust 2004-FFH3 5.667% 25/10/2034	38,435	0.01
USD 332,719	Fannie Mae Pool 4.5% 1/12/2044	329,201	0.06	USD 84,732	First Franklin Mortgage Loan Trust 2006-FF13 4.857% 25/10/2036	57,448	0.01
USD 100,098	Fannie Mae Pool 4.5% 1/7/2045	98,689	0.02	USD 49,645	First Franklin Mortgage Loan Trust 2006-FF13 4.937% 25/10/2036	33,885	0.01
USD 32,075	Fannie Mae Pool 4.5% 1/9/2045	31,728	0.01	USD 484,174	First Franklin Mortgage Loan Trust 2006-FF16 4.897% 25/12/2036	209,479	0.04
USD 136,658	Fannie Mae Pool 4.5% 1/11/2045	134,386	0.03	USD 196,937	First Franklin Mortgage Loan Trust 2006-FF17 4.767% 25/12/2036	180,132	0.04
USD 21,685	Fannie Mae Pool 4.5% 1/11/2045	21,455	0.00	USD 122,154	First Franklin Mortgage Loan Trust 2006-FFH1 5.217% 25/1/2036	112,577	0.02
USD 2,402	Fannie Mae Pool 4.5% 1/11/2045	2,351	0.00	USD 319,944	First Franklin Mortgage Loan Trust Series 2007-FF2 4.757% 25/3/2037	174,264	0.03
USD 52,420	Fannie Mae Pool 4.5% 1/12/2045	51,420	0.01	USD 61,000	FirstEnergy 2.05% 1/3/2025	57,145	0.01
USD 319,361	Fannie Mae Pool 4.5% 1/7/2046	317,098	0.06	USD 303,000	FirstEnergy 3.4% 1/3/2050	203,725	0.04
USD 22,044	Fannie Mae Pool 4.5% 1/10/2047	21,735	0.00	USD 68,000	FirstEnergy 4.15% 15/7/2027	63,511	0.01
USD 81,482	Fannie Mae Pool 4.5% 1/11/2047	80,307	0.02	USD 483,000	FirstEnergy Transmission 4.55% 1/4/2049	399,037	0.08
USD 115,243	Fannie Mae Pool 4.5% 1/11/2047	113,063	0.02	USD 272,021	Flagstar Mortgage Trust 2018-6RR 4.923% 25/10/2048	233,159	0.05
USD 189,917	Fannie Mae Pool 4.5% 1/1/2048	187,358	0.04	USD 387,000	Florida Power & Light 3.15% 1/10/2049	271,171	0.05
USD 82,741	Fannie Mae Pool 4.5% 1/4/2048	81,930	0.02	USD 8,000	Ford Motor 3.25% 12/2/2032	6,068	0.00
USD 237,567	Fannie Mae Pool 4.5% 1/5/2048	235,086	0.05	USD 36,071	Freddie Mac Gold Pool 2.5% 1/1/2029	34,165	0.01
USD 769,052	Fannie Mae Pool 4.5% 1/5/2048	763,192	0.15	USD 28,832	Freddie Mac Gold Pool 2.5% 1/3/2030	26,791	0.01
USD 34,587	Fannie Mae Pool 4.5% 1/7/2048	34,311	0.01	USD 32,015	Freddie Mac Gold Pool 2.5% 1/5/2030	29,692	0.01
USD 149,230	Fannie Mae Pool 4.5% 1/8/2048	148,092	0.03	USD 50,546	Freddie Mac Gold Pool 2.5% 1/5/2030	46,967	0.01
USD 121,993	Fannie Mae Pool 4.5% 1/11/2048	120,201	0.02	USD 9,950	Freddie Mac Gold Pool 2.5% 1/7/2030	9,247	0.00
USD 1,028,613	Fannie Mae Pool 4.5% 1/2/2049	1,034,269	0.20	USD 11,230	Freddie Mac Gold Pool 2.5% 1/7/2030	10,414	0.00
USD 937,465	Fannie Mae Pool 4.5% 1/5/2049	942,619	0.18	USD 2,988	Freddie Mac Gold Pool 2.5% 1/7/2030	2,776	0.00
USD 70,257	Fannie Mae Pool 4.5% 1/7/2052	67,509	0.01	USD 3,663	Freddie Mac Gold Pool 2.5% 1/7/2030	3,404	0.00
USD 157,381	Fannie Mae Pool 5% 1/2/2035	158,219	0.03	USD 54,791	Freddie Mac Gold Pool 2.5% 1/8/2030	50,907	0.01
USD 9,976	Fannie Mae Pool 5% 1/9/2035	10,029	0.00				
USD 137,996	Fannie Mae Pool 5% 1/7/2041	139,105	0.03				
USD 254,184	Fannie Mae Pool 5% 1/12/2043	256,227	0.05				
USD 15,682	Fannie Mae Pool 5% 1/8/2048	15,636	0.00				
USD 18,845	Fannie Mae Pool 5% 1/9/2048	18,753	0.00				
USD 38,829	Fannie Mae Pool 5% 1/9/2048	38,704	0.01				
USD 161,521	Fannie Mae Pool 5% 1/5/2049	161,053	0.03				
USD 55,748	Fannie Mae Pool 5% 1/1/2053	54,747	0.01				
USD 329,616	Fannie Mae Pool 5% 1/1/2053	324,365	0.06				
USD 92,231	Fannie Mae Pool 5.5% 1/2/2035	94,596	0.02				
USD 165,314	Fannie Mae Pool 5.5% 1/9/2036	169,383	0.03				
USD 86,742	Fannie Mae Pool 5.5% 1/8/2037	88,642	0.02				
USD 110,576	Fannie Mae Pool 5.5% 1/9/2039	113,480	0.02				
USD 7,792	Fannie Mae Pool 5.5% 1/4/2041	7,849	0.00				
USD 123,646	Fannie Mae Pool 5.5% 1/1/2053	123,469	0.02				
USD 99,011	Fannie Mae Pool 5.5% 1/1/2053	99,232	0.02				
USD 21,394	Fannie Mae Pool 6% 1/2/2038	22,120	0.00				

The notes on pages 986 to 999 form an integral part of these financial statements.

# US Dollar Bond Fund continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 46,014	Freddie Mac Gold Pool 2.5% 1/8/2030	42,753	0.01	USD 261,538	Freddie Mac Gold Pool 3.5% 1/4/2032	251,282	0.05
USD 44,373	Freddie Mac Gold Pool 2.5% 1/9/2030	41,220	0.01	USD 45,545	Freddie Mac Gold Pool 3.5% 1/4/2042	42,706	0.01
USD 85,611	Freddie Mac Gold Pool 2.5% 1/9/2030	79,551	0.02	USD 4,511	Freddie Mac Gold Pool 3.5% 1/5/2042	4,231	0.00
USD 1,221	Freddie Mac Gold Pool 2.5% 1/2/2031	1,129	0.00	USD 1,536	Freddie Mac Gold Pool 3.5% 1/5/2042	1,441	0.00
USD 117,828	Freddie Mac Gold Pool 2.5% 1/4/2031	109,483	0.02	USD 25,645	Freddie Mac Gold Pool 3.5% 1/8/2042	24,053	0.00
USD 19,772	Freddie Mac Gold Pool 3% 1/9/2027	18,674	0.00	USD 14,092	Freddie Mac Gold Pool 3.5% 1/8/2042	13,216	0.00
USD 11,360	Freddie Mac Gold Pool 3% 1/7/2028	10,721	0.00	USD 5,496	Freddie Mac Gold Pool 3.5% 1/10/2042	5,125	0.00
USD 14,387	Freddie Mac Gold Pool 3% 1/1/2030	13,600	0.00	USD 17,938	Freddie Mac Gold Pool 3.5% 1/6/2043	16,794	0.00
USD 17,647	Freddie Mac Gold Pool 3% 1/1/2030	16,660	0.00	USD 21,789	Freddie Mac Gold Pool 3.5% 1/6/2043	20,433	0.00
USD 59,311	Freddie Mac Gold Pool 3% 1/5/2030	56,067	0.01	USD 15,709	Freddie Mac Gold Pool 3.5% 1/7/2043	14,734	0.00
USD 115,629	Freddie Mac Gold Pool 3% 1/6/2030	109,176	0.02	USD 11,481	Freddie Mac Gold Pool 3.5% 1/1/2044	10,767	0.00
USD 59,202	Freddie Mac Gold Pool 3% 1/7/2030	55,786	0.01	USD 10,383	Freddie Mac Gold Pool 3.5% 1/9/2044	9,737	0.00
USD 9,026	Freddie Mac Gold Pool 3% 1/7/2030	8,520	0.00	USD 11,191	Freddie Mac Gold Pool 3.5% 1/9/2045	10,494	0.00
USD 7,873	Freddie Mac Gold Pool 3% 1/8/2030	7,430	0.00	USD 98,565	Freddie Mac Gold Pool 3.5% 1/3/2047	92,002	0.02
USD 14,208	Freddie Mac Gold Pool 3% 1/8/2030	13,414	0.00	USD 134,507	Freddie Mac Gold Pool 3.5% 1/10/2047	126,133	0.02
USD 11,193	Freddie Mac Gold Pool 3% 1/10/2032	10,549	0.00	USD 154,102	Freddie Mac Gold Pool 3.5% 1/12/2047	144,526	0.03
USD 15,536	Freddie Mac Gold Pool 3% 1/11/2032	14,642	0.00	USD 20,840	Freddie Mac Gold Pool 3.5% 1/1/2048	19,545	0.00
USD 11,635	Freddie Mac Gold Pool 3% 1/12/2032	10,967	0.00	USD 31,697	Freddie Mac Gold Pool 3.5% 1/1/2048	29,527	0.01
USD 27,622	Freddie Mac Gold Pool 3% 1/1/2043	24,990	0.01	USD 12,229	Freddie Mac Gold Pool 4% 1/8/2040	11,753	0.00
USD 55,605	Freddie Mac Gold Pool 3% 1/3/2043	50,304	0.01	USD 121,692	Freddie Mac Gold Pool 4% 1/9/2040	116,867	0.02
USD 16,538	Freddie Mac Gold Pool 3% 1/3/2043	14,963	0.00	USD 20,460	Freddie Mac Gold Pool 4% 1/9/2040	19,696	0.00
USD 182,098	Freddie Mac Gold Pool 3% 1/8/2043	164,748	0.03	USD 829	Freddie Mac Gold Pool 4% 1/4/2041	796	0.00
USD 253,607	Freddie Mac Gold Pool 3% 1/12/2046	228,178	0.04	USD 18,521	Freddie Mac Gold Pool 4% 1/4/2044	17,948	0.00
USD 58,261	Freddie Mac Gold Pool 3% 1/12/2046	52,312	0.01	USD 19,309	Freddie Mac Gold Pool 4% 1/7/2044	18,625	0.00
USD 31,611	Freddie Mac Gold Pool 3% 1/12/2046	28,480	0.01	USD 66,900	Freddie Mac Gold Pool 4% 1/9/2045	65,580	0.01
USD 32,513	Freddie Mac Gold Pool 3% 1/12/2046	29,252	0.01	USD 13,807	Freddie Mac Gold Pool 4% 1/12/2045	13,532	0.00
USD 15,504	Freddie Mac Gold Pool 3% 1/12/2046	14,023	0.00	USD 12,030	Freddie Mac Gold Pool 4% 1/12/2045	11,626	0.00
USD 11,212	Freddie Mac Gold Pool 3.5% 1/2/2031	10,770	0.00	USD 26,844	Freddie Mac Gold Pool 4.5% 1/2/2039	26,555	0.01
USD 100,264	Freddie Mac Gold Pool 3.5% 1/4/2031	96,359	0.02	USD 12,262	Freddie Mac Gold Pool 4.5% 1/12/2039	12,152	0.00
USD 5,423	Freddie Mac Gold Pool 3.5% 1/4/2031	5,194	0.00	USD 27,093	Freddie Mac Gold Pool 4.5% 1/5/2041	26,768	0.01

The notes on pages 986 to 999 form an integral part of these financial statements.



# US Dollar Bond Fund continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 31,328	Freddie Mac Gold Pool 4.5% 1/5/2041	31,044	0.01	USD 90,765	Freddie Mac Pool 2% 1/4/2042	76,375	0.02
USD 9,997	Freddie Mac Gold Pool 4.5% 1/11/2043	9,818	0.00	USD 70,551	Freddie Mac Pool 2% 1/8/2050	57,818	0.01
USD 76,182	Freddie Mac Gold Pool 4.5% 1/12/2043	75,537	0.01	USD 131,019	Freddie Mac Pool 2% 1/11/2050	107,941	0.02
USD 167,750	Freddie Mac Gold Pool 4.5% 1/4/2047	166,565	0.03	USD 4,225,852	Freddie Mac Pool 2% 1/2/2051	3,445,734	0.67
USD 60,634	Freddie Mac Gold Pool 4.5% 1/5/2047	59,814	0.01	USD 680,922	Freddie Mac Pool 2% 1/3/2051	554,868	0.11
USD 123,607	Freddie Mac Gold Pool 4.5% 1/7/2047	121,935	0.02	USD 312,011	Freddie Mac Pool 2% 1/4/2051	257,799	0.05
USD 63,971	Freddie Mac Gold Pool 4.5% 1/7/2047	62,841	0.01	USD 234,789	Freddie Mac Pool 2% 1/5/2051	193,411	0.04
USD 521,287	Freddie Mac Gold Pool 4.5% 1/7/2048	513,866	0.10	USD 903,316	Freddie Mac Pool 2% 1/7/2051	748,596	0.15
USD 782,233	Freddie Mac Gold Pool 4.5% 1/8/2048	777,143	0.15	USD 51,647	Freddie Mac Pool 2% 1/9/2051	42,254	0.01
USD 172,952	Freddie Mac Gold Pool 4.5% 1/8/2048	171,790	0.03	USD 261,584	Freddie Mac Pool 2% 1/9/2051	213,697	0.04
USD 96,218	Freddie Mac Gold Pool 4.5% 1/4/2049	95,067	0.02	USD 42,388	Freddie Mac Pool 2% 1/10/2051	34,501	0.01
USD 13,187	Freddie Mac Gold Pool 5% 1/10/2041	13,273	0.00	USD 878,110	Freddie Mac Pool 2% 1/10/2051	714,539	0.14
USD 174,151	Freddie Mac Gold Pool 5% 1/11/2041	175,278	0.03	USD 103,474	Freddie Mac Pool 2% 1/12/2051	84,832	0.02
USD 33,086	Freddie Mac Gold Pool 5% 1/11/2048	33,041	0.01	USD 229,378	Freddie Mac Pool 2% 1/12/2051	188,118	0.04
USD 117,962	Freddie Mac Gold Pool 5.5% 1/7/2038	121,171	0.02	USD 278,167	Freddie Mac Pool 2% 1/12/2051	228,596	0.04
USD 68,640	Freddie Mac Gold Pool 5.5% 1/6/2041	70,506	0.01	USD 43,452	Freddie Mac Pool 2% 1/12/2051	35,799	0.01
USD 11	Freddie Mac Gold Pool 6% 1/1/2034	11	0.00	USD 311,232	Freddie Mac Pool 2% 1/12/2051	253,225	0.05
USD 42,785	Freddie Mac Gold Pool 6% 1/6/2035	43,390	0.01	USD 650,573	Freddie Mac Pool 2% 1/1/2052	534,745	0.10
USD 2,521,000	Freddie Mac Multifamily Structured Pass Through Certificates 0.892% 25/6/2029	120,552	0.02	USD 478,733	Freddie Mac Pool 2% 1/1/2052	394,685	0.08
USD 692,547	Freddie Mac Multifamily Structured Pass Through Certificates 1.024% 25/10/2030	40,837	0.01	USD 1,928,658	Freddie Mac Pool 2% 1/1/2052	1,590,722	0.31
USD 320,000	Freddie Mac Multifamily Structured Pass Through Certificates 1.364% 25/12/2029	20,353	0.00	USD 278,653	Freddie Mac Pool 2% 1/1/2052	228,942	0.04
USD 69,050	Freddie Mac Pool 1.5% 1/4/2036	60,012	0.01	USD 91,932	Freddie Mac Pool 2% 1/2/2052	74,784	0.01
USD 481,916	Freddie Mac Pool 1.5% 1/4/2036	418,806	0.08	USD 78,344	Freddie Mac Pool 2.5% 1/7/2050	67,046	0.01
USD 90,572	Freddie Mac Pool 1.5% 1/5/2036	78,705	0.02	USD 518,110	Freddie Mac Pool 2.5% 1/2/2051	446,656	0.09
USD 167,777	Freddie Mac Pool 1.5% 1/8/2050	129,633	0.03	USD 389,486	Freddie Mac Pool 2.5% 1/5/2051	338,545	0.07
USD 419,324	Freddie Mac Pool 1.5% 1/10/2050	323,986	0.06	USD 2,196,881	Freddie Mac Pool 2.5% 1/5/2051	1,886,314	0.37
USD 152,984	Freddie Mac Pool 2% 1/9/2035	136,164	0.03	USD 1,777,009	Freddie Mac Pool 2.5% 1/11/2051	1,522,775	0.30
USD 333,669	Freddie Mac Pool 2% 1/1/2036	297,118	0.06	USD 377,722	Freddie Mac Pool 2.5% 1/11/2051	323,469	0.06
USD 238,540	Freddie Mac Pool 2% 1/2/2036	212,261	0.04	USD 1,188,714	Freddie Mac Pool 2.5% 1/12/2051	1,016,145	0.20
USD 169,762	Freddie Mac Pool 2% 1/2/2036	151,858	0.03	USD 1,153,173	Freddie Mac Pool 2.5% 1/1/2052	981,092	0.19
USD 60,967	Freddie Mac Pool 2% 1/3/2036	54,258	0.01	USD 4,673,167	Freddie Mac Pool 2.5% 1/1/2052	3,989,640	0.78
USD 366,130	Freddie Mac Pool 2% 1/5/2036	325,784	0.06	USD 1,356,710	Freddie Mac Pool 2.5% 1/4/2052	1,160,035	0.23
USD 87,063	Freddie Mac Pool 2% 1/2/2042	73,584	0.01	USD 18,850	Freddie Mac Pool 3% 1/9/2037	17,176	0.00
USD 284,025	Freddie Mac Pool 2% 1/3/2042	238,829	0.05	USD 369,149	Freddie Mac Pool 3% 1/6/2038	336,407	0.07
				USD 765,437	Freddie Mac Pool 3% 1/6/2044	691,730	0.13
				USD 148,116	Freddie Mac Pool 3% 1/2/2047	133,257	0.03
				USD 5,608	Freddie Mac Pool 3% 1/7/2050	5,050	0.00
				USD 47,544	Freddie Mac Pool 3% 1/7/2050	42,660	0.01
				USD 13,179	Freddie Mac Pool 3% 1/7/2050	11,869	0.00
				USD 6,055	Freddie Mac Pool 3% 1/7/2050	5,453	0.00
				USD 697,164	Freddie Mac Pool 3% 1/8/2050	621,081	0.12
				USD 222,441	Freddie Mac Pool 3% 1/8/2050	197,119	0.04
				USD 895,535	Freddie Mac Pool 3% 1/8/2050	802,122	0.16
				USD 38,563	Freddie Mac Pool 3% 1/8/2050	34,732	0.01
				USD 322,500	Freddie Mac Pool 3% 1/9/2050	290,640	0.06
				USD 75,687	Freddie Mac Pool 3% 1/7/2051	67,611	0.01
				USD 108,258	Freddie Mac Pool 3% 1/10/2051	95,984	0.02
				USD 55,874	Freddie Mac Pool 3% 1/2/2052	49,875	0.01
				USD 1,358,825	Freddie Mac Pool 3% 1/3/2052	1,207,526	0.24
				USD 3,620,341	Freddie Mac Pool 3% 1/8/2052	3,208,795	0.62
				USD 147,086	Freddie Mac Pool 3.5% 1/1/2034	140,352	0.03
				USD 553,660	Freddie Mac Pool 3.5% 1/5/2035	528,332	0.10
				USD 16,635	Freddie Mac Pool 3.5% 1/9/2044	15,512	0.00

The notes on pages 986 to 999 form an integral part of these financial statements.

# US Dollar Bond Fund continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 321,743	Freddie Mac Pool 3.5% 1/3/2046	298,473	0.06	USD 33,327	Ginnie Mae I Pool 3.5% 15/5/2042	31,503	0.01
USD 118,119	Freddie Mac Pool 3.5% 1/9/2046	110,357	0.02	USD 10,233	Ginnie Mae I Pool 3.5% 15/11/2042	9,599	0.00
USD 52,310	Freddie Mac Pool 3.5% 1/1/2048	48,155	0.01	USD 26,622	Ginnie Mae I Pool 3.5% 15/12/2042	25,160	0.01
USD 547,171	Freddie Mac Pool 3.5% 1/1/2048	512,761	0.10	USD 27,764	Ginnie Mae I Pool 3.5% 15/12/2042	26,240	0.01
USD 213,470	Freddie Mac Pool 3.5% 1/6/2048	198,982	0.04	USD 19,620	Ginnie Mae I Pool 3.5% 15/1/2043	18,546	0.00
USD 1,043,962	Freddie Mac Pool 3.5% 1/8/2049	978,315	0.19	USD 19,391	Ginnie Mae I Pool 3.5% 15/2/2043	18,330	0.00
USD 142,289	Freddie Mac Pool 3.5% 1/1/2050	131,043	0.03	USD 25,931	Ginnie Mae I Pool 3.5% 15/4/2043	24,508	0.01
USD 373,354	Freddie Mac Pool 3.5% 1/6/2050	344,646	0.07	USD 25,415	Ginnie Mae I Pool 3.5% 15/4/2043	24,019	0.00
USD 522,554	Freddie Mac Pool 3.5% 1/8/2050	480,879	0.09	USD 21,743	Ginnie Mae I Pool 3.5% 15/4/2043	20,549	0.00
USD 40,913	Freddie Mac Pool 4% 1/1/2045	39,510	0.01	USD 38,122	Ginnie Mae I Pool 3.5% 15/5/2043	36,037	0.01
USD 842,257	Freddie Mac Pool 4% 1/1/2045	807,907	0.16	USD 10,763	Ginnie Mae I Pool 3.5% 15/5/2043	10,171	0.00
USD 990,011	Freddie Mac Pool 4% 1/9/2045	969,573	0.19	USD 26,862	Ginnie Mae I Pool 3.5% 15/5/2043	25,387	0.01
USD 148,217	Freddie Mac Pool 4% 1/7/2047	141,844	0.03	USD 31,828	Ginnie Mae I Pool 3.5% 15/5/2043	30,093	0.01
USD 384,162	Freddie Mac Pool 4% 1/4/2048	375,008	0.07	USD 21,148	Ginnie Mae I Pool 3.5% 15/6/2043	19,987	0.00
USD 357,829	Freddie Mac Pool 4% 1/4/2048	347,175	0.07	USD 70,600	Ginnie Mae I Pool 3.5% 15/7/2043	66,753	0.01
USD 319,606	Freddie Mac Pool 4% 1/8/2048	308,703	0.06	USD 22,248	Ginnie Mae I Pool 3.5% 15/7/2043	21,031	0.00
USD 21,472	Freddie Mac Pool 4% 1/5/2049	20,447	0.00	USD 32,165	Ginnie Mae I Pool 4% 15/3/2041	31,057	0.01
USD 613,317	Freddie Mac Pool 4% 1/3/2050	586,565	0.11	USD 24,244	Ginnie Mae I Pool 4.5% 15/3/2047	23,852	0.00
USD 625,785	Freddie Mac Pool 4% 1/6/2050	602,469	0.12	USD 33,957	Ginnie Mae I Pool 4.5% 15/4/2047	33,387	0.01
USD 66,112	Freddie Mac Pool 4.5% 1/7/2052	63,536	0.01	USD 19,682	Ginnie Mae I Pool 4.5% 15/4/2047	19,413	0.00
USD 417,630	Freddie Mac Pool 4.5% 1/7/2052	401,821	0.08	USD 20,154	Ginnie Mae I Pool 4.5% 15/5/2047	19,897	0.00
USD 128,573	Freddie Mac Pool 4.5% 1/8/2052	123,537	0.02	USD 15,916	Ginnie Mae I Pool 5% 15/12/2038	16,118	0.00
USD 95,090	Freddie Mac Pool 5% 1/11/2052	93,442	0.02	USD 20,931	Ginnie Mae I Pool 5% 15/7/2039	21,197	0.00
USD 196,283	Freddie Mac Pool 5% 1/12/2052	193,125	0.04	USD 14,590	Ginnie Mae I Pool 5% 15/7/2039	14,656	0.00
USD 106,528	Freddie Mac Pool 5% 1/12/2052	104,814	0.02	USD 37,461	Ginnie Mae II Pool 2% 15/12/2040	37,933	0.01
USD 119,789	Freddie Mac Pool 5% 1/12/2052	117,844	0.02	USD 1,482,832	Ginnie Mae II Pool 2% 20/8/2050	1,249,831	0.24
USD 123,504	Freddie Mac Pool 5% 1/1/2053	121,498	0.02	USD 192,402	Ginnie Mae II Pool 2% 20/11/2050	161,816	0.03
USD 45,832	Freddie Mac Pool 5% 1/2/2053	45,004	0.01	USD 1,956,029	Ginnie Mae II Pool 2% 20/1/2051	1,644,281	0.32
USD 146,670	Freddie Mac Pool 5.5% 1/1/2053	146,522	0.03	USD 102,878	Ginnie Mae II Pool 2% 20/2/2051	86,202	0.02
USD 58,208	Freddie Mac Pool 5.5% 1/1/2053	58,383	0.01	USD 1,022,600	Ginnie Mae II Pool 2.5% 20/4/2051	887,317	0.17
USD 250,000	Freddie Mac Structured Agency Credit Risk Debt Notes 9.067% 25/3/2030	265,501	0.05	USD 1,544,711	Ginnie Mae II Pool 2.5% 20/10/2051	1,335,532	0.26
USD 100,000	FREMF 2017-KGS1 Mortgage Trust 3.595% 25/10/2027	90,950	0.02	USD 2,928,800	Ginnie Mae II Pool 2.5% 20/12/2051	2,531,334	0.49
USD 7,636,486	FREMF 2019-KW08 Mortgage Trust 0.1% 25/1/2029	31,580	0.01	USD 695,766	Ginnie Mae II Pool 2.5% 20/5/2052	600,761	0.12
USD 916,000	FS Rialto 2022-FL6 Issuer 7.144% 17/8/2037	916,488	0.18	USD 487,030	Ginnie Mae II Pool 2.5% 20/7/2052	420,827	0.08
USD 210,000	GE HealthCare Technologies 5.6% 15/11/2025	210,283	0.04	USD 406,158	Ginnie Mae II Pool 3% 20/1/2051	363,688	0.07
USD 349,000	General Motors Financial 2.35% 8/1/2031	267,107	0.05	USD 915,485	Ginnie Mae II Pool 3% 20/6/2051	816,342	0.16
USD 441,000	General Motors Financial 2.9% 26/2/2025	417,783	0.08	USD 2,099,605	Ginnie Mae II Pool 3% 20/8/2051	1,882,148	0.37
USD 98,000	General Motors Financial 3.5% 7/11/2024	94,565	0.02	USD 297,409	Ginnie Mae II Pool 3% 20/12/2051	266,110	0.05
USD 885,000	General Motors Financial 3.8% 7/4/2025	851,047	0.17	USD 151,915	Ginnie Mae II Pool 3% 20/1/2052	135,737	0.03
USD 106,000	General Motors Financial 4% 15/1/2025	102,734	0.02	USD 92,142	Ginnie Mae II Pool 3.5% 20/4/2043	86,826	0.02
USD 101,000	Gilead Sciences 2.6% 1/10/2040	69,803	0.01	USD 62,492	Ginnie Mae II Pool 3.5% 20/5/2043	58,958	0.01
USD 567,000	Gilead Sciences 4.15% 1/3/2047	470,168	0.09	USD 208,683	Ginnie Mae II Pool 3.5% 20/2/2044	196,004	0.04
USD 69,725	Ginnie Mae I Pool 3% 15/2/2045	64,437	0.01	USD 25,063	Ginnie Mae II Pool 3.5% 20/5/2045	23,401	0.00
USD 18,812	Ginnie Mae I Pool 3.5% 15/1/2042	17,778	0.00				

The notes on pages 986 to 999 form an integral part of these financial statements.

# US Dollar Bond Fund continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 451,666	Ginnie Mae II Pool 3.5% 20/3/2046	421,166	0.08	USD 205,926	Ginnie Mae II Pool 4.5% 20/5/2049	201,174	0.04
USD 1,388,047	Ginnie Mae II Pool 3.5% 20/4/2046	1,294,503	0.25	USD 64,754	Ginnie Mae II Pool 4.5% 20/8/2050	63,407	0.01
USD 47,004	Ginnie Mae II Pool 3.5% 20/5/2046	43,893	0.01	USD 7,997	Ginnie Mae II Pool 5% 20/10/2039	8,103	0.00
USD 600,316	Ginnie Mae II Pool 3.5% 20/6/2046	560,240	0.11	USD 19,394	Ginnie Mae II Pool 5% 20/7/2042	19,654	0.00
USD 101,236	Ginnie Mae II Pool 3.5% 20/7/2046	94,411	0.02	USD 1,271	Ginnie Mae II Pool 5% 20/7/2044	1,288	0.00
USD 436,396	Ginnie Mae II Pool 3.5% 20/9/2046	408,180	0.08	USD 260,000	Global Payments 1.2% 1/3/2026	227,145	0.04
USD 16,221	Ginnie Mae II Pool 3.5% 20/10/2046	15,107	0.00	USD 545,000	Global Payments 2.9% 15/5/2030	448,072	0.09
USD 18,103	Ginnie Mae II Pool 3.5% 20/10/2046	16,873	0.00	USD 475,000	Global Payments 3.2% 15/8/2029	403,548	0.08
USD 14,051	Ginnie Mae II Pool 3.5% 20/10/2046	13,086	0.00	USD 172,000	Global Payments 4.8% 1/4/2026	167,397	0.03
USD 36,520	Ginnie Mae II Pool 3.5% 20/10/2046	34,015	0.01	USD 638,000	Global Payments 4.95% 15/8/2027	616,933	0.12
USD 23,417	Ginnie Mae II Pool 3.5% 20/10/2046	21,815	0.00	USD 261,000	GLP Capital / GLP Financing II 3.25% 15/1/2032	206,951	0.04
USD 2,080	Ginnie Mae II Pool 4% 20/4/2039	2,018	0.00	USD 715,000	GLP Capital / GLP Financing II 4% 15/1/2030	625,568	0.12
USD 5,452	Ginnie Mae II Pool 4% 20/7/2039	5,287	0.00	USD 589,000	GLP Capital / GLP Financing II 4% 15/1/2031	504,774	0.10
USD 1,577	Ginnie Mae II Pool 4% 20/9/2040	1,530	0.00	USD 838,000	Goldman Sachs 0.657% 10/9/2024	814,720	0.16
USD 38,128	Ginnie Mae II Pool 4% 20/10/2040	36,977	0.01	USD 88,000	Goldman Sachs 2.383% 21/7/2032	68,806	0.01
USD 154,760	Ginnie Mae II Pool 4% 20/11/2040	150,091	0.03	USD 137,000	Goldman Sachs 2.615% 22/4/2032	109,602	0.02
USD 34,584	Ginnie Mae II Pool 4% 20/12/2040	33,540	0.01	USD 1,762,000	Goldman Sachs 2.65% 21/10/2032	1,397,307	0.27
USD 29,822	Ginnie Mae II Pool 4% 20/1/2041	28,808	0.01	USD 476,000	Goldman Sachs 3.102% 24/2/2033*	390,651	0.08
USD 4,375	Ginnie Mae II Pool 4% 20/10/2046	4,182	0.00	USD 436,000	Goldman Sachs 6.034% 15/5/2026	439,706	0.09
USD 353,713	Ginnie Mae II Pool 4% 20/3/2047	338,821	0.07	USD 250,861	GoodLeap Sustainable Home Solutions Trust 2021-5 2.31% 20/10/2048	198,813	0.04
USD 81,247	Ginnie Mae II Pool 4% 20/5/2047	77,907	0.02	USD 201,980	Government National Mortgage Association 0.277% 16/10/2054	2,459	0.00
USD 127,664	Ginnie Mae II Pool 4% 20/6/2047	122,415	0.02	USD 148,457	Government National Mortgage Association 0.525% 16/3/2055	2,509	0.00
USD 151,639	Ginnie Mae II Pool 4% 20/11/2047	145,291	0.03	USD 658,148	Government National Mortgage Association 0.598% 16/9/2055	14,784	0.00
USD 74,204	Ginnie Mae II Pool 4% 20/12/2047	71,097	0.01	USD 151,453	Government National Mortgage Association 0.909% 16/2/2050	3,554	0.00
USD 61,571	Ginnie Mae II Pool 4% 20/5/2050	58,844	0.01	USD 31,043	Greenpoint Manufactured Housing 8.29% 15/12/2029	30,811	0.01
USD 3,534	Ginnie Mae II Pool 4.5% 20/12/2039	3,519	0.00	USD 18,661	Greenpoint Manufactured Housing 9.23% 15/12/2029	16,116	0.00
USD 4,327	Ginnie Mae II Pool 4.5% 20/1/2040	4,308	0.00	USD 13,236	GreenPoint Mortgage Funding Trust 2006-AR2 4.793% 25/3/2036	12,682	0.00
USD 3,541	Ginnie Mae II Pool 4.5% 20/2/2040	3,525	0.00	USD 5,000,000	GS Mortgage II Series 2005-ROCK 0.207% 3/5/2032	26,580	0.01
USD 235	Ginnie Mae II Pool 4.5% 20/5/2040	234	0.00	USD 100,000	GS Mortgage Trust 2015-590M 3.805% 10/10/2035	86,467	0.02
USD 1,367	Ginnie Mae II Pool 4.5% 20/7/2040	1,361	0.00	USD 100,000	GS Mortgage Trust 2015-GC32 4.411% 10/7/2048	91,076	0.02
USD 2,553	Ginnie Mae II Pool 4.5% 20/10/2040	2,542	0.00	USD 110,000	GS Mortgage Trust 2017-GPTX 2.856% 10/5/2034	103,322	0.02
USD 10,965	Ginnie Mae II Pool 4.5% 20/7/2041	10,696	0.00	USD 70,540	GSAA Home Equity Trust 2006-4 3.609% 25/3/2036	50,588	0.01
USD 27,029	Ginnie Mae II Pool 4.5% 20/7/2041	26,909	0.01				
USD 60,963	Ginnie Mae II Pool 4.5% 20/9/2048	59,703	0.01				
USD 245,209	Ginnie Mae II Pool 4.5% 20/3/2049	240,017	0.05				
USD 95,315	Ginnie Mae II Pool 4.5% 20/4/2049	93,135	0.02				

\* All or a portion of this security represents a security on loan.

# US Dollar Bond Fund continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 598,289	GSAA Home Equity Trust 2006-5 4.977% 25/3/2036	193,153	0.04	USD 397,062	IndyMac INDX Mortgage Loan Trust 2006-AR35 4.977% 25/1/2037	325,056	0.06
USD 29,793	GSAA Home Equity Trust 2007-2 5.917% 25/3/2037	6,149	0.00	USD 690,000	Intel 4.875% 10/2/2028	679,654	0.13
USD 50,000	GSAMP Trust 2007-HSBC1 7.992% 25/2/2047	47,119	0.01	USD 228,000	International Business Machines 2.95% 15/5/2050	146,779	0.03
USD 119,026	GSMPS Mortgage Loan Trust 2005-RP2 4.967% 25/3/2035	104,512	0.02	USD 86,000	International Paper 6% 15/11/2041	86,708	0.02
USD 125,534	GSR Mortgage Loan Trust 2006-7F 6.5% 25/8/2036	45,925	0.01	USD 53,000	Interpublic 4.75% 30/3/2030	50,389	0.01
USD 39,634	GSR Mortgage Loan Trust 2007-1F 5.5% 25/1/2037	48,803	0.01	USD 870,353	IXIS Real Estate Capital Trust 2007-HE1 4.847% 25/5/2037	227,370	0.04
USD 329,142	GSR Mortgage Loan Trust 2007-OA2 2.58% 25/6/2047	208,028	0.04	USD 138,000	J.P. Morgan Chase Commercial Mortgage Trust 2018-AON 4.128% 5/7/2031	122,268	0.02
USD 494,158	HarborView Mortgage Loan Trust 2006-12 5.001% 19/12/2036	412,399	0.08	USD 339,180	J.P. Morgan Chase Commercial Mortgage Trust 2018-PHH 5.798% 15/6/2035	313,630	0.06
USD 629,000	HCA 3.5% 1/9/2030	538,427	0.11	USD 163,060	JP Morgan Alternative Loan Trust 2007-A1 5.037% 25/3/2037	145,025	0.03
USD 549,000	HCA 4.5% 15/2/2027	525,553	0.10	USD 24,066	JP Morgan Alternative Loan Trust 2007-A2 3.959% 25/5/2037	20,013	0.00
USD 222,000	HCA 5.25% 15/4/2025	219,496	0.04	USD 1,030,000	JP Morgan Chase Commercial Mortgage Trust 2013-LC11 0.631% 15/4/2046	76	0.00
USD 181,000	HCA 5.875% 1/2/2029	180,513	0.04	USD 100,000	JP Morgan Chase Commercial Mortgage Trust 2015-JP1 4.725% 15/1/2049	91,607	0.02
USD 31,000	Herc 5.5% 15/7/2027	29,292	0.01	USD 100,000	JPMBB Commercial Mortgage Trust 2015-C33 4.12% 15/12/2048	84,268	0.02
USD 59,000	Hewlett Packard Enterprise 6.35% 15/10/2045	57,707	0.01	USD 20,000	JPMCC Commercial Mortgage Trust 2017-JP7 4.05% 15/9/2050	17,636	0.00
USD 83,000	Home Depot 2.375% 15/3/2051	49,146	0.01	USD 1,800,000	JPMDB Commercial Mortgage Trust 2016-C4 0.75% 15/12/2049	40,175	0.01
USD 110,000	Home Equity Asset Trust 2006-3 5.217% 25/7/2036	98,791	0.02	USD 127,000	JPMorgan Chase 1.953% 4/2/2032	98,191	0.02
USD 82,396	Home Equity Asset Trust 2007-1 4.917% 25/5/2037	61,834	0.01	USD 161,000	JPMorgan Chase 2.545% 8/11/2032	128,144	0.02
USD 453,423	Home Equity Mortgage Loan Asset-Backed Trust Series INABS 2007-A 4.857% 25/4/2037	301,767	0.06	USD 232,000	JPMorgan Chase 2.947% 24/2/2028	210,145	0.04
USD 19,305	Home Equity Mortgage Loan Asset-Backed Trust Series SPMD 2004-A 3.471% 25/7/2034	18,609	0.00	USD 1,005,000	JPMorgan Chase 2.963% 25/1/2033	826,748	0.16
USD 109,000	Houston Galleria Mall Trust 2015-HGLR 3.982% 5/3/2037	96,253	0.02	USD 259,000	JPMorgan Chase 3.509% 23/1/2029	236,166	0.05
USD 121,000	HP 2.65% 17/6/2031	94,589	0.02	USD 86,000	JPMorgan Chase 3.54% 1/5/2028	79,440	0.02
USD 135,000	Humana 2.15% 3/2/2032	103,848	0.02	USD 182,000	JPMorgan Chase 3.782% 1/2/2028	170,877	0.03
USD 256,000	Huntington Ingalls Industries 2.043% 16/8/2028	210,142	0.04	USD 479,000	JPMorgan Chase 3.96% 29/1/2027	458,418	0.09
USD 728,000	Huntington Ingalls Industries 4.2% 1/5/2030	660,973	0.13	USD 217,000	JPMorgan Chase 4.565% 14/6/2030	205,343	0.04
USD 3,000	iHeartCommunications 4.75% 15/1/2028	2,529	0.00	USD 450,000	JPMorgan Chase 4.586% 26/4/2033	418,153	0.08
USD 19,000	iHeartCommunications 5.25% 15/8/2027	16,567	0.00	USD 6,000	KAR Auction Services 5.125% 1/6/2025	5,849	0.00
USD 42,871	Impac Secured Assets Trust 2006-3 4.957% 25/11/2036	36,627	0.01	USD 520,000	KeyCorp Student Loan Trust 2004-A 6.065% 28/7/2042	486,084	0.09
USD 100,000	IMT Trust 2017-APTS 3.497% 15/6/2034	93,882	0.02	USD 247,000	Kinder Morgan 5.2% 1/6/2033	234,184	0.05
USD 110,000	Independence Plaza Trust 2018-INDP 3.911% 10/7/2035	102,547	0.02	USD 329,000	Kinder Morgan Energy Partners 4.7% 1/11/2042	271,653	0.05
USD 100,000	Independence Plaza Trust 2018-INDP 4.158% 10/7/2035	92,765	0.02				
USD 38,158	IndyMac INDX Mortgage Loan Trust 2006-AR15 4.857% 25/7/2036	34,756	0.01				

The notes on pages 986 to 999 form an integral part of these financial statements.

# US Dollar Bond Fund continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 277,000	Kinder Morgan Energy Partners 5.4% 1/9/2044	247,298	0.05	USD 133,000	Meta Platforms 4.45% 15/8/2052	109,334	0.02
USD 76,000	Kinder Morgan Energy Partners 7.5% 15/11/2040	82,875	0.02	USD 55,000	Metropolitan Transportation Authority 5.871% 15/11/2039	54,864	0.01
USD 118,000	Kinder Morgan Energy Partners LP 6.5% 1/2/2037	117,931	0.02	USD 55,000	Metropolitan Transportation Authority 6.668% 15/11/2039	58,800	0.01
USD 397,000	KLA 3.3% 1/3/2050	284,869	0.06	USD 60,000	Metropolitan Transportation Authority 6.814% 15/11/2040	64,962	0.01
USD 143,000	KLA 5% 15/3/2049	133,212	0.03	USD 2,000	MGM Resorts International 4.625% 1/9/2026	1,863	0.00
USD 294,000	KLA 5.25% 15/7/2062	278,756	0.05	USD 4,000	MGM Resorts International 5.5% 15/4/2027	3,795	0.00
USD 937,672	Ladder Capital Commercial Mortgage 2013-GCP Mortgage Trust 1.157% 15/2/2036	41,989	0.01	USD 4,000	MGM Resorts International 5.75% 15/6/2025	3,927	0.00
USD 98,000	Lam Research 2.875% 15/6/2050	64,653	0.01	USD 335,000	MidAmerican Energy 2.7% 1/8/2052	216,023	0.04
USD 4,000	Lamar Media 3.75% 15/2/2028	3,559	0.00	USD 267,000	MidAmerican Energy 3.65% 15/4/2029	247,304	0.04
USD 265,817	Lehman ABS Manufactured Housing Contract Trust 2001-B 6.63% 15/4/2040	262,294	0.05	USD 254,000	Moody's 3.1% 29/11/2061	156,621	0.03
USD 124,598	Lehman Brothers Small Balance Commercial Mortgage Trust 2006-2 5.067% 25/9/2036	108,234	0.02	USD 249,000	Moody's 3.25% 15/1/2028	228,999	0.04
USD 7,023	Lehman Brothers Small Balance Commercial Mortgage Trust 2007-1 4.867% 25/3/2037	6,949	0.00	USD 124,000	Moody's 4.875% 17/12/2048	111,125	0.02
USD 90,720	Lehman XS Trust Series 2007-16N 6.517% 25/9/2047	113,102	0.02	USD 2,962,000	Morgan Stanley 0.731% 5/4/2024	2,946,907	0.57
USD 68,000	Leidos 2.3% 15/2/2031	52,845	0.01	USD 325,000	Morgan Stanley 1.794% 13/2/2032	246,294	0.05
USD 5,000	Level 3 Financing 4.625% 15/9/2027	3,733	0.00	USD 942,000	Morgan Stanley 2.239% 21/7/2032	730,409	0.14
USD 58,479	Long Beach Mortgage Loan Trust 2006-5 4.917% 25/6/2036	28,501	0.01	USD 765,000	Morgan Stanley 2.511% 20/10/2032	603,541	0.11
USD 623,150	Long Beach Mortgage Loan Trust 2006-7 4.937% 25/8/2036	266,394	0.05	USD 862,000	Morgan Stanley 2.699% 22/1/2031	718,240	0.14
USD 110,000	Los Angeles Community College District/CA 6.6% 1/8/2042	132,429	0.03	USD 44,000	Morgan Stanley 4.889% 20/7/2033	41,586	0.01
USD 285,000	Los Angeles Unified School District/CA 6.758% 1/7/2034	320,418	0.06	USD 1,221,000	Morgan Stanley 6.342% 18/10/2033	1,284,272	0.25
USD 163,000	Lowe's 2.8% 15/9/2041	109,621	0.02	USD 24,414	Morgan Stanley ABS Capital I Trust 2005-HE1 5.217% 25/12/2034	21,497	0.00
USD 105,000	Lowe's 3.65% 5/4/2029	95,741	0.02	USD 121,262	Morgan Stanley ABS Capital I Trust 2005-HE5 5.487% 25/9/2035	100,790	0.02
USD 438,000	Lowe's 4.5% 15/4/2030	416,320	0.08	USD 30,726	Morgan Stanley ABS Capital I Trust 2007-SEA1 6.517% 25/2/2047	28,896	0.01
USD 18,471	LSTAR Commercial Mortgage Trust 2015-3 3.148% 20/4/2048	17,709	0.00	USD 260,000	Morgan Stanley Bank of America Merrill Lynch Trust 2014 C19 1.179% 15/12/2047	5,300	0.00
USD 160,000	MAD Mortgage Trust 2017-330M 4.167% 15/8/2034	146,841	0.03	USD 130,000	Morgan Stanley Bank of America Merrill Lynch Trust 2015-C24 4.326% 15/5/2048	122,343	0.02
USD 107,000	Marathon Petroleum 4.5% 1/4/2048	85,479	0.02	USD 130,000	Morgan Stanley Bank of America Merrill Lynch Trust 2015-C25 4.523% 15/10/2048	121,436	0.02
USD 163,000	Marsh & McLennan 2.25% 15/11/2030	132,048	0.03	USD 500,000	Morgan Stanley Bank of America Merrill Lynch Trust 2016-C32 3.72% 15/12/2049	470,713	0.09
USD 47,671	MASTR Resecuritization Trust 2008-3 2.159% 25/8/2037	29,863	0.01	USD 20,000	Morgan Stanley Capital I 2017-HR2 2.73% 15/12/2050	13,566	0.00
USD 6,000	Matador Resources 5.875% 15/9/2026	5,792	0.00	USD 12,000	Morgan Stanley Capital I Trust 2017-H1 4.281% 15/6/2050	10,497	0.00
USD 122,000	Medline Borrower 3.875% 1/4/2029	101,072	0.02	USD 107,000	Morgan Stanley Capital I Trust 2018-MP 4.276% 11/7/2040	82,649	0.02
USD 49,142	Merrill Lynch First Franklin Mortgage Loan Trust Series 2007-2 5.097% 25/5/2037	12,678	0.00	USD 100,000	Morgan Stanley Capital I Trust 2018-MP 4.276% 11/7/2040	87,878	0.02
USD 112,318	Merrill Lynch Mortgage Investors Trust Series 2006-A3 3.682% 25/5/2036	101,782	0.02	USD 60,000	Morgan Stanley Capital I Trust 2018-SUN 5.488% 15/7/2035	59,411	0.01

The notes on pages 986 to 999 form an integral part of these financial statements.

# US Dollar Bond Fund continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 100,000	Morgan Stanley Capital I Trust 2018-SUN 5.788% 15/7/2035	98,998	0.02	USD 237,660	New Century Home Equity Loan Trust Series 2005-C 5.292% 25/12/2035	183,600	0.04
USD 67,962	Morgan Stanley Home Equity Loan Trust 2006-3 4.937% 25/4/2036	48,923	0.01	USD 211,000	New Jersey Turnpike Authority 7.414% 1/1/2040	264,041	0.05
USD 169,509	Morgan Stanley Mortgage Loan Trust 2006-16AX 4.957% 25/11/2036	34,280	0.01	USD 115,000	New York City Municipal Water Finance Authority 5.882% 15/6/2044	128,475	0.03
USD 59,271	Morgan Stanley Resecuritization Trust 2013-R7 4.709% 26/12/2046	52,786	0.01	USD 175,000	New York City Municipal Water Finance Authority 6.011% 15/6/2042	197,411	0.04
USD 293,452	Mortgage Loan Resecuritization Trust 4.906% 16/4/2036	279,896	0.05	USD 100,000	New York State Dormitory Authority 5.389% 15/3/2040	103,427	0.02
USD 142,613	MortgageIT Trust 2004-1 5.397% 25/11/2034	133,257	0.03	USD 117,000	Newmont 2.25% 1/10/2030	93,986	0.02
USD 122,502	Mosaic Solar Loan Trust 2018-1 4.01% 22/6/2043	113,229	0.02	USD 29,000	Nexstar Media 5.625% 15/7/2027	26,942	0.00
USD 377,550	Mosaic Solar Loan Trust 2018-2-GS 4.2% 22/2/2044	347,264	0.07	USD 715,000	NGPL PipeCo 3.25% 15/7/2031	588,814	0.11
USD 234,900	Mosaic Solar Loan Trust 2019-2 2.88% 20/9/2040	202,957	0.04	USD 280,000	NGPL PipeCo 4.875% 15/8/2027	267,092	0.05
USD 49,906	Mosaic Solar Loan Trust 2020-1 2.1% 20/4/2046	43,014	0.01	USD 118,628	Nomura Asset Acceptance Alternative Loan Trust Series 2001-R1A 7% 19/2/2030	113,868	0.02
USD 92,384	Mosaic Solar Loan Trust 2022-2 4.38% 21/1/2053	86,091	0.02	USD 243,000	Norfolk Southern 3.05% 15/5/2050	159,984	0.03
USD 839,000	Motorola Solutions 2.75% 24/5/2031	664,423	0.13	USD 428,000	Norfolk Southern 3.155% 15/5/2055	277,116	0.06
USD 510,000	Motorola Solutions 5.5% 1/9/2044	469,877	0.09	USD 133,000	Northern States Power 2.9% 1/3/2050	90,396	0.02
USD 390,000	Motorola Solutions 5.6% 1/6/2032	379,958	0.07	USD 169,000	Northern States Power 3.2% 1/4/2052	119,413	0.02
USD 54,000	MPLX 5% 1/3/2033	50,499	0.01	USD 69,000	Northern States Power 4% 15/8/2045	56,560	0.01
USD 119,000	MPLX 5.65% 1/3/2053	108,836	0.02	USD 60,000	Northern States Power 4.5% 1/6/2052	53,684	0.01
USD 2,000	MPT Operating Partnership / MPT Finance 5.25% 1/8/2026	1,780	0.00	USD 737,000	Northwest Pipeline 4% 1/4/2027	696,865	0.13
USD 127,942	MSCG Trust 2018-SELF 6.738% 15/10/2037	124,386	0.02	USD 455,000	NRG Energy 2.45% 2/12/2027	382,256	0.07
USD 447,797	MSCG Trust 2018-SELF 7.638% 15/10/2037	437,201	0.09	USD 19,000	NRG Energy 5.25% 15/6/2029	16,848	0.00
USD 144,000	Municipal Electric Authority of Georgia 6.637% 1/4/2057	156,962	0.03	USD 21,000	NRG Energy 5.75% 15/1/2028	19,750	0.00
USD 157,107	NACC Reperforming Loan REMIC Trust 2004-R1 6.5% 25/3/2034	133,707	0.03	USD 148,000	Nucor 3.95% 1/5/2028	139,680	0.03
USD 36,074	NACC Reperforming Loan REMIC Trust 2004-R1 7.5% 25/3/2034	31,644	0.01	USD 116,000	NVIDIA 3.5% 1/4/2050	88,877	0.02
USD 397,000	National Retail Properties 3.5% 15/4/2051	272,272	0.05	USD 23,645	Oakwood Mortgage Investors 6.93% 15/9/2031	13,702	0.00
USD 150,000	Nationstar Home Equity Loan Trust 2007-B 5.027% 25/4/2037	137,718	0.03	USD 194,921	Oakwood Mortgage Investors 7.475% 15/8/2027	162,891	0.03
USD 120,000	Natixis Commercial Mortgage Trust 2018-SOX 4.404% 17/6/2038	110,797	0.02	USD 101,837	Oakwood Mortgage Investors 7.62% 15/6/2032	88,077	0.02
USD 13,000	Navient 5.875% 25/10/2024	12,721	0.00	USD 164,000	Ohio Power 4% 1/6/2049	131,107	0.03
USD 13,000	Navient 6.75% 25/6/2025	12,786	0.00	USD 62,000	Omnicom 2.45% 30/4/2030	51,491	0.01
USD 13,000	Navient 6.75% 15/6/2026	12,554	0.00	USD 259,000	Oncor Electric Delivery 3.1% 15/9/2049	180,249	0.03
USD 88,034	Navient Private Education Loan Trust 2020-A 2.46% 15/11/2068	81,508	0.02	USD 70,000	Oncor Electric Delivery 3.8% 30/9/2047	56,642	0.01
USD 88,034	Navient Private Education Loan Trust 2020-A 5.488% 15/11/2068	86,416	0.02	USD 283,000	Oncor Electric Delivery 4.55% 15/9/2032	273,074	0.05
USD 147,000	NBCUniversal Media 4.45% 15/1/2043	127,596	0.02	USD 2,450,000	One Market Plaza Trust 2017-1MKT 0% 10/2/2032	73	0.00
				USD 490,000	One Market Plaza Trust 2017-1MKT 0.09% 10/2/2032	1,288	0.00
				USD 685,000	OneMain Financial Issuance Trust 2019-2 3.14% 14/10/2036	625,652	0.12
				USD 120,000	OneMain Financial Issuance Trust 2020-2 2.76% 14/9/2035	103,318	0.02

The notes on pages 986 to 999 form an integral part of these financial statements.

# US Dollar Bond Fund continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 310,000	OneMain Financial Issuance Trust 2020-2 3.45% 14/9/2035	261,572	0.05	USD 13,000	Piedmont Natural Gas 4.1% 18/9/2034	11,238	0.00
USD 182,592	OneMain Financial Issuance Trust 2020-A 3.84% 14/5/2032	181,525	0.04	USD 80,000	Port Authority of New York & New Jersey 4.926% 1/10/2051	79,061	0.02
USD 246,000	OneMain Financial Issuance Trust 2021-1 5.136% 16/6/2036	240,315	0.05	USD 145,000	Port Authority of New York & New Jersey 4.96% 1/8/2046	144,270	0.03
USD 190,000	Option One Mortgage Loan Trust 2005-4 Asset-Backed Certificates Series 2005-4 5.352% 25/11/2035	151,120	0.03	USD 20,000	Post 5.5% 15/12/2029	18,379	0.00
USD 368,127	Option One Mortgage Loan Trust 2007-FXD1 5.866% 25/1/2037	298,536	0.06	USD 25,000	Post 5.625% 15/1/2028	24,027	0.01
USD 251,502	Option One Mortgage Loan Trust 2007-FXD1 5.866% 25/1/2037	210,778	0.04	USD 493,000	Prologis 1.75% 1/2/2031	387,717	0.08
USD 104,960	Option One Mortgage Loan Trust 2007-FXD2 5.82% 25/3/2037	92,360	0.02	USD 297,652	PRPM 2020-4 2.951% 25/10/2025	289,678	0.06
USD 847,000	Oracle 3.6% 1/4/2040	621,083	0.12	USD 241,000	Public Service Electric and Gas 2.05% 1/8/2050	135,737	0.03
USD 486,000	Oracle 3.65% 25/3/2041	356,247	0.07	USD 105,000	Public Service Electric and Gas 2.45% 15/1/2030	89,853	0.02
USD 219,000	Oracle 3.85% 15/7/2036	177,571	0.03	USD 115,000	Public Service Electric and Gas 3% 1/3/2051	79,000	0.02
USD 486,000	Oracle 4% 15/7/2046	351,945	0.07	USD 25,000	Public Service Electric and Gas 3.1% 15/3/2032	21,623	0.00
USD 100,000	Oracle 4% 15/11/2047	72,636	0.01	USD 141,000	Public Service Electric and Gas 4.9% 15/12/2032	139,868	0.03
USD 650,000	Oracle 4.125% 15/5/2045	485,950	0.09	USD 140,000	Public Service of New Hampshire 5.15% 15/1/2053	137,170	0.03
USD 149,000	Oracle 4.375% 15/5/2055	111,772	0.02	USD 255,000	QUALCOMM 1.65% 20/5/2032	194,208	0.04
USD 115,000	Oracle 4.5% 8/7/2044	92,882	0.02	USD 312,000	QUALCOMM 4.5% 20/5/2052	274,512	0.05
USD 150,000	Oracle 4.65% 6/5/2030	142,085	0.03	USD 190,000	QUALCOMM 5.4% 20/5/2033	195,170	0.04
USD 3,000	Outfront Media Capital / Outfront Media Capital 4.625% 15/3/2030	2,459	0.00	USD 138,000	QUALCOMM 6% 20/5/2053	147,613	0.03
USD 34,000	Outfront Media Capital / Outfront Media Capital 5% 15/8/2027	30,525	0.01	USD 141,814	RAMP Series 2004-RS7 Trust 4.273% 25/7/2034	115,496	0.02
USD 77,727	Ownit Mortgage Loan Trust Series 2006-2 6.5% 25/1/2037	65,305	0.01	USD 184,033	RASC Series 2006-EMX9 Trust 5.097% 25/11/2036	147,354	0.03
USD 79,000	Pacific Gas and Electric 3.5% 1/8/2050	49,196	0.01	USD 1,103,431	Ready Capital Mortgage Financing 2022-FL10 7.17% 25/10/2039	1,101,858	0.21
USD 245,000	Pacific Gas and Electric 3.95% 1/12/2047	166,473	0.03	USD 259,862	Ready Capital Mortgage Financing 2022-FL9 7.072% 25/6/2037	260,681	0.05
USD 51,000	Pacific Gas and Electric 6.15% 15/1/2033	50,233	0.01	USD 92,000	Realty Income 3.25% 15/1/2031	79,920	0.02
USD 100,000	PacifiCorp 4.15% 15/2/2050	82,067	0.02	USD 81,000	RELX Capital 3% 22/5/2030	69,441	0.01
USD 316,000	Paramount Global 4.375% 15/3/2043	218,530	0.04	USD 16,526	Reperforming Loan REMIC Trust 2005-R2 4.957% 25/6/2035	15,649	0.00
USD 278,000	PECO Energy 3.05% 15/3/2051	187,842	0.04	USD 71,000	Republic Services 3.95% 15/5/2028	67,164	0.01
USD 291,000	Penske Truck Leasing / PTL Finance 1.7% 15/6/2026	254,815	0.05	USD 231,160	RFMSI Series 2006-SA2 Trust 4.902% 25/8/2036	162,087	0.03
USD 547,000	Penske Truck Leasing / PTL Finance 4% 15/7/2025	523,335	0.10	USD 22,000	RHP Hotel Properties / RHP Finance 4.75% 15/10/2027	20,247	0.00
USD 171,000	Penske Truck Leasing / PTL Finance 5.7% 1/2/2028	170,838	0.03	USD 178,000	Ryder System 5.65% 1/3/2028	177,810	0.04
USD 479,000	Penske Truck Leasing / PTL Finance 5.875% 15/11/2027	483,773	0.10	USD 150,000	S&P Global 2.45% 1/3/2027	136,380	0.03
USD 27,000	Performance Food 5.5% 15/10/2027	25,720	0.01	USD 155,000	S&P Global 4.75% 1/8/2028	153,480	0.03
USD 144,000	Pfizer 1.75% 18/8/2031	114,297	0.02	USD 1,138,000	Sabine Pass Liquefaction 5.625% 1/3/2025	1,136,054	0.22
EUR 525,000	Philip Morris International 1.45% 1/8/2039*	316,764	0.06	USD 584,000	Sabine Pass Liquefaction 5.75% 15/5/2024	583,984	0.11
USD 592,000	Philip Morris International 4.875% 15/2/2028	579,408	0.11	USD 923,000	Sabine Pass Liquefaction 5.875% 30/6/2026	927,977	0.18
USD 102,000	Philip Morris International 5.125% 17/11/2027	101,349	0.02	USD 235,000	Sabine Pass Liquefaction 5.9% 15/9/2037	234,078	0.04

\*All or a portion of this security represents a security on loan.

# US Dollar Bond Fund continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 473	SACO I Trust 2006-9 4.917% 25/8/2036	472	0.00	USD 17,000	Sunoco / Sunoco Finance 4.5% 30/4/2030	14,783	0.00
USD 113,000	Salesforce 3.05% 15/7/2061	71,411	0.01	USD 62,000	Tampa Electric 4.45% 15/6/2049	51,466	0.01
USD 131,339	Seasoned Credit Risk Transfer Trust Series 2017-3 0% 25/7/2056	21,463	0.00	USD 152,000	Targa Resources 4.2% 1/2/2033	131,580	0.03
USD 15,000	Select Medical 6.25% 15/8/2026	14,359	0.00	USD 351,000	Targa Resources 5.2% 1/7/2027	344,537	0.07
USD 78,169	Sequoia Mortgage Trust 2007-3 3.228% 20/7/2037	62,918	0.01	USD 400,000	Targa Resources Partners / Targa Resources Partners Finance 4% 15/1/2032	339,456	0.07
USD 17,000	Service Properties Trust 4.35% 1/10/2024	16,173	0.00	USD 248,000	Targa Resources Partners / Targa Resources Partners Finance 5% 15/1/2028	236,312	0.05
USD 436,000	ServiceNow 1.4% 1/9/2030	330,583	0.06	USD 5,000	TEGNA 4.625% 15/3/2028	4,481	0.00
USD 37,732	SG Mortgage Trust 2006-FRE2 4.937% 25/7/2036	8,754	0.00	USD 6,000	TEGNA 5% 15/9/2029	5,347	0.00
USD 126,000	Sherwin-Williams 2.3% 15/5/2030	103,371	0.02	USD 29,000	Tenet Healthcare 4.375% 15/1/2030	25,327	0.01
USD 33,000	Sirius XM Radio 5.5% 1/7/2029	29,612	0.01	USD 53,000	Tenet Healthcare 4.875% 1/1/2026	50,625	0.01
USD 26,000	Six Flags Entertainment 4.875% 31/7/2024	25,553	0.01	USD 8,000	Tenet Healthcare 5.125% 1/11/2027	7,519	0.00
USD 16,000	Six Flags Entertainment 5.5% 15/4/2027	15,015	0.00	USD 564,000	Texas Eastern Transmission 3.5% 15/1/2028	516,559	0.10
USD 42,606	SLM Private Credit Student Loan Trust 2004-B 5.099% 15/3/2024	42,535	0.01	USD 160,000	Thermo Fisher Scientific 4.95% 21/11/2032	158,907	0.03
USD 718,415	SLM Private Education Loan Trust 2010-C 9.338% 15/10/2041	771,176	0.15	USD 3,733	Thornburg Mortgage Trust 2007-3 6.892% 25/6/2047	3,577	0.00
USD 100,000	SMB Private Education Loan Trust 2014-A 4.5% 15/9/2045	85,643	0.02	USD 739,000	T-Mobile USA 2.4% 15/3/2029	623,340	0.12
USD 603,539	SMB Private Education Loan Trust 2020-PT-A 1.6% 15/9/2054	536,419	0.10	USD 196,000	T-Mobile USA 5.2% 15/1/2033	190,325	0.04
USD 320,000	SMB Private Education Loan Trust 2020-PT-A 2.5% 15/9/2054	252,568	0.05	USD 905,000	Trans-Allegheny Interstate Line 3.85% 1/6/2025	867,610	0.17
USD 626,000	SMB Private Education Loan Trust 2021-A 2.99% 15/1/2053	542,797	0.11	USD 597,000	Transcontinental Gas Pipe Line 4% 15/3/2028	560,445	0.11
USD 180,000	SMB Private Education Loan Trust 2021-A 3.86% 15/1/2053	163,849	0.03	USD 223,000	Transcontinental Gas Pipe Line 4.6% 15/3/2048	189,769	0.04
USD 150,000	SMB Private Education Loan Trust 2021-A 3.86% 15/1/2053	137,524	0.03	USD 391,000	Transcontinental Gas Pipe Line 7.85% 1/2/2026	414,409	0.08
USD 463,000	Southern California Edison 2.25% 1/6/2030	379,620	0.07	USD 400,000	Tricon American Homes 2017-SFR2 Trust 5.104% 17/1/2036	390,197	0.08
USD 100,000	Southern California Edison 5.35% 15/7/2035	96,120	0.02	USD 274,000	TWDC Enterprises 18 3% 30/7/2046	192,013	0.04
USD 285,000	Southern California Edison 5.95% 1/11/2032	295,427	0.06	USD 200,000	UBS Commercial Mortgage Trust 2017-C7 3.679% 15/12/2050	185,252	0.04
USD 242,000	Southwestern Public Service 3.15% 1/5/2050	168,331	0.03	USD 204,000	Union Pacific 3.75% 5/2/2070	146,994	0.03
USD 30,000	Spire Missouri 4.8% 15/2/2033	29,207	0.01	USD 353,000	Union Pacific 3.95% 15/8/2059	272,962	0.05
USD 5,000	Standard Industries 4.75% 15/1/2028	4,505	0.00	USD 115,969	Union Pacific Railroad 2014-1 Pass Through Trust 3.227% 14/5/2026	109,301	0.02
USD 13,000	Standard Industries 5% 15/2/2027	12,027	0.00	USD 176,592	United Airlines 2014-1 Class A Pass Through Trust 4% 11/10/2027	164,216	0.03
USD 550,000	State of California 4.6% 1/4/2038	527,045	0.10	USD 31,542	United Airlines 2015-1 Class AA Pass Through Trust 3.45% 1/6/2029	28,735	0.01
USD 310,000	State of California 7.55% 1/4/2039	394,467	0.08	USD 9,937	United Airlines 2016-1 Class AA Pass Through Trust 3.1% 7/1/2030	8,841	0.00
USD 760,000	State of Illinois 5.1% 1/6/2033	745,705	0.15	USD 62,534	United Airlines 2016-2 Class AA Pass Through Trust 2.875% 7/4/2030	55,812	0.01
USD 255,000	State of Texas 5.517% 1/4/2039	275,504	0.05				
USD 476,000	State Street 5.625% 15/12/2171	461,326	0.09				
USD 174,798	Structured Adjustable Rate Mortgage Loan Trust Series 2007-3 3.64% 25/4/2047	87,592	0.02				
USD 760,595	Structured Asset Mortgage Loan Trust Series 2006-RF3 6% 25/10/2036	467,837	0.09				

The notes on pages 986 to 999 form an integral part of these financial statements.



# US Dollar Bond Fund continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 8,576	United Airlines 2016-2 Class B Pass Through Trust 3.65% 7/4/2027	7,945	0.00	USD 667,000	United States Treasury Note/Bond 1.375% 15/8/2050	376,725	0.07
USD 32,365	United Airlines 2018-1 Class AA Pass Through Trust 3.5% 1/9/2031	29,019	0.01	USD 6,443,000	United States Treasury Note/Bond 1.5% 31/10/2024	6,087,880	1.18
USD 194,595	United Airlines 2019-2 Class AA Pass Through Trust 2.7% 1/11/2033	163,429	0.03	USD 4,839,000	United States Treasury Note/Bond 1.5% 15/8/2026	4,385,722	0.85
USD 123,727	United Airlines 2019-2 Class B Pass Through Trust 3.5% 1/11/2029	112,003	0.02	USD 890,000	United States Treasury Note/Bond 1.5% 15/2/2030	752,971	0.15
USD 569,673	United Airlines 2020-1 Class A Pass Through Trust 5.875% 15/4/2029	566,348	0.11	USD 1,586,000	United States Treasury Note/Bond 1.625% 15/8/2029	1,366,438	0.27
USD 126,612	United Airlines 2020-1 Class B Pass Through Trust 4.875% 15/7/2027	122,814	0.02	USD 488,000	United States Treasury Note/Bond 1.625% 15/5/2031	408,300	0.08
USD 999,000	United States Treasury Note/Bond 0.125% 31/3/2023	995,252	0.19	USD 6,457,000	United States Treasury Note/Bond 1.75% 31/7/2024	6,162,651	1.20
USD 999,000	United States Treasury Note/Bond 0.125% 30/4/2023	991,262	0.19	USD 6,443,000	United States Treasury Note/Bond 1.75% 31/12/2024	6,090,774	1.18
USD 999,000	United States Treasury Note/Bond 0.125% 31/5/2023	987,158	0.19	USD 99,000	United States Treasury Note/Bond 1.875% 28/2/2029	87,064	0.02
USD 4,035,000	United States Treasury Note/Bond 0.25% 15/4/2023	4,012,736	0.78	USD 138,000	United States Treasury Note/Bond 1.875% 15/2/2032	116,322	0.02
USD 6,443,000	United States Treasury Note/Bond 0.375% 30/4/2025	5,868,038	1.14	USD 7,000	United States Treasury Note/Bond 1.875% 15/11/2051	4,490	0.00
USD 1,176,000	United States Treasury Note/Bond 0.375% 30/11/2025	1,049,787	0.20	USD 4,173,000	United States Treasury Note/Bond 2% 15/2/2025*	3,953,999	0.77
USD 1,176,000	United States Treasury Note/Bond 0.375% 31/12/2025	1,048,431	0.20	USD 861,000	United States Treasury Note/Bond 2% 15/11/2026	790,640	0.15
USD 4,035,000	United States Treasury Note/Bond 0.5% 15/3/2023	4,028,532	0.78	USD 29,000	United States Treasury Note/Bond 2% 15/2/2050	19,357	0.00
USD 2,403,000	United States Treasury Note/Bond 0.5% 31/5/2027	2,048,839	0.40	USD 3,343,000	United States Treasury Note/Bond 2.125% 31/7/2024	3,208,692	0.62
USD 1,359,500	United States Treasury Note/Bond 0.5% 31/8/2027	1,150,849	0.22	USD 3,667,000	United States Treasury Note/Bond 2.125% 15/5/2025	3,467,464	0.68
USD 877,000	United States Treasury Note/Bond 0.75% 30/4/2026	780,890	0.15	USD 5,746,000	United States Treasury Note/Bond 2.25% 15/8/2027	5,272,628	1.03
USD 626,000	United States Treasury Note/Bond 0.75% 31/5/2026	555,893	0.11	USD 327,000	United States Treasury Note/Bond 2.25% 15/2/2052	230,050	0.05
USD 159,000	United States Treasury Note/Bond 1% 31/7/2028	134,461	0.03	USD 1,542,000	United States Treasury Note/Bond 2.375% 15/5/2027	1,426,229	0.28
USD 770,000	United States Treasury Note/Bond 1.125% 15/5/2040	482,979	0.09	USD 619,000	United States Treasury Note/Bond 2.375% 31/3/2029	559,204	0.11
USD 770,000	United States Treasury Note/Bond 1.125% 15/8/2040	480,062	0.09	USD 307,000	United States Treasury Note/Bond 2.375% 15/5/2029	276,936	0.05
USD 2,091,600	United States Treasury Note/Bond 1.25% 30/11/2026	1,865,405	0.36	USD 2,615,200	United States Treasury Note/Bond 2.375% 15/5/2051	1,894,488	0.37
USD 554,000	United States Treasury Note/Bond 1.25% 31/3/2028	479,275	0.09	USD 3,101,000	United States Treasury Note/Bond 2.5% 15/2/2045*†	2,347,312	0.46
USD 554,000	United States Treasury Note/Bond 1.25% 30/4/2028	478,193	0.09	USD 307,000	United States Treasury Note/Bond 2.625% 15/2/2029	281,672	0.06
USD 300,000	United States Treasury Note/Bond 1.25% 31/5/2028	258,434	0.05	USD 3,343,000	United States Treasury Note/Bond 2.75% 31/5/2023	3,324,779	0.65
USD 552,000	United States Treasury Note/Bond 1.25% 15/5/2050	301,530	0.06	USD 3,101,000	United States Treasury Note/Bond 2.75% 15/11/2047†	2,438,646	0.47
USD 770,000	United States Treasury Note/Bond 1.375% 15/11/2040	501,207	0.10	USD 1,004,000	United States Treasury Note/Bond 2.875% 15/8/2028	938,289	0.18
				USD 258,800	United States Treasury Note/Bond 2.875% 15/5/2032	236,837	0.05
				USD 1,739,000	United States Treasury Note/Bond 2.875% 15/5/2043	1,427,372	0.28
				USD 1,669,000	United States Treasury Note/Bond 2.875% 15/11/2046*	1,346,153	0.26

†All or a portion of this security is pledged or given in guarantee, see Note 13, for further details.  
\*All or a portion of this security represents a security on loan.

# US Dollar Bond Fund continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 1,340,300	United States Treasury Note/Bond 3% 15/5/2047	1,104,622	0.22	USD 26,000	Vistra Operations 5.5% 1/9/2026	24,906	0.00
USD 4,598,000	United States Treasury Note/Bond 3% 15/2/2048*	3,791,195	0.74	USD 491,000	VMware 2.2% 15/8/2031	371,149	0.07
USD 1,200,000	United States Treasury Note/Bond 3.125% 15/11/2028	1,134,187	0.22	USD 800,000	VNDO Trust 2016-350P 3.903% 10/1/2035	669,658	0.13
USD 1,739,000	United States Treasury Note/Bond 3.125% 15/2/2043	1,486,641	0.29	USD 888,958	Voyager OPTONE Delaware Trust 3.984% 25/2/2038	253,713	0.05
USD 2,118,200	United States Treasury Note/Bond 3.375% 15/11/2048	1,874,441	0.37	USD 45,675	WaMu Asset-Backed Certificates WaMu Series 2007-HE3 Trust 4.857% 25/5/2037	37,870	0.01
USD 1,739,000	United States Treasury Note/Bond 3.625% 15/8/2043	1,605,552	0.31	USD 277,257	WaMu Mortgage Pass-Through Certificates Series 2006-AR3 Trust 3.793% 25/2/2046	242,335	0.05
USD 1,739,000	United States Treasury Note/Bond 3.75% 15/11/2043	1,633,879	0.32	USD 24,609	WaMu Mortgage Pass-Through Certificates Series 2006-AR5 Trust 3.783% 25/6/2046	22,248	0.00
USD 483,000	United States Treasury Note/Bond 3.875% 15/8/2040	470,123	0.09	USD 180,815	WaMu Mortgage Pass-Through Certificates Series 2007-OA5 Trust 3.543% 25/6/2047	143,998	0.03
USD 452,000	United States Treasury Note/Bond 4.25% 15/5/2039	462,417	0.09	USD 63,280	Washington Mutual Mortgage Pass-Through Certificates WMALT Series 2005-9 Trust 5.167% 25/11/2035	43,594	0.01
USD 483,000	United States Treasury Note/Bond 4.25% 15/11/2040	492,735	0.10	USD 25,045	Washington Mutual Mortgage Pass-Through Certificates WMALT Series 2005-9 Trust 5.5% 25/11/2035	18,982	0.00
USD 452,000	United States Treasury Note/Bond 4.375% 15/11/2039	469,330	0.09	USD 130,738	Washington Mutual Mortgage Pass-Through Certificates WMALT Series 2006-1 Trust 6.5% 25/2/2036	105,074	0.02
USD 452,000	United States Treasury Note/Bond 4.5% 15/8/2039	475,880	0.09	USD 148,083	Washington Mutual Mortgage Pass-Through Certificates WMALT Series 2006-4 Trust 6% 25/4/2036	137,904	0.03
USD 483,000	United States Treasury Note/Bond 4.625% 15/2/2040	516,499	0.10	USD 49,606	Washington Mutual Mortgage Pass-Through Certificates WMALT Series 2006-4 Trust 7% 25/5/2036	41,049	0.01
USD 99,000	UnitedHealth 2.9% 15/5/2050	66,553	0.01	USD 261,648	Washington Mutual Mortgage Pass-Through Certificates WMALT Series 2006-9 Trust 4.287% 25/10/2036	84,485	0.02
USD 112,000	UnitedHealth 3.125% 15/5/2060	75,157	0.01	USD 239,725	Washington Mutual Asset-Backed Certificates WMABS Series 2006-HE4 Trust 4.977% 25/9/2036	74,153	0.01
USD 251,000	UnitedHealth 3.25% 15/5/2051	177,929	0.03	USD 125,411	Washington Mutual Asset-Backed Certificates WMABS Series 2006-HE5 Trust 3.838% 25/10/2036	95,181	0.02
USD 156,000	UnitedHealth 3.75% 15/10/2047	123,597	0.02	USD 95,000	Waste Management 2.95% 1/6/2041	69,871	0.01
USD 113,000	University of California 4.858% 15/5/2112	101,695	0.02	USD 13,000	Waste Pro USA 5.5% 15/2/2026	11,874	0.00
USD 640,000	Verizon Communications 1.5% 18/9/2030	493,424	0.10	USD 103,000	Wells Fargo 2.393% 2/6/2028	90,955	0.02
USD 59,000	Verizon Communications 1.75% 20/1/2031	45,446	0.01	USD 213,000	Wells Fargo 3.584% 22/5/2028	197,067	0.04
USD 677,000	Verizon Communications 2.355% 15/3/2032	530,084	0.10	USD 650,000	Wells Fargo Commercial Mortgage Trust 2015-NXS4 4.224% 15/12/2048	592,978	0.12
USD 752,000	Verizon Communications 2.55% 21/3/2031	612,480	0.12	USD 754,947	Wells Fargo Commercial Mortgage Trust 2016-C32 6.021% 15/1/2059	740,262	0.14
USD 708,000	Verizon Communications 2.65% 20/11/2040	477,582	0.09	USD 250,000	Wells Fargo Commercial Mortgage Trust 2016-C34 5.641% 15/6/2049	241,132	0.05
USD 341,000	Verizon Communications 2.987% 30/10/2056	206,471	0.04				
USD 118,000	Verizon Communications 3.7% 22/3/2061	81,960	0.02				
USD 284,000	VICI Properties 4.75% 15/2/2028	267,844	0.05				
USD 827,000	VICI Properties 4.95% 15/2/2030	772,707	0.15				
USD 946,000	VICI Properties / VICI Note 4.25% 1/12/2026	876,398	0.17				
USD 16,000	VICI Properties / VICI Note 4.5% 1/9/2026	14,898	0.00				
USD 56,000	VICI Properties / VICI Note 5.625% 1/5/2024	55,565	0.01				
USD 25,000	VICI Properties / VICI Note 5.75% 1/2/2027	24,382	0.01				
USD 326,000	Virginia Electric and Power 4% 15/1/2043	265,748	0.05				
USD 34,000	Vistra Operations 5% 31/7/2027	31,597	0.01				

\*All or a portion of this security represents a security on loan.

The notes on pages 986 to 999 form an integral part of these financial statements.

# US Dollar Bond Fund continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 101,000	Wells Fargo Commercial Mortgage Trust 2016-NXS5 4.981% 15/1/2059	89,743	0.02	<b>Other Transferable Securities</b>			
USD 80,000	Wells Fargo Commercial Mortgage Trust 2017-C41 4.188% 15/11/2050	71,720	0.01	<b>BONDS</b>			
USD 80,000	Wells Fargo Commercial Mortgage Trust 2017-C42 4.002% 15/12/2050	71,623	0.01	<b>United States</b>			
USD 200,000	Wells Fargo Commercial Mortgage Trust 2017-HSDB 5.673% 13/12/2031	198,936	0.04	USD 475,000	Lehman Brothers 0% 19/7/2017 <sup>**</sup>	-	0.00
USD 105,000	Wells Fargo Commercial Mortgage Trust 2018-1745 3.749% 15/6/2036	91,113	0.02	USD 20,000	Lehman Brothers Holdings Capital Trust VII 0% 30/11/2056 <sup>**</sup>	-	0.00
USD 50,907	Wells Fargo Mortgage Backed 2008-AR1 Trust 4.032% 25/3/2038	53,097	0.01	USD 298,558	Lehman Brothers International Europe 0% 31/12/2049 <sup>**</sup>	-	0.00
USD 96,000	Westlake 3.375% 15/8/2061	57,539	0.01	USD 298,557	Lehman Brothers International Europe 0% 31/12/2049 <sup>**</sup>	-	0.00
USD 250,000	WFRBS Commercial Mortgage Trust 2014-C24 4.204% 15/11/2047	226,728	0.04	USD 560,000	Washington Mutual Bank Escrow 0% 6/11/2018 <sup>**</sup>	-	0.00
USD 208,000	Williams 3.5% 15/10/2051	140,481	0.03	USD 1,360,000	Washington Mutual Bank Escrow 0% 1/5/2018 <sup>**</sup>	-	0.00
USD 280,499	WinWater Mortgage Loan Trust 2015-5 3.756% 20/8/2045	165,368	0.03	USD 250,000	Washington Mutual Bank Escrow 0% 16/6/2018 <sup>**</sup>	-	0.00
USD 237,000	WP Carey 2.4% 1/2/2031	190,445	0.04	USD 250,000	Washington Mutual Bank Escrow 0% 4/2/2018 <sup>**</sup>	-	0.00
USD 28,000	Wynn Las Vegas / Wynn Las Vegas Capital 5.25% 15/5/2027	26,073	0.01	Total Bonds		-	0.00
USD 57,000	Wynn Las Vegas / Wynn Las Vegas Capital 5.5% 1/3/2025	55,358	0.01	Total Other Transferable Securities		-	0.00
USD 23,000	Wynn Resorts Finance / Wynn Resorts Capital 5.125% 1/10/2029	20,497	0.00	Total Portfolio		448,087,072	87.11
USD 98,605	Yale Mortgage Loan Trust 2007-1 5.017% 25/6/2037	33,362	0.01	Other Net Assets		66,297,389	12.89
		392,235,803	76.26	Total Net Assets (USD)		514,384,461	100.00
<b>Uruguay</b>							
USD 137,836	Uruguay Government International Bond 4.375% 27/10/2027	137,285	0.03				
USD 243,733	Uruguay Government International Bond 5.1% 18/6/2050	239,224	0.04				
		376,509	0.07				
Total Bonds		448,087,072	87.11				
Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market						448,087,072	87.11

<sup>\*\*</sup>Security subject to a fair value adjustment as detailed in Note 2(j).

<sup>\*\*\*</sup>This security is in default, see Note 2(b)

## Open Forward Foreign Exchange Contracts as at 28 February 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity(depreciation) date	Unrealised appreciation/ USD
AUD	4,000	USD	2,825	Morgan Stanley	14/3/2023	(126)
				Bank of America	14/3/2023	(1,330)
AUD	42,000	USD	29,668	Morgan Stanley	14/3/2023	(1,334)

## Open Forward Foreign Exchange Contracts as at 28 February 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity(depreciation) date	Unrealised appreciation/ USD
AUD	76,300	USD	54,455	JP Morgan	14/3/2023	(2,973)
AUD	112,000	USD	78,786	Deutsche Bank	14/3/2023	(3,218)
BRL	265,010	USD	52,000	Goldman Sachs	2/3/2023	(1,155)
BRL	270,482	USD	52,000	JP Morgan	2/3/2023	(106)

The notes on pages 986 to 999 form an integral part of these financial statements.

# US Dollar Bond Fund continued

## Open Forward Foreign Exchange Contracts as at 28 February 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity(depreciation) date	Unrealised appreciation/ USD
BRL	200,755	USD	39,000	BNP Paribas	2/3/2023	(483)
BRL	204,379	USD	39,000	Goldman Sachs	4/4/2023	(48)
BRL	135,757	USD	26,000	Deutsche Bank	4/4/2023	(127)
CAD	46,821	USD	35,000	HSBC Bank	14/3/2023	(550)
CAD	175,610	EUR	122,000	UBS	14/3/2023	(660)
CLP	41,756,000	USD	52,000	Citigroup	14/3/2023	(1,758)
CLP	126,375,100	USD	157,000	Toronto-Dominion	14/3/2023	(4,944)
CLP	84,201,000	USD	104,000	Bank of America	14/3/2023	(2,688)
COP	243,362,080	USD	52,000	Barclays	14/3/2023	(1,524)
COP	250,668,000	GBP	44,000	HSBC Bank	14/3/2023	(1,434)
COP	258,856,000	USD	52,000	Toronto-Dominion	14/3/2023	1,688
COP	233,147,187	USD	46,646	BNY Mellon	10/5/2023	1,142
EUR	1,760,000	USD	1,884,986	Goldman Sachs	15/3/2023	(11,312)
EUR	670,000	USD	719,787	Standard Chartered Bank	15/3/2023	(6,514)
EUR	1,215,000	USD	1,300,740	Bank of America	15/3/2023	(7,266)
EUR	260,000	USD	279,428	State Street	15/3/2023	(2,635)
EUR	100,000	GBP	88,287	State Street	15/3/2023	(740)
EUR	162,214	USD	175,736	Barclays	15/3/2023	(3,045)
EUR	137,786	USD	149,973	HSBC Bank	15/3/2023	(3,288)
EUR	830,000	USD	904,308	BNP Paribas	15/3/2023	(20,701)
EUR	180,000	USD	197,022	Morgan Stanley	15/3/2023	(5,396)
EUR	420,000	USD	449,563	JP Morgan	15/3/2023	(2,437)
EUR	370,000	USD	399,100	Deutsche Bank	15/3/2023	(5,203)
EUR	48,000	USD	52,186	Bank of America	14/3/2023	(1,090)
EUR	82,000	PLN	388,494	JP Morgan	14/3/2023	(382)
EUR	72,000	USD	78,768	JP Morgan	13/3/2023	(2,128)
EUR	48,000	CAD	69,014	JP Morgan	14/3/2023	318
EUR	19,885	USD	21,315	UBS	10/5/2023	(78)
GBP	88,802	EUR	100,000	State Street	15/3/2023	1,365
GBP	200,000	USD	239,912	JP Morgan	15/3/2023	2,928
GBP	150,000	USD	180,366	Barclays	15/3/2023	1,765
GBP	150,000	USD	181,599	Morgan Stanley	15/3/2023	531
GBP	180,000	USD	218,047	Goldman Sachs	15/3/2023	510
GBP	64,000	USD	77,112	Morgan Stanley	14/3/2023	596
HUF	16,768,054	USD	46,000	UBS	14/3/2023	1,080
IDR	5,983,024,462	USD	384,158	Citigroup	15/3/2023	8,058
IDR	1,168,455,600	USD	78,000	Barclays	14/3/2023	(1,400)
INR	6,375,330	USD	78,000	Morgan Stanley	14/3/2023	(938)
JPY	36,000,000	USD	275,091	HSBC Bank	15/3/2023	(11,016)
JPY	36,000,000	USD	274,952	BNP Paribas	15/3/2023	(10,877)
JPY	134,370,000	USD	1,030,169	UBS	15/3/2023	(44,509)
JPY	26,000,000	USD	200,910	Goldman Sachs	15/3/2023	(10,189)
JPY	20,440,000	USD	159,274	Deutsche Bank	15/3/2023	(9,338)
JPY	7,560,000	USD	58,013	Citibank	15/3/2023	(2,557)
JPY	14,000,000	USD	107,871	State Street	15/3/2023	(5,175)
JPY	5,927,258	EUR	42,000	Standard Chartered Bank	14/3/2023	(1,237)
JPY	16,095,839	USD	124,000	Standard Chartered Bank	14/3/2023	(5,948)
JPY	5,191,967	USD	40,000	JP Morgan	14/3/2023	(1,920)
JPY	29,000,000	USD	222,702	Morgan Stanley	15/3/2023	(9,974)
KRW	34,429,168	USD	28,000	BNP Paribas	14/3/2023	(1,936)
KRW	132,574,000	USD	104,000	Citigroup	14/3/2023	(3,638)
MXN	1,059,488	USD	56,000	Morgan Stanley	14/3/2023	1,678
MXN	1,543,382	GBP	66,000	JP Morgan	14/3/2023	3,884

## Open Forward Foreign Exchange Contracts as at 28 February 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity(depreciation) date	Unrealised appreciation/ USD
MXN	2,492,846	USD	132,000	Bank of America	14/3/2023	4,036
MXN	1,043,826	USD	54,000	HSBC Bank	14/3/2023	2,824
MXN	5,075,327	USD	271,229	JP Morgan	10/5/2023	2,062
NOK	541,742	EUR	50,000	JP Morgan	14/3/2023	(704)
NOK	518,027	USD	52,000	HSBC Bank	14/3/2023	(1,778)
NOK	401,163	USD	39,000	JP Morgan	14/3/2023	(107)
NOK	806,965	USD	78,000	Deutsche Bank	14/3/2023	235
NZD	84,000	USD	53,140	Goldman Sachs	14/3/2023	(1,226)
SGD	88,296	USD	66,000	UBS	14/3/2023	(441)
THB	1,663,620	USD	51,000	BNY Mellon	14/3/2023	(3,868)
USD	1,928,414	EUR	1,792,410	Deutsche Bank	15/3/2023	20,237
USD	2,041,599	EUR	1,897,590	Bank of America	15/3/2023	21,449
USD	1,701,387	EUR	1,585,000	BNP Paribas	15/3/2023	14,018
USD	257,415	CAD	351,000	BNP Paribas	15/3/2023	(848)
USD	7,390,955	EUR	6,924,000	UBS	15/3/2023	19,753
USD	84,501	EUR	80,000	Standard Chartered Bank	15/3/2023	(666)
USD	1,513,517	JPY	199,608,000	JP Morgan	15/3/2023	49,309
USD	130,512	EUR	120,000	Barclays	15/3/2023	2,762
USD	117,803	JPY	15,000,000	Bank of America	15/3/2023	7,772
USD	550,224	JPY	71,000,000	Deutsche Bank	15/3/2023	29,409
USD	848,103	EUR	790,000	JP Morgan	15/3/2023	7,079
USD	171,526	JPY	22,000,000	HSBC Bank	15/3/2023	10,147
USD	240,000	CLP	195,664,800	Barclays	14/3/2023	4,573
USD	109,152	EUR	100,000	Morgan Stanley	15/3/2023	2,693
USD	74,146	GBP	60,000	HSBC Bank	14/3/2023	1,296
USD	13,000	CAD	17,391	Bank of America	14/3/2023	204
USD	53,897	AUD	76,300	Bank of America	14/3/2023	2,415
USD	78,924	NZD	122,000	HSBC Bank	14/3/2023	3,526
USD	52,000	NOK	517,710	HSBC Bank	14/3/2023	1,808
USD	40,000	SGD	52,530	HSBC Bank	14/3/2023	997
USD	52,000	BRL	262,544	Bank of America	2/3/2023	1,628
USD	211,168	MXN	4,010,008	Barclays	10/5/2023	(4,759)
USD	106,000	MXN	1,983,258	HSBC Bank	14/3/2023	(1,967)
USD	53,786	NZD	84,000	UBS	14/3/2023	1,872
USD	52,000	COP	249,730,000	Bank of America	14/3/2023	204
USD	54,000	MXN	1,025,536	Citigroup	14/3/2023	(1,830)
USD	104,000	ZAR	1,862,084	Citigroup	14/3/2023	2,690
USD	52,000	JPY	6,806,196	JP Morgan	14/3/2023	2,082
USD	52,000	MXN	990,018	UBS	14/3/2023	(1,896)
USD	52,000	BRL	274,760	BNP Paribas	2/3/2023	(716)
USD	52,000	JPY	6,878,716	BNP Paribas	14/3/2023	1,550
USD	77,026	EUR	71,533	JP Morgan	10/5/2023	625
USD	78,000	TWD	2,327,754	Bank of America	16/5/2023	1,608
USD	125,232	COP	608,875,543	Bank of America	10/5/2023	429
USD	820,537	MXN	15,438,816	JP Morgan	10/5/2023	(10,796)
USD	162,627	ZAR	2,936,178	State Street	10/5/2023	3,643
USD	26,000	SGD	34,726	Bank of America	14/3/2023	216
USD	52,000	COP	253,708,000	Barclays	14/3/2023	(622)
USD	52,000	KRW	66,752,400	Deutsche Bank	14/3/2023	1,466
USD	46,735	CLP	37,129,207	BNP Paribas	14/3/2023	2,061

The notes on pages 986 to 999 form an integral part of these financial statements.

# US Dollar Bond Fund continued

## Open Forward Foreign Exchange Contracts as at 28 February 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity(depreciation) date	Unrealised appreciation/(depreciation) USD
USD	58,265	CLP	46,607,621	Bank of America	14/3/2023	2,186
USD	39,000	NOK	398,129	JP Morgan	14/3/2023	402
USD	42,667	MXN	803,841	Toronto-Dominion	10/5/2023	(617)
USD	108,180	GBP	90,000	Morgan Stanley	15/3/2023	(1,099)
USD	1,049,439	GBP	870,000	JP Morgan	15/3/2023	(6,916)
USD	52,000	MXN	967,164	Goldman Sachs	14/3/2023	(652)
USD	215,024	GBP	180,000	Goldman Sachs	15/3/2023	(3,532)
USD	78,000	HUF	28,345,472	Goldman Sachs	14/3/2023	(1,588)
USD	596,815	MXN	11,000,000	JP Morgan	15/3/2023	(1,894)
USD	78,000	NOK	806,742	Deutsche Bank	14/3/2023	(213)
USD	276,788	GBP	230,000	Bank of America	15/3/2023	(2,479)
USD	52,000	ZAR	956,527	JP Morgan	14/3/2023	(42)
USD	52,000	MXN	964,145	JP Morgan	31/3/2023	(308)
USD	103,220	JPY	14,000,000	Toronto-Dominion	15/3/2023	525
USD	107,591	GBP	90,000	Barclays	15/3/2023	(1,688)
USD	110,696	JPY	15,000,000	Morgan Stanley	15/3/2023	665

## Open Forward Foreign Exchange Contracts as at 28 February 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity(depreciation) date	Unrealised appreciation/(depreciation) USD
ZAR	453,972	USD	26,000	BNY Mellon	14/3/2023	(1,300)
ZAR	908,450	USD	52,000	BNP Paribas	14/3/2023	(2,574)
ZAR	903,720	EUR	48,000	Bank of America	14/3/2023	(1,928)
ZAR	1,478,617	USD	80,906	Morgan Stanley	10/5/2023	(844)
ZAR	750,539	USD	40,995	HSBC Bank	10/5/2023	(356)
ZAR	954,205	USD	52,000	Bank of America	14/3/2023	(84)
Net unrealised depreciation						(19,664)
<b>EUR Hedged Share Class</b>						
EUR	35,404,219	USD	38,150,948	BNY Mellon	15/3/2023	(459,688)
USD	674,981	EUR	630,916	BNY Mellon	15/3/2023	3,312
Net unrealised depreciation						(456,376)
<b>GBP Hedged Share Class</b>						
GBP	70,925	USD	86,221	BNY Mellon	15/3/2023	(103)
USD	1,950	GBP	1,616	BNY Mellon	15/3/2023	(14)
Net unrealised depreciation						(117)
Total net unrealised depreciation						(476,157)

## Open Exchange Traded Futures Contracts as at 28 February 2023

Number of contracts	Currency	Contract/Description	Expiration date	Unrealised appreciation/(depreciation) USD
2	EUR	Euro Bund	March 2023	(5,638)
(5)	EUR	Euro BUXL	March 2023	66,524
(2)	EUR	Euro-BTP	March 2023	3,914
(16)	JPY	Japanese 10 Year Bond (OSE)	March 2023	162,786
(2)	JPY	Japanese 10 Year Bond (OSE)	June 2023	(2,196)
(8)	EUR	3 Month EURIBOR	June 2023	1,955
135	USD	US Long Bond (CBT)	June 2023	(211,445)
(169)	USD	US Treasury 10 Year Note (CBT)	June 2023	86,548
43	USD	US Ultra 10 Year Note	June 2023	(22,433)
94	USD	US Ultra Bond (CBT)	June 2023	(130,019)
122	USD	US Treasury 2 Year Note (CBT)	June 2023	(11,531)
548	USD	US Treasury 5 Year Note (CBT)	June 2023	(272,245)
(8)	EUR	3 Month EURIBOR	September 2023	4,029
8	EUR	3 Month EURIBOR	December 2024	(7,991)
Total				(337,742)

## Swaps as at 28 February 2023

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/(depreciation) USD	Market Value USD
CDS	EUR 730,000	Fund receives default protection on ITRAXX.EUR.38.V1; and pays Fixed 1%	Bank of America	20/12/2027	(76)	(6,999)
CDS	USD 62,000	Fund receives default protection on Mexico Government International Bond; and pays Fixed 1%	Bank of America	20/12/2027	(268)	423
CDS	USD 109,000	Fund receives default protection on Brazilian Government International Bond; and pays Fixed 1%	Barclays	20/12/2024	(997)	5
CDS	USD 110,000	Fund receives default protection on Brazilian Government International Bond; and pays Fixed 1%	Barclays	20/12/2024	(1,007)	5

# US Dollar Bond Fund continued

## Swaps as at 28 February 2023

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
CDS	USD 110,000	Fund receives default protection on Brazilian Government International Bond; and pays Fixed 1%	Barclays	20/12/2024	(1,007)	5
CDS	USD 107,000	Fund receives default protection on Brazilian Government International Bond; and pays Fixed 1%	Barclays	20/12/2024	(961)	5
CDS	USD 150,000	Fund receives default protection on Brazilian Government International Bond; and pays Fixed 1%	Barclays	20/12/2024	(1,346)	7
CDS	USD 66,000	Fund receives default protection on Brazilian Government International Bond; and pays Fixed 1%	Barclays	20/12/2024	(593)	3
CDS	USD 615,000	Fund receives default protection on Brazilian Government International Bond; and pays Fixed 1%	Barclays	20/12/2027	(6,296)	32,905
CDS	USD 118,000	Fund receives default protection on Brazilian Government International Bond; and pays Fixed 1%	Barclays	20/12/2027	(1,208)	6,313
CDS	USD 31,000	Fund receives default protection on Brazilian Government International Bond; and pays Fixed 1%	Barclays	20/12/2027	(170)	1,659
CDS	USD 161,236	Fund receives default protection on Chile Government International Bond; and pays Fixed 1%	Barclays	20/12/2027	(2,718)	(582)
CDS	USD 134,000	Fund receives default protection on Colombia Government International Bond; and pays Fixed 1%	Barclays	20/12/2027	(554)	10,148
CDS	USD 45,012	Fund receives default protection on Colombia Government International Bond; and pays Fixed 1%	BNP Paribas	20/12/2027	206	3,409
CDS	USD 67,517	Fund receives default protection on Colombia Government International Bond; and pays Fixed 1%	BNP Paribas	20/12/2027	384	5,113
CDS	USD 43,471	Fund receives default protection on Colombia Government International Bond; and pays Fixed 1%	BNP Paribas	20/12/2027	214	3,292
CDS	USD 177,000	Fund receives default protection on Colombia Government International Bond; and pays Fixed 1%	Citibank	20/12/2027	1,916	13,404
CDS	USD 208,645	Fund receives default protection on CMBX.NA.9.AAA; and pays Fixed 0.5%	Credit Suisse	17/9/2058	(1,918)	302
CDS	USD (22,958)	Fund provides default protection on CMBX.NA.6.BBB-; and receives Fixed 3%	Credit Suisse	11/5/2063	(2,520)	(4,471)
CDS	USD 89,000	Fund receives default protection on Mexico Government International Bond; and pays Fixed 1%	Deutsche Bank	20/12/2027	(918)	608
CDS	USD 158,968	Fund receives default protection on CMBX.NA.9.AAA; and pays Fixed 0.5%	Deutsche Bank	17/9/2058	(1,487)	230
CDS	USD (160,000)	Fund provides default protection on CMBX.NA.10.A; and receives Fixed 2%	Deutsche Bank	17/11/2059	(2,997)	(10,347)
CDS	USD (80,000)	Fund provides default protection on CMBX.NA.10.A; and receives Fixed 2%	Deutsche Bank	17/11/2059	(1,438)	(5,173)
CDS	USD 168,000	Fund receives default protection on Indonesia Government International Bond; and pays Fixed 1%	Goldman Sachs	20/12/2027	(1,776)	(579)
CDS	EUR 698,000	Fund receives default protection on ITRAXX.XO.38.V1; and pays Fixed 5%	Goldman Sachs	20/12/2027	1,395	(25,195)
CDS	USD 52,000	Fund receives default protection on Mexico Government International Bond; and pays Fixed 1%	Goldman Sachs	20/12/2027	(731)	355
CDS	USD 194,300	Fund receives default protection on Philippine Government International Bond; and pays Fixed 1%	Goldman Sachs	20/12/2027	(926)	(812)
CDS	USD (60,000)	Fund provides default protection on CMBX.NA.14.BBB-; and receives Fixed 3%	Goldman Sachs	16/12/2072	(2,094)	(12,234)
CDS	USD 22,958	Fund receives default protection on CMBX.NA.6.BBB-; and pays Fixed 3%	JP Morgan	11/5/2063	2,450	4,471
CDS	USD 140,307	Fund receives default protection on Mexico Government International Bond; and pays Fixed 1%	Morgan Stanley	20/12/2027	(2,145)	958
CDS	USD 55,000	Fund receives default protection on Mexico Government International Bond; and pays Fixed 1%	Morgan Stanley	20/12/2027	(464)	375
CDS	USD (7,000)	Fund provides default protection on CMBX.NA.9.BBB-; and receives Fixed 3%	Morgan Stanley	17/9/2058	(1,277)	(1,271)
CDS	USD 109,290	Fund receives default protection on CMBX.NA.9.AAA; and pays Fixed 0.5%	Morgan Stanley	17/9/2058	(1,004)	158
CDS	USD 327,871	Fund receives default protection on CMBX.NA.9.AAA; and pays Fixed 0.5%	Morgan Stanley	17/9/2058	(3,388)	474

The notes on pages 986 to 999 form an integral part of these financial statements.

# US Dollar Bond Fund continued

## Swaps as at 28 February 2023

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
CDS	USD 7,000	Fund receives default protection on CMBX.NA.9.BBB-; and pays Fixed 3%	Morgan Stanley	17/9/2058	904	1,271
IRS	CLP 818,409,000	Fund receives Floating CLP Sinacofi Chile Interbank Rate 6 Month; and pays Fixed 1.42%	Bank of America	1/4/2023	50,036	50,036
IRS	CLP 818,409,000	Fund receives Fixed 1.65%; and pays Floating CLP Sinacofi Chile Interbank Rate 6 Month	Bank of America	28/5/2023	(48,129)	(48,129)
IRS	MXN 7,023,000	Fund receives Fixed 11.7%; and pays Floating MXN MXIBTIIE 1 Month	Bank of America	12/2/2024	(177)	(177)
IRS	MXN 4,188,000	Fund receives Fixed 11.72%; and pays Floating MXN MXIBTIIE 1 Month	Bank of America	14/2/2024	(64)	(64)
IRS	PLN 1,009,500	Fund receives Floating PLN WIBOR 3 Month; and pays Fixed 6.15%	Bank of America	11/4/2024	1,824	1,824
IRS	JPY 86,933,128	Fund receives Floating JPY TONAR 1 Day; and pays Fixed 0.2%	Bank of America	3/2/2025	(320)	(320)
IRS	JPY 86,933,128	Fund receives Floating JPY TONAR 1 Day; and pays Fixed 0.205%	Bank of America	3/2/2025	(382)	(382)
IRS	MXN 1,396,000	Fund receives Fixed 10.7%; and pays Floating MXN MXIBTIIE 1 Month	Bank of America	12/2/2025	(81)	(81)
IRS	GBP 960,000	Fund receives Fixed 3.9825%; and pays Floating GBP SONIA 1 Day	Bank of America	16/2/2025	(6,157)	(6,157)
IRS	GBP 560,000	Fund receives Fixed 4.03%; and pays Floating GBP SONIA 1 Day	Bank of America	19/2/2025	(3,261)	(3,261)
IRS	ZAR 7,457,000	Fund receives Fixed 7.2%; and pays Floating JIBAR 3 Month	Bank of America	20/3/2025	(2,570)	(2,570)
IRS	MXN 3,069,000	Fund receives Fixed 8.42%; and pays Floating MXN MXIBTIIE 1 Month	Bank of America	20/1/2028	(5,378)	(5,378)
IRS	PLN 221,000	Fund receives Floating PLN WIBOR 6 Month; and pays Fixed 5.67%	Bank of America	15/3/2028	602	602
IRS	PLN 637,000	Fund receives Floating PLN WIBOR 6 Month; and pays Fixed 5.92%	Bank of America	15/3/2028	230	230
IRS	PLN 207,000	Fund receives Floating PLN WIBOR 6 Month; and pays Fixed 5.99%	Bank of America	15/3/2028	(62)	(62)
IRS	EUR 274,000	Fund receives Fixed 2.4425%; and pays Floating EURIBOR 6 Month	Bank of America	14/7/2032	(7,684)	(7,684)
IRS	USD 1,235,600	Fund receives Fixed 3.253%; and pays Floating USD SOFR 1 Day	Bank of America	13/1/2033	(45,649)	(45,649)
IRS	USD 609,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.352%	Bank of America	13/2/2033	17,562	17,562
IRS	USD 761,250	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.4495%	Bank of America	13/2/2033	15,858	15,858
IRS	USD 125,468	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.1%	Bank of America	14/2/2033	1,026	1,026
IRS	USD 135,276	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.125%	Bank of America	14/2/2033	978	978
IRS	EUR 120,782	Fund receives Fixed 2.6845%; and pays Floating EURIBOR 1 Day	Bank of America	15/2/2033	(1,148)	(1,148)
IRS	JPY 51,356,100	Fund receives Floating JPY TONAR 1 Day; and pays Fixed 0.885%	Bank of America	15/2/2033	(2,641)	(2,641)
IRS	JPY 51,356,100	Fund receives Floating JPY TONAR 1 Day; and pays Fixed 0.8975%	Bank of America	15/2/2033	(3,094)	(3,094)
IRS	JPY 102,712,200	Fund receives Floating JPY TONAR 1 Day; and pays Fixed 0.9%	Bank of America	15/2/2033	(6,371)	(6,371)
IRS	JPY 148,755,600	Fund receives Floating JPY TONAR 1 Day; and pays Fixed 0.9175%	Bank of America	15/2/2033	(11,067)	(11,067)
IRS	USD 609,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.4465%	Bank of America	15/2/2033	12,834	12,834
IRS	USD 1,826,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.4795%	Bank of America	17/2/2033	33,518	33,518
IRS	USD 1,218,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.6045%	Bank of America	23/2/2033	9,798	9,798

The notes on pages 986 to 999 form an integral part of these financial statements.

# US Dollar Bond Fund continued

## Swaps as at 28 February 2023

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
IRS	USD 134,770	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.259%	Bank of America	24/2/2033	296	296
IRS	USD 55,703	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.3705%	Bank of America	3/2/2053	284	284
IRS	USD 51,859	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.3645%	Bank of America	9/2/2053	275	275
IRS	USD 68,236	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.466%	Bank of America	10/2/2053	55	55
IRS	USD 68,236	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.4055%	Bank of America	17/2/2053	231	231
IRS	USD 1,860,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 4.42%	BNP Paribas	28/2/2025	1,304	1,293
IRS	GBP 1,020,000	Fund receives Fixed 3.514%; and pays Floating GBP SONIA 1 Day	BNP Paribas	17/2/2027	(7,578)	(7,578)
IRS	USD 610,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.1055%	BNP Paribas	19/2/2027	3,707	3,707
IRS	USD 620,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.193%	BNP Paribas	19/2/2027	2,820	2,820
IRS	GBP 780,000	Fund receives Fixed 3.165%; and pays Floating GBP SONIA 1 Day	BNP Paribas	26/1/2028	(2,881)	(2,853)
IRS	GBP 1,750,000	Fund receives Fixed 2.92%; and pays Floating GBP SONIA 1 Day	BNP Paribas	2/2/2028	(10,602)	(10,602)
IRS	GBP 950,000	Fund receives Fixed 2.81702%; and pays Floating GBP SONIA 1 Day	BNP Paribas	3/2/2028	(6,077)	(6,724)
IRS	USD 3,620,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.231%	BNP Paribas	26/2/2028	(572)	(572)
IRS	BRL 702,000	Fund receives Fixed 13.965%; and pays Floating BRL BROIS 1 Day	Citibank	2/1/2024	702	702
IRS	BRL 662,315	Fund receives Fixed 13.98%; and pays Floating BRL BROIS 1 Day	Citibank	2/1/2024	665	665
IRS	BRL 483,000	Fund receives Fixed 11.694%; and pays Floating BRL BROIS 1 Day	Citibank	2/1/2025	(2,491)	(2,491)
IRS	BRL 15,735,735	Fund receives Fixed 12.752%; and pays Floating BRL BROIS 1 Day	Citibank	2/1/2025	3,548	3,548
IRS	BRL 8,968,388	Fund receives Fixed 12.8%; and pays Floating BRL BROIS 1 Day	Citibank	2/1/2025	3,359	3,359
IRS	BRL 6,726,292	Fund receives Fixed 12.8%; and pays Floating BRL BROIS 1 Day	Citibank	2/1/2025	2,519	2,519
IRS	BRL 860,000	Fund receives Fixed 12.845%; and pays Floating BRL BROIS 1 Day	Citibank	2/1/2025	425	425
IRS	BRL 1,281,098	Fund receives Fixed 12.85%; and pays Floating BRL BROIS 1 Day	Citibank	2/1/2025	526	526
IRS	BRL 720,718	Fund receives Fixed 14.485%; and pays Floating BRL BROIS 1 Day	Goldman Sachs	2/1/2024	1,437	1,437
IRS	BRL 344,851	Fund receives Fixed 11.65%; and pays Floating BRL BROIS 1 Day	JP Morgan	2/1/2025	(1,844)	(1,844)
TRS	USD 2,627,500	Fund receives USD SOFR 1 Day + 0bps; and pays iBoxx US Dollar Liquid Investment + 0bps	Goldman Sachs	20/3/2023	47,109	58,664
TRS	USD 2,650,000	Fund receives USD SOFR 1 Day + 0bps; and pays iBoxx US Dollar Liquid Investment + 0bps	JP Morgan	20/3/2023	83,356	91,910
TRS	USD 2,650,000	Fund receives USD SOFR 1 Day + 0bps; and pays iBoxx US Dollar Liquid Investment + 0bps	JP Morgan	20/3/2023	88,560	97,115
Total					174,349	255,433

CDS: Credit Default Swap  
 IRS: Interest Rate Swaps  
 TRS: Total Return Swaps

The notes on pages 986 to 999 form an integral part of these financial statements.



# US Dollar Bond Fund continued

## Purchased Options as at 28 February 2023

Number of contracts	Call/ Put	Description	Counterparty	Strike Price	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
106,000	Call	OTC USD/CLP	Bank of America	USD 840	16/3/2023	(1,463)	1,325
96,000	Put	OTC EUR/COP	Bank of America	EUR 4,950	23/3/2023	(2,048)	440
16,000	Put	OTC USD/BRL	Bank of America	USD 4.65	23/3/2023	(2,232)	51
122,000	Call	OTC EUR/USD	Bank of America	EUR 1.068	30/3/2023	(167)	285
810,000	Call	OTC EUR/USD	Bank of America	EUR 1.13	21/4/2023	(3,323)	318
10,000	Put	OTC EUR/CAD	Bank of America	EUR 1.4	26/4/2023	(278)	986
106,000	Call	OTC USD/CLP	Barclays	USD 820	11/4/2023	1,006	3,658
106,000	Call	OTC USD/CNH	Barclays	USD 6.95	13/4/2023	380	853
488,000	Put	OTC EUR/USD	Citibank	EUR 1.048	9/3/2023	(1,966)	544
106,000	Put	OTC USD/ZAR	Citibank	USD 17.5	9/3/2023	(1,421)	21
186,000	Call	OTC USD/JPY	Citibank	USD 137	10/3/2023	(1,965)	1,179
840,000	Call	OTC EUR/USD	Deutsche Bank	EUR 1.1	14/3/2023	(5,467)	150
1,030,000	Call	OTC EUR/USD	Deutsche Bank	EUR 1.11	5/5/2023	(3,075)	2,281
106,000	Put	OTC USD/BRL	Deutsche Bank	USD 5.1	12/5/2023	(447)	1,750
104,000	Put	OTC USD/ZAR	Goldman Sachs	USD 17	23/3/2023	(1,888)	34
810,000	Call	OTC EUR/USD	JP Morgan	EUR 1.1	7/3/2023	(2,731)	9
120,000	Put	OTC EUR/USD	JP Morgan	EUR 1.087	9/3/2023	1,912	2,814
244,000	Call	OTC EUR/USD	Morgan Stanley	EUR 1.1	9/3/2023	(624)	9
3	Call	US Long Bond (CBT)	Exchange Traded	USD 127	24/3/2023	(669)	2,297
4	Put	US Treasury 10 Year Note	Exchange Traded	USD 111.5	24/3/2023	1,212	4,375
9	Call	US Treasury 5 Year Note (CBT)	Exchange Traded	USD 109	24/3/2023	(887)	703
6	Put	US Treasury 5 Year Note (CBT)	Exchange Traded	USD 107	24/3/2023	1,229	4,172
Total						(24,912)	28,254

## Written Options as at 28 February 2023

Number of contracts	Call/ Put	Description	Counterparty	Strike Price	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
(810,000)	Call	OTC EUR/USD	Bank of America	EUR 1.1	7/3/2023	5,892	(9)
(80,000)	Put	OTC USD/CLP	Bank of America	USD 810	16/3/2023	1,059	(440)
(48,000)	Call	OTC EUR/COP	Bank of America	EUR 5,200	23/3/2023	162	(717)
(122,000)	Put	OTC EUR/COP	Bank of America	EUR 4,750	23/3/2023	1,187	(76)
(132,000)	Call	OTC USD/CLP	Barclays	USD 880	11/4/2023	(296)	(1,323)
(106,000)	Put	OTC USD/CLP	Barclays	USD 750	11/4/2023	491	(87)
(106,000)	Call	OTC USD/CNH	Barclays	USD 7.1	13/4/2023	(117)	(279)
(244,000)	Call	OTC EUR/USD	Citibank	EUR 1.1	9/3/2023	1,546	(9)
(184,000)	Put	OTC USD/ZAR	Citibank	USD 17	9/3/2023	806	(1)
(186,000)	Call	OTC USD/JPY	Citibank	USD 142	10/3/2023	1,156	(27)
(158,000)	Put	OTC USD/BRL	Deutsche Bank	USD 4.9	12/5/2023	405	(1,063)
(52,000)	Call	OTC USD/ZAR	Goldman Sachs	USD 18	23/3/2023	(867)	(1,478)
(158,000)	Put	OTC USD/ZAR	Goldman Sachs	USD 16.45	23/3/2023	1,168	(4)
(144,000)	Put	OTC EUR/USD	JP Morgan	EUR 1.07	9/3/2023	(890)	(1,328)
(6)	Put	US Treasury 10 Year Note	Exchange Traded	USD 110	24/3/2023	(431)	(2,391)
(6)	Call	US Treasury 5 Year Note (CBT)	Exchange Traded	USD 108	24/3/2023	1,548	(1,266)
Total						12,819	(10,498)

# US Dollar Bond Fund continued

## Purchased Swaptions as at 28 February 2023

Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
USD 3,381,000	Fund purchases a put option to enter into an Interest Rate Swap. If exercised Fund receives 3.305% Fixed semi-annually from 20/8/2024; and pays Floating USD SOFR annually from 20/2/2025	Bank of America	15/2/2024	30,499	140,043
USD 3,381,000	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 20/2/2025; and pays 3.305% Fixed semi-annually from 20/8/2024	Bank of America	15/2/2024	(24,095)	85,449
USD 3,487,000	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 20/2/2025; and pays 3.32% Fixed semi-annually from 20/8/2024	Bank of America	15/2/2024	(23,229)	90,012
USD 3,487,000	Fund purchases a put option to enter into an Interest Rate Swap. If exercised Fund receives 3.32% Fixed semi-annually from 20/8/2024; and pays Floating USD SOFR annually from 20/2/2025	Bank of America	15/2/2024	28,937	142,177
USD 134,457,000	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 4% Fixed annually from 5/1/2024; and pays Floating USD SOFR annually from 5/7/2024	Goldman Sachs	30/6/2023	(273,444)	15,639
USD 134,457,000	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 4.1% Fixed annually from 18/1/2024; and pays Floating USD SOFR annually from 18/7/2024	Goldman Sachs	14/7/2023	(193,704)	28,150
USD 7,028,000	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 16/2/2025; and pays 3.29% Fixed semi-annually from 16/8/2024	Morgan Stanley	14/2/2024	(58,817)	173,107
USD 7,028,000	Fund purchases a put option to enter into an Interest Rate Swap. If exercised Fund receives 3.29% Fixed semi-annually from 16/8/2024; and pays Floating USD SOFR annually from 16/2/2025	Morgan Stanley	14/2/2024	64,328	296,252
EUR 870,000	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating EURIBOR annually from 19/2/2025; and pays 2.2% Fixed semi-annually from 19/2/2026	Morgan Stanley	17/2/2025	(862)	3,604
Total				(450,387)	974,433

## Written Swaptions as at 28 February 2023

Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
USD (881,000)	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 3.01% Fixed semi-annually from 4/8/2026; and pays Floating USD SOFR annually from 4/2/2027	Barclays	2/2/2026	10,719	(31,966)
USD (882,000)	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 4/2/2027; and pays 2.972% Fixed semi-annually from 4/8/2026	Barclays	2/2/2026	11,651	(30,905)
USD (882,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 2.972% Fixed semi-annually from 4/8/2026; and pays Floating USD SOFR annually from 4/2/2027	Barclays	2/2/2026	(14,168)	(56,724)
USD (881,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 3.01% Fixed semi-annually from 4/8/2026; and pays Floating USD SOFR annually from 4/2/2027	BNP Paribas	2/2/2026	(12,589)	(55,274)
USD (2,961,500)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 8/1/2025; and pays 3.1625% Fixed semi-annually from 8/7/2024	Deutsche Bank	4/1/2024	62,002	(54,089)
USD (2,961,500)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 3.1625% Fixed semi-annually from 8/7/2024; and pays Floating USD SOFR annually from 8/1/2025	Deutsche Bank	4/1/2024	(25,592)	(141,683)
USD (134,457,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 5/7/2024; and pays 3.4% Fixed semi-annually from 5/1/2024	Goldman Sachs	30/6/2023	113,667	(3,983)
USD (134,457,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 18/7/2024; and pays 3.5% Fixed annually from 18/1/2024	Goldman Sachs	14/7/2023	52,453	(8,053)

The notes on pages 986 to 999 form an integral part of these financial statements.

# US Dollar Bond Fund continued

## Written Swaptions as at 28 February 2023

Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
USD (2,961,500)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 10/1/2025; and pays 3.151% Fixed semi-annually from 10/7/2024	JP Morgan	8/1/2024	56,233	(53,639)
USD (2,961,500)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 3.151% Fixed semi-annually from 10/7/2024; and pays Floating USD SOFR annually from 10/1/2025	JP Morgan	8/1/2024	(33,745)	(143,617)
USD (9,711,700)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 21/12/2024; and pays 3.105% Fixed semi-annually from 21/6/2024	Morgan Stanley	19/12/2023	217,890	(152,611)
USD (9,711,700)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 3.105% Fixed semi-annually from 21/6/2024; and pays Floating USD SOFR annually from 21/12/2024	Morgan Stanley	19/12/2023	(123,033)	(493,534)
USD (8,458,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 3.105% Fixed semi-annually from 12/7/2024; and pays Floating USD SOFR annually from 12/1/2025	Morgan Stanley	10/1/2024	(123,653)	(430,044)
USD (8,458,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 12/1/2025; and pays 3.105% Fixed semi-annually from 12/7/2024	Morgan Stanley	10/1/2024	163,367	(143,024)
Total				355,202	(1,799,146)

# US Dollar Bond Fund continued

## To Be Announced Securities Contracts as at 28 February 2023

Holding	Description	Market Value USD	% of Net Assets
<b>TBA</b>			
<b>United States</b>			
USD 227,828	Fannie Mae or Freddie Mac 1.5% TBA	196,632	0.04
USD (361,800)	Fannie Mae or Freddie Mac 1.5% TBA	(278,303)	(0.05)
USD 2,848,751	Fannie Mae or Freddie Mac 2% TBA	2,528,211	0.49
USD 4,349,308	Fannie Mae or Freddie Mac 2% TBA	3,529,056	0.69
USD (839,500)	Fannie Mae or Freddie Mac 2.5% TBA	(763,207)	(0.15)
USD 714,000	Fannie Mae or Freddie Mac 2.5% TBA	602,995	0.12
USD (1,043,000)	Fannie Mae or Freddie Mac 2.5% TBA	(881,987)	(0.17)
USD (501,000)	Fannie Mae or Freddie Mac 3% TBA	(466,165)	(0.09)
USD 1,547,645	Fannie Mae or Freddie Mac 3% TBA	1,358,542	0.26
USD (113,000)	Fannie Mae or Freddie Mac 3.5% TBA	(107,507)	(0.02)
USD (162,969)	Fannie Mae or Freddie Mac 3.5% TBA	(148,034)	(0.03)
USD 196,000	Fannie Mae or Freddie Mac 4% TBA	190,526	0.04
USD (12,657,500)	Fannie Mae or Freddie Mac 4% TBA	(11,847,618)	(2.30)
USD 111,000	Fannie Mae or Freddie Mac 4.5% TBA	109,244	0.02
USD (3,288,000)	Fannie Mae or Freddie Mac 4.5% TBA	(3,155,709)	(0.61)
USD (866,319)	Fannie Mae or Freddie Mac 5% TBA	(848,969)	(0.17)
USD 1,700,000	Fannie Mae or Freddie Mac 5% TBA	1,665,954	0.32
USD (56,000)	Fannie Mae or Freddie Mac 5.5% TBA	(55,802)	(0.01)
USD 462,000	Fannie Mae or Freddie Mac 5.5% TBA	460,152	0.09
USD 5,059,000	Fannie Mae or Freddie Mac 6% TBA	5,111,171	0.99
USD 4,236,100	Ginnie Mae 2% TBA	3,538,467	0.69
USD 1,536,600	Ginnie Mae 2.5% TBA	1,325,558	0.26
USD 2,053,005	Ginnie Mae 3% TBA	1,829,099	0.35
USD 693,181	Ginnie Mae 3.5% TBA	636,373	0.12
USD 1,833,500	Ginnie Mae 4% TBA	1,730,509	0.34
USD 1,274,000	Ginnie Mae 4.5% TBA	1,231,799	0.24
USD 100,000	Ginnie Mae 5% TBA	98,628	0.02
USD 932,000	Ginnie Mae 5% TBA	919,254	0.18
USD 476,000	Ginnie Mae 5.5% TBA	476,477	0.09
USD 262,000	Ginnie Mae 6% TBA	265,428	0.05
<b>Total TBA</b>		<b>9,250,774</b>	<b>1.80</b>

The notes on pages 986 to 999 form an integral part of these financial statements.

# US Dollar High Yield Bond Fund

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
<b>Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market</b>				USD 849,000	ATS Automation Tooling Systems 4.125% 15/12/2028	742,083	0.04
<b>COMMON STOCKS (SHARES)</b>				USD 5,483,000	Bombardier 6% 15/2/2028	5,125,005	0.25
<b>Cayman Islands</b>				USD 6,817,000	Bombardier 7.125% 15/6/2026	6,688,465	0.33
300,630	Diversey	1,770,711	0.09	USD 856,000	Bombardier 7.45% 1/5/2034	870,219	0.04
<b>France</b>				USD 358,000	Bombardier 7.5% 15/3/2025	357,508	0.02
260,348	Constellium	4,056,222	0.20	USD 2,555,000	Bombardier 7.5% 1/2/2029	2,515,921	0.12
<b>United States</b>				USD 2,664,000	Bombardier 7.875% 15/4/2027	2,652,192	0.13
7,658	Block*	573,354	0.03	USD 2,211,000	Brookfield Residential Properties / Brookfield Residential US 4.875% 15/2/2030	1,669,471	0.08
70,139	Element Solutions*	1,449,773	0.07	USD 1,580,000	Brookfield Residential Properties / Brookfield Residential US 5% 15/6/2029	1,233,917	0.06
89,638	Informatica	1,552,530	0.08	USD 2,776,000	Clarios Global 6.75% 15/5/2025	2,764,653	0.14
3,677	Twilio*	251,286	0.01	EUR 234,000	Clarios Global / Clarios US Finance 4.375% 15/5/2026	235,063	0.01
28,994	Uber Technologies	977,968	0.05	USD 4,180,000	Clarios Global / Clarios US Finance 6.25% 15/5/2026	4,101,239	0.20
		4,804,911	0.24	USD 16,896,000	Clarios Global / Clarios US Finance 8.5% 15/5/2027	16,784,652	0.83
Total Common Stocks (Shares)		10,631,844	0.53	USD 1,798,000	Enerflex 9% 15/10/2027	1,763,496	0.09
<b>BONDS</b>				USD 1,681,000	ERO Copper 6.5% 15/2/2030	1,419,132	0.07
<b>Australia</b>				USD 953,000	Garda World Security 4.625% 15/2/2027	845,215	0.04
USD 715,000	Macquarie Bank 6.798% 18/1/2033	718,851	0.04	USD 2,195,000	Garda World Security 7.75% 15/2/2028	2,156,368	0.11
<b>Austria</b>				USD 117,000	GFL Environmental 3.5% 1/9/2028	102,262	0.01
EUR 400,000	ams-OSRAM 0% 5/3/2025	346,236	0.02	USD 876,000	GFL Environmental 3.75% 1/8/2025	824,097	0.04
<b>Bermuda</b>				USD 3,681,000	GFL Environmental 4% 1/8/2028	3,205,635	0.16
USD 1,051,000	Nabors Industries 7.25% 15/1/2026	1,001,409	0.05	USD 643,000	GFL Environmental 4.25% 1/6/2025	611,761	0.03
USD 2,471,000	Nabors Industries 7.5% 15/1/2028	2,287,196	0.11	USD 1,232,000	GFL Environmental 4.375% 15/8/2029	1,063,068	0.05
USD 1,513,000	NCL 5.875% 15/3/2026	1,321,056	0.06	USD 1,961,000	GFL Environmental 4.75% 15/6/2029	1,747,202	0.09
USD 388,000	NCL 7.75% 15/2/2029	341,440	0.02	USD 1,575,000	GFL Environmental 5.125% 15/12/2026	1,509,079	0.07
USD 863,000	NCL 8.375% 1/2/2028	881,037	0.04	USD 2,709,000	Husky III 13% 15/2/2025*	2,492,280	0.12
USD 1,328,000	NCL Finance 6.125% 15/3/2028	1,110,606	0.05	USD 1,694,000	Jones Deslauriers Insurance Management 10.5% 15/12/2030	1,726,578	0.08
USD 1,750,000	OHA Credit Funding 11 8.233% 19/7/2033	1,684,546	0.08	USD 1,245,000	Masonite International 3.5% 15/2/2030	1,013,964	0.05
USD 505,000	Viking Ocean Cruises Ship VII 5.625% 15/2/2029	430,250	0.02	USD 1,343,000	Mattamy 4.625% 1/3/2030	1,117,121	0.06
USD 1,519,000	Weatherford International 6.5% 15/9/2028	1,486,403	0.07	USD 956,000	Mattamy 5.25% 15/12/2027	854,879	0.04
USD 2,965,000	Weatherford International 8.625% 30/4/2030*	2,964,822	0.14	USD 4,829,000	New Gold 7.5% 15/7/2027	4,159,007	0.21
USD 52,000	Weatherford International 11% 1/12/2024	53,499	0.00	USD 1,692,000	NOVA Chemicals 4.875% 1/6/2024	1,660,080	0.08
		13,562,264	0.64	USD 5,746,000	Open Text 6.9% 1/12/2027	5,822,997	0.29
<b>British Virgin Islands</b>				USD 1,407,000	Parkland 5.875% 15/7/2027	1,322,394	0.07
EUR 166,000	Global Switch 2.25% 31/5/2027	162,882	0.01	USD 403,000	Precision Drilling 6.875% 15/1/2029	366,798	0.01
<b>Canada</b>				USD 658,000	Tervita 11% 1/12/2025*	710,434	0.04
USD 467,000	1011778 BC ULC / New Red Finance 3.875% 15/1/2028	416,517	0.02	USD 7,488,000	Titan Acquisition / Titan Co-Borrower 7.75% 15/4/2026	6,782,518	0.33
USD 1,071,000	1011778 BC ULC / New Red Finance 4% 15/10/2030	887,366	0.04	USD 706,000	TransAlta 7.75% 15/11/2029	721,207	0.03
USD 1,189,000	1011778 BC ULC / New Red Finance 4.375% 15/1/2028	1,065,609	0.05				
USD 635,000	1011778 BC ULC / New Red Finance 5.75% 15/4/2025	630,184	0.03				
USD 2,844,000	Air Canada 3.875% 15/8/2026	2,564,165	0.13				

\*All or a portion of this security represents a security on loan.

The notes on pages 986 to 999 form an integral part of these financial statements.

# US Dollar High Yield Bond Fund continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 1,315,000	Vermilion Energy 6.875% 1/5/2030	1,164,070	0.06	USD 1,585,000	Transocean 7.5% 15/1/2026	1,456,480	0.07
USD 420,000	Videotron 3.625% 15/6/2029	352,117	0.02	USD 6,326,000	Transocean 8.75% 15/2/2030	6,430,189	0.32
		96,817,988	4.77	USD 1,118,000	Transocean 11.5% 30/1/2027	1,147,359	0.06
				USD 1,130,000	Transocean Titan Financing 8.375% 1/2/2028	1,154,408	0.06
						45,626,815	2.26
	<b>Cayman Islands</b>				<b>Finland</b>		
USD 1,000,000	AGL CLO 17 11.003% 21/1/2035	922,565	0.05	USD 200,000	Ahlstrom-Munksjo 3 Oy 4.875% 4/2/2028	170,791	0.01
USD 1,500,000	AGL CLO 5 11.258% 20/7/2034	1,398,984	0.07	USD 1,044,000	Nokia 6.625% 15/5/2039	1,018,998	0.05
USD 1,250,000	Aimco CLO 12 7.558% 17/1/2032	1,181,859	0.06			1,189,789	0.06
USD 1,000,000	Allegany Park CLO 7.739% 20/1/2035	931,061	0.05		<b>France</b>		
USD 1,000,000	Allegany Park CLO 11.039% 20/1/2035	914,677	0.04	EUR 3,301	Accor 0.7% 7/12/2027	160,666	0.01
USD 1,500,000	ANCHORAGE CAPITAL CLO 1-R 10.315% 13/4/2031	1,300,200	0.06	EUR 200,000	Air France-KLM 8.125% 31/5/2028	214,497	0.01
USD 1,500,000	Bain Capital Credit CLO 2019-2 7.942% 17/10/2032	1,461,213	0.07	USD 1,295,000	Altice France 5.125% 15/1/2029	995,460	0.05
USD 3,000,000	Beechwood Park CLO 11.158% 17/1/2035	2,790,883	0.14	USD 1,338,000	Altice France 5.125% 15/7/2029	1,028,882	0.05
USD 2,000,000	Canyon Capital CLO 2022-1 7.832% 15/4/2035	1,903,935	0.09	USD 3,483,000	Altice France 5.5% 15/10/2029	2,721,681	0.13
USD 1,300,000	CIFC Funding 2013-III-R 7.716% 24/4/2031	1,229,689	0.06	EUR 500,000	Altice France 5.875% 1/2/2027	473,482	0.02
USD 1,000,000	CIFC Funding 2018-II 7.658% 20/4/2031	951,093	0.05	USD 3,332,000	Altice France 8.125% 1/2/2027	3,093,429	0.15
USD 1,975,615	Global Aircraft Leasing 6.5% 15/9/2024*	1,771,910	0.09	EUR 200,000	Atos 0% 6/11/2024	188,023	0.01
USD 1,500,000	Goldentree Loan Management US Clo 8 7.908% 20/10/2034	1,400,241	0.07	EUR 100,000	Atos 1.75% 7/5/2025	96,898	0.01
USD 1,800,000	Golub Capital Partners CLO 50B-R 8.089% 20/4/2035	1,731,576	0.09	EUR 100,000	Atos 2.5% 7/11/2028	82,255	0.00
USD 1,912,174	Hawaiian Brand Intellectual Property / HawaiianMiles Loyalty 5.75% 20/1/2026	1,774,838	0.09	EUR 200,000	BNP Paribas 7.375% 6/11/2030	214,017	0.01
USD 1,000,000	Invesco CLO 7.692% 15/7/2034	952,596	0.05	EUR 200,000	Casino Guichard Perrachon 3.58% 7/2/2025	145,132	0.01
USD 3,000,000	Invesco CLO 2022-1 7.689% 20/4/2035	2,861,919	0.14	EUR 200,000	Casino Guichard Perrachon 3.992% 31/1/2172	45,939	0.00
USD 2,000,000	Invesco CLO 2022-1 10.939% 20/4/2035	1,835,776	0.09	EUR 100,000	Casino Guichard Perrachon 6.625% 15/1/2026	63,745	0.00
USD 772,000	Liberty Costa Rica Senior Secured Finance 10.875% 15/1/2031	733,400	0.03	USD 5,598,000	Constellium 3.75% 15/4/2029	4,609,988	0.23
USD 1,000,000	Madison Park Funding XXVIII 7.492% 15/7/2030	945,717	0.05	EUR 1,017,000	Constellium 4.25% 15/2/2026*	1,050,503	0.05
USD 1,000,000	Neuberger Berman Loan Advisers CLO 47 10.882% 14/4/2035	915,550	0.04	USD 1,639,000	Constellium 5.625% 15/6/2028	1,523,765	0.07
USD 1,090,000	Palmer Square CLO 2018-2 7.63% 16/7/2031	1,037,829	0.05	USD 2,476,000	Constellium 5.875% 15/2/2026	2,403,967	0.12
USD 800,000	Sable International Finance 5.75% 7/9/2027	738,674	0.04	USD 2,075,000	Credit Agricole 4.75% 23/3/2171	1,696,105	0.08
USD 355,069	Spirit Loyalty Cayman / Spirit IP Cayman 8% 20/9/2025	356,311	0.02	EUR 200,000	Electricite de France 3% 3/12/2171	175,086	0.01
USD 1,139,000	Spirit Loyalty Cayman / Spirit IP Cayman 8% 20/9/2025	1,144,980	0.05	EUR 600,000	Electricite de France 3.375% 15/9/2171	491,431	0.02
USD 1,400,000	Symphony CLO XXIX 7.942% 15/1/2034	1,332,242	0.07	EUR 200,000	Electricite de France 7.5% 9/6/2028	213,273	0.01
USD 1,000,000	TICP CLO XI 10.808% 20/10/2031	918,661	0.04	EUR 100,000	Elior 3.75% 15/7/2026	89,993	0.01
				EUR 100,000	Eutelsat 2% 2/10/2025	97,286	0.01
				EUR 300,000	Faurecia 2.75% 15/2/2027	280,968	0.02
				EUR 210,000	Faurecia 7.25% 15/6/2026	229,661	0.01
				EUR 272,000	Goldstory 5.375% 1/3/2026*	270,900	0.01
				EUR 100,000	iliad 1.875% 11/2/2028	87,624	0.00
				EUR 100,000	iliad 2.375% 17/6/2026	96,016	0.01
				EUR 200,000	iliad 5.375% 14/6/2027	208,029	0.01
				EUR 100,000	iliad 5.625% 15/2/2030	102,898	0.01
				USD 5,714,000	Iliad 6.5% 15/10/2026	5,347,037	0.26
				USD 4,158,000	Iliad 7% 15/10/2028	3,825,283	0.19
				GBP 300,000	Korian 4.125% 15/6/2171	286,784	0.01
				EUR 100,000	La Financiere Atalian 5.125% 15/5/2025	70,703	0.00

\*All or a portion of this security represents a security on loan.

The notes on pages 986 to 999 form an integral part of these financial statements.

# US Dollar High Yield Bond Fund continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
EUR 115,000	Loxam 3.75% 15/7/2026	112,763	0.01	EUR 440,000	Avoca CLO XV 6.418% 15/4/2031	393,810	0.02
EUR 201,000	Loxam 4.5% 15/2/2027	197,934	0.01	EUR 300,000	Bilbao CLO I 7.072% 20/7/2031	276,560	0.01
EUR 100,000	Loxam 5.75% 15/7/2027	94,683	0.01	EUR 4,410,000	Cairn CLO VI 5.549% 25/7/2029	4,574,068	0.23
EUR 100,000	Novafives 5% 15/6/2025	87,465	0.00	EUR 2,700,000	Contego Clo V 4.088% 15/1/2031	2,730,129	0.13
EUR 172,000	Paprec 3.5% 1/7/2028	156,753	0.01	EUR 1,920,000	Contego Clo V 4.938% 15/1/2031	1,879,612	0.09
EUR 168,000	Picard Groupe 3.875% 1/7/2026	161,257	0.01	USD 646,000	James Hardie International Finance 5% 15/1/2028*	606,704	0.03
EUR 900,000	RCI Banque 2.625% 18/2/2030	883,141	0.04	USD 639,000	Jazz 4.375% 15/1/2029	566,128	0.03
EUR 200,000	Renault 2.375% 25/5/2026	195,238	0.01	USD 2,308,000	LCPR Senior Secured Financing 6.75% 15/10/2027	2,138,619	0.10
EUR 100,000	Societe Generale 7.875% 18/1/2029	108,125	0.01	EUR 2,810,000	Madison Park Euro Funding XI Designated Activity 4.504% 15/2/2031	2,831,649	0.14
EUR 150,000	Tereos Finance Groupe I 7.25% 15/4/2028	159,334	0.01	EUR 6,000,000	Madison Park Euro Funding XI Designated Activity 5.454% 15/2/2031	5,921,469	0.29
		34,838,099	1.72	USD 717,000	Motion Bondco 6.625% 15/11/2027	661,819	0.03
	<b>Germany</b>			EUR 200,000	Northwoods Capital 21 Euro 8.453% 22/7/2034	187,961	0.01
EUR 400,000	Bayer 4.5% 25/3/2082	397,144	0.02	EUR 298,000	OCP Euro CLO 2017-2 7.288% 15/1/2032	287,808	0.01
USD 1,314,000	Cheplapharm Arzneimittel 5.5% 15/1/2028	1,163,786	0.06	EUR 200,000	OCP Euro CLO 2017-2 8.688% 15/1/2032	181,968	0.01
EUR 400,000	Commerzbank 6.125% 9/4/2171	402,400	0.02	EUR 200,000	Providus Clo III 8.588% 18/7/2034	190,110	0.01
GBP 100,000	Commerzbank 8.625% 28/2/2033	124,791	0.01	USD 2,094,000	Virgin Media Vendor Financing Notes IV 5% 15/7/2028	1,821,086	0.09
EUR 200,000	DEMIRE Deutsche Mittelstand Real Estate 1.875% 15/10/2024	158,396	0.01			36,446,091	1.79
EUR 300,000	Deutsche Bank 4% 24/6/2032	287,663	0.01		<b>Italy</b>		
EUR 200,000	Deutsche Bank 10% 12/1/2027	226,432	0.01	EUR 293,000	Azzurra Aeroporti 2.125% 30/5/2024	302,121	0.01
EUR 400,000	Deutsche Lufthansa 3.5% 14/7/2029	369,180	0.02	EUR 112,000	Azzurra Aeroporti 2.625% 30/5/2027	104,234	0.00
EUR 147,000	Gruenthal 4.125% 15/5/2028	137,205	0.01	EUR 150,000	Banco BPM 2.875% 29/6/2031	140,010	0.00
EUR 192,000	HT Troplast 9.25% 15/7/2025	198,354	0.01	EUR 125,000	Cedacri Mergeco 7.279% 15/5/2028	129,553	0.00
EUR 152,000	IHO Verwaltungs 3.875% 15/5/2027	143,714	0.01	EUR 150,000	Centurion Bidco 5.875% 30/9/2026	144,053	0.01
EUR 100,000	Nidda Healthcare 7.5% 21/8/2026	104,261	0.00	EUR 100,000	Enel 6.375% 16/4/2028	106,504	0.00
EUR 1,700,000	Novelis Sheet Ingot 3.375% 15/4/2029*	1,519,802	0.07	USD 2,616,000	F-Brasile / F-Brasile US 7.375% 15/8/2026*	2,141,222	0.11
EUR 229,000	PCF 4.75% 15/4/2026	209,322	0.01	EUR 103,000	Fiber Bidco 11% 25/10/2027	117,461	0.01
EUR 260,000	Renk 5.75% 15/7/2025	272,608	0.01	EUR 249,000	FIS Fabbrica Italiana Sintetici 5.625% 1/8/2027	232,108	0.01
EUR 100,000	Techem Verwaltungsgesellschaft 674 2% 15/7/2025	98,358	0.00	EUR 200,000	Gamma Bidco 5.125% 15/7/2025	212,912	0.01
EUR 175,840	Techem Verwaltungsgesellschaft 674 6% 30/7/2026	180,497	0.01	EUR 271,000	Gamma Bidco 6.25% 15/7/2025	290,255	0.01
EUR 366,000	Tele Columbus 3.875% 2/5/2025*	316,335	0.02	EUR 140,000	IMA Industria Macchine Automatiche 3.75% 15/1/2028	129,540	0.01
USD 4,913,000	TK Elevator Holdco 7.625% 15/7/2028*	4,512,269	0.22	EUR 100,000	Inter Media and Communication 6.75% 9/2/2027	100,543	0.01
EUR 973,000	TK Elevator Midco 4.375% 15/7/2027	942,509	0.05	USD 1,585,000	Intesa Sanpaolo 4.198% 1/6/2032*	1,189,884	0.06
EUR 100,000	Vantage Towers 0% 31/3/2025	102,789	0.01	USD 1,160,000	Intesa Sanpaolo 4.95% 1/6/2042	775,022	0.04
EUR 300,000	ZF Finance 2% 6/5/2027	274,820	0.01	GBP 150,000	Intesa Sanpaolo 5.148% 10/6/2030	152,535	0.01
EUR 300,000	ZF Finance 2.75% 25/5/2027	283,030	0.01				
EUR 100,000	ZF Finance 5.75% 3/8/2026	107,134	0.01				
		12,532,799	0.62				
	<b>Ireland</b>						
EUR 328,000	AIB 5.25% 9/4/2171	324,211	0.02				
EUR 183,000	Aqueduct European CLO 2-2017 6.688% 15/10/2030	175,544	0.01				
EUR 5,880,000	Aurium CLO II 4.231% 22/6/2034	5,791,381	0.29				
EUR 5,100,000	Aurium CLO II 5.181% 22/6/2034	4,905,455	0.24				

\*All or a portion of this security represents a security on loan.

The notes on pages 986 to 999 form an integral part of these financial statements.

# US Dollar High Yield Bond Fund continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 400,000	Intesa Sanpaolo 5.71% 15/1/2026	382,749	0.02	USD 1,721,000	Albion Financing 1 / Aggreko 6.125% 15/10/2026	1,533,470	0.07
EUR 113,000	Lottomatica 9.75% 30/9/2027	129,042	0.01	EUR 150,000	Allied Universal Holdco /Allied Universal Finance /Atlas Luxco 4 3.625% 1/6/2028	129,963	0.01
EUR 200,000	Nexi 0% 24/2/2028	156,334	0.01	USD 6,888,000	Allied Universal Holdco /Allied Universal Finance /Atlas Luxco 4 4.625% 1/6/2028	5,734,427	0.28
EUR 154,000	Rekeep 7.25% 1/2/2026	141,809	0.01	USD 5,722,000	Allied Universal Holdco /Allied Universal Finance /Atlas Luxco 4 4.625% 1/6/2028	4,705,914	0.23
EUR 146,000	Telecom Italia 1.625% 18/1/2029	117,978	0.01	EUR 461,000	Altice Financing 4.25% 15/8/2029	394,604	0.02
EUR 100,000	Telecom Italia 3% 30/9/2025	101,196	0.00	USD 1,780,000	Altice Financing 5% 15/1/2028	1,481,227	0.07
EUR 100,000	Telecom Italia 3.625% 25/5/2026	101,057	0.00	USD 6,210,000	Altice Financing 5.75% 15/8/2029	5,114,152	0.25
EUR 158,000	Telecom Italia 4% 11/4/2024	166,256	0.01	USD 7,667,000	Altice France 10.5% 15/5/2027	6,300,776	0.31
USD 785,000	Telecom Italia 5.303% 30/5/2024	764,943	0.04	EUR 2,780,000	Aramark International Finance 3.125% 1/4/2025*	2,849,993	0.14
EUR 125,000	Telecom Italia 6.875% 15/2/2028	134,686	0.01	USD 6,100,795	ARD Finance 6.5% 30/6/2027	4,995,575	0.25
EUR 200,000	UniCredit 2.731% 15/1/2032	182,957	0.01	EUR 100,000	Aroundtown 3.375% 23/12/2171	58,573	0.00
EUR 200,000	UniCredit 6.625% 3/12/2171	211,943	0.01	GBP 281,000	Aroundtown 4.75% 25/6/2171	177,802	0.01
		8,858,907	0.44	USD 2,823,000	Camelot Finance 4.5% 1/11/2026	2,591,485	0.13
	<b>Jamaica</b>			GBP 190,000	Cidron Aida Finco 6.25% 1/4/2028*	198,258	0.01
USD 2,078,000	Digicel International Finance /Digicel international 8.75% 25/5/2024	1,813,325	0.09	EUR 129,000	Cirsa Finance International 4.75% 22/5/2025	134,386	0.01
	<b>Japan</b>			EUR 24,133	Cirsa Finance International 6.25% 20/12/2023	25,630	0.00
EUR 224,000	SoftBank 2.125% 6/7/2024	224,599	0.01	EUR 180,675	Codere Finance 2 Luxembourg 11% 30/9/2026	172,246	0.01
EUR 100,000	SoftBank 4.5% 20/4/2025	101,819	0.00	EUR 88,355	Codere Finance 2 Luxembourg 12.75% 30/11/2027	47,152	0.00
EUR 535,000	SoftBank 4.75% 30/7/2025*	544,882	0.03	EUR 184,000	Cullinan Holdco 4.625% 15/10/2026	173,965	0.01
USD 200,000	SoftBank 6% 19/1/2172	195,245	0.01	EUR 100,000	Dana Financing Luxembourg 3% 15/7/2029	84,770	0.00
		1,066,545	0.05	EUR 300,000	European TopSoho 4% 18/10/2021****	294,401	0.01
	<b>Jersey</b>			USD 5,487,000	EverArc Escrow 5% 30/10/2029*	4,380,931	0.22
EUR 200,000	Adient Global 3.5% 15/8/2024	208,289	0.01	EUR 387,000	Garfunkelux Holdco 3 6.75% 1/11/2025	335,813	0.02
USD 2,000,000	Boyce Park Clo 7.753% 21/4/2035	1,879,109	0.09	USD 3,326,000	Herens Holdco 4.75% 15/5/2028	2,730,749	0.13
USD 1,750,000	Boyce Park Clo 10.903% 21/4/2035	1,601,382	0.08	EUR 158,000	Herens Midco 5.25% 15/5/2029	114,721	0.01
GBP 181,000	CPUK Finance 4.5% 28/8/2027	189,749	0.01	USD 2,192,000	ION Trading Technologies 5.75% 15/5/2028*	1,780,989	0.09
GBP 200,000	CPUK Finance 4.875% 28/2/2047	233,467	0.01	EUR 286,000	Kleopatra Finco 4.25% 1/3/2026	257,467	0.01
GBP 205,000	Galaxy Bidco 6.5% 31/7/2026	228,319	0.01	EUR 49,616	Lincoln Financing 3.625% 1/4/2024	52,750	0.00
		4,340,315	0.21	EUR 196,000	Monitchem HoldCo 3 5.25% 15/3/2025	206,016	0.01
	<b>Liberia</b>			EUR 302,000	Rossini 6.75% 30/10/2025	323,246	0.02
USD 1,042,000	Royal Caribbean Cruises 5.375% 15/7/2027	918,523	0.05	EUR 278,000	SES 2.875% 27/8/2171	250,880	0.01
USD 906,000	Royal Caribbean Cruises 5.5% 31/8/2026	820,963	0.04	EUR 100,000	SES 5.625% 29/1/2172	105,514	0.01
USD 786,000	Royal Caribbean Cruises 5.5% 1/4/2028	685,416	0.03	EUR 100,000	Stena International 7.25% 15/2/2028	107,405	0.00
USD 1,711,000	Royal Caribbean Cruises 7.25% 15/1/2030	1,713,207	0.08	EUR 400,000	Summer BC Holdco B 5.75% 31/10/2026	377,875	0.02
USD 1,380,000	Royal Caribbean Cruises 8.25% 15/1/2029	1,429,786	0.07				
USD 2,644,000	Royal Caribbean Cruises 9.25% 15/1/2029	2,806,870	0.14				
USD 1,044,000	Royal Caribbean Cruises 11.5% 1/6/2025	1,108,918	0.05				
USD 1,329,000	Royal Caribbean Cruises 11.625% 15/8/2027	1,413,259	0.07				
		10,896,942	0.53				
	<b>Luxembourg</b>						
EUR 400,000	ADLER 2.75% 13/11/2026	193,309	0.01				
EUR 100,000	ADLER 3.25% 5/8/2025	50,373	0.00				

\*All or a portion of this security represents a security on loan.

\*\*\*\*This security is in default, see Note 2(b)

The notes on pages 986 to 999 form an integral part of these financial statements.



# US Dollar High Yield Bond Fund continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 2,413,000	Telecom Italia Capital 6% 30/9/2034	2,004,943	0.10	USD 650,000	Teva Pharmaceutical Finance Netherlands III 3.15% 1/10/2026	569,702	0.03
USD 637,000	Telecom Italia Capital 6.375% 15/11/2033	551,461	0.03	USD 1,089,000	Teva Pharmaceutical Finance Netherlands III 4.75% 9/5/2027	988,279	0.05
USD 775,000	Telecom Italia Capital 7.2% 18/7/2036*	678,239	0.03	USD 200,000	Teva Pharmaceutical Finance Netherlands III 6.75% 1/3/2028	194,058	0.01
USD 2,203,000	Telecom Italia Capital 7.721% 4/6/2038	1,989,649	0.10	USD 432,000	Teva Pharmaceutical Finance Netherlands III 7.125% 31/1/2025	437,616	0.02
EUR 183,000	Telecom Italia Finance 7.75% 24/1/2033	207,585	0.01	EUR 100,000	Trivium Packaging Finance 3.75% 15/8/2026	97,258	0.00
USD 1,000,000	Telenet Finance Luxembourg Notes 5.5% 1/3/2028*	942,250	0.05	USD 2,576,000	Trivium Packaging Finance 5.5% 15/8/2026	2,430,443	0.12
		54,840,934	2.70	EUR 102,000	Trivium Packaging Finance 6.404% 15/8/2026	106,923	0.01
	<b>Marshall Islands</b>			USD 7,258,000	Trivium Packaging Finance 8.5% 15/8/2027*	6,906,296	0.34
USD 183,000	Danaos 8.5% 1/3/2028	178,994	0.01	EUR 100,000	United 4.875% 1/7/2024	103,025	0.00
	<b>Mauritius</b>			USD 2,780,000	UPC Broadband Finco 4.875% 15/7/2031	2,330,752	0.11
USD 5,103,000	CA Magnum 5.375% 31/10/2026	4,732,777	0.23	EUR 170,000	VZ Secured Financing 3.5% 15/1/2032	141,679	0.01
	<b>Netherlands</b>			EUR 100,000	ZF Europe Finance 2.5% 23/10/2027	92,904	0.00
EUR 200,000	Abertis Infraestructuras Finance 3.248% 24/2/2172	191,520	0.01	USD 1,007,000	Ziggo 4.875% 15/1/2030	854,691	0.04
EUR 332,000	Axalta Coating Systems Dutch B 3.75% 15/1/2025	347,976	0.02	USD 732,000	Ziggo Bond 5.125% 28/2/2030	585,794	0.03
USD 3,698,000	Clear Channel International 6.625% 1/8/2025	3,623,689	0.18	USD 680,000	Ziggo Bond 6% 15/1/2027	629,663	0.03
EUR 236,000	Darling Global Finance 3.625% 15/5/2026	240,535	0.01			34,839,127	1.72
USD 4,723,000	Diamond BC 4.625% 1/10/2029	3,874,065	0.19		<b>Panama</b>		
USD 3,887,000	Elastic 4.125% 15/7/2029	3,191,472	0.16	USD 2,686,000	Carnival 4% 1/8/2028	2,284,362	0.11
USD 200,000	ING Groep 5.75% 16/11/2026	185,191	0.01	USD 5,737,000	Carnival 5.75% 1/3/2027	4,702,562	0.23
EUR 400,000	Naturgy Finance 2.374% 23/2/2172	371,127	0.02	USD 3,625,000	Carnival 6% 1/5/2029	2,808,287	0.13
EUR 100,000	Promontoria 264 6.375% 1/3/2027	102,890	0.00	USD 778,000	Carnival 7.625% 1/3/2026	701,913	0.03
EUR 342,000	Repsol International Finance 4.247% 11/12/2171	326,135	0.02	EUR 129,000	Carnival 7.625% 1/3/2026	122,169	0.01
EUR 200,000	Saipem Finance International 3.375% 15/7/2026*	200,272	0.01	USD 2,057,000	Carnival 9.875% 1/8/2027	2,096,248	0.10
USD 858,000	Sensata Technologies 4% 15/4/2029	754,075	0.04	EUR 302,000	Carnival 10.125% 1/2/2026*	336,366	0.02
USD 723,000	Sensata Technologies 5% 1/10/2025	704,117	0.03	USD 3,287,000	Carnival 10.5% 1/2/2026*	3,405,200	0.17
USD 973,000	Sensata Technologies 5.625% 1/11/2024	963,679	0.05			16,457,107	0.80
USD 1,791,000	Sensata Technologies 5.875% 1/9/2030	1,703,902	0.08		<b>Poland</b>		
EUR 278,954	Summer BidCo 9% 15/11/2025	231,234	0.01	USD 983,000	Canpack / Canpack US 3.125% 1/11/2025	870,667	0.04
EUR 500,000	Telefonica Europe 6.135% 2/3/2030	511,411	0.03		<b>Portugal</b>		
EUR 100,000	Telefonica Europe 7.125% 23/8/2028	109,365	0.01	EUR 3,100,000	Banco Espirito Santo 2.625% 8/5/2017***	478,135	0.03
EUR 100,000	Teva Pharmaceutical Finance Netherlands II 1.625% 15/10/2028	81,292	0.00	EUR 4,400,000	Banco Espirito Santo 4.75% 15/1/2018***	678,644	0.03
EUR 176,000	Teva Pharmaceutical Finance Netherlands II 3.75% 9/5/2027	167,305	0.01	EUR 100,000	EDP - Energias de Portugal 1.7% 20/7/2080	96,212	0.00
EUR 156,000	Teva Pharmaceutical Finance Netherlands II 4.5% 1/3/2025	164,280	0.01	EUR 200,000	EDP - Energias de Portugal 1.875% 2/8/2081	183,914	0.01
EUR 300,000	Teva Pharmaceutical Finance Netherlands II 6% 31/1/2025	324,512	0.02	EUR 100,000	EDP - Energias de Portugal 5.943% 23/4/2083	104,988	0.01
						1,541,893	0.08
					<b>Romania</b>		
				EUR 200,000	RCS & RDS 2.5% 5/2/2025	199,956	0.01

\*All or a portion of this security represents a security on loan.  
 \*\*\*This security is in default, see Note 2(b)

# US Dollar High Yield Bond Fund continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
<b>Spain</b>				EUR 144,000	eG Global Finance 3.625% 7/2/2024	144,027	0.01
EUR 400,000	Banco Bilbao Vizcaya Argentaria 6% 15/10/2171	410,641	0.02	USD 3,066,000	eG Global Finance 6.75% 7/2/2025	2,740,084	0.13
EUR 400,000	Banco de Sabadell 2.5% 15/4/2031	379,138	0.02	USD 1,768,000	eG Global Finance 8.5% 30/10/2025	1,568,544	0.08
EUR 100,000	Banco de Sabadell 5.25% 7/2/2029	103,759	0.00	USD 252,000	EnQuest 11.625% 1/11/2027*	246,257	0.01
EUR 200,000	CaixaBank 6.75% 13/9/2171	210,525	0.01	GBP 159,000	Gatwick Airport Finance 4.375% 7/4/2026	177,544	0.01
EUR 100,000	Cellnex Finance 1% 15/9/2027	88,918	0.01	GBP 100,000	Greene King Finance 5.512% 15/12/2034	92,788	0.00
EUR 300,000	Cellnex Telecom 0.75% 20/11/2031	258,496	0.01	GBP 100,000	Greene King Finance 5.792% 15/3/2036	93,865	0.00
EUR 100,000	Cellnex Telecom 1.75% 23/10/2030	82,859	0.00	USD 773,000	Harbour Energy 5.5% 15/10/2026	715,922	0.04
EUR 292,000	Grupo Antolin-Irausa 3.5% 30/4/2028	230,165	0.01	GBP 286,000	Heathrow Finance 4.125% 1/9/2029	294,341	0.02
EUR 400,000	International Consolidated Airlines 1.125% 18/5/2028	349,878	0.02	USD 965,000	HSBC 4.6% 17/6/2171*	780,041	0.04
EUR 100,000	International Consolidated Airlines 3.75% 25/3/2029	86,985	0.00	USD 1,810,000	HSBC 7.39% 3/11/2028	1,912,831	0.09
EUR 338,000	Lorca Telecom Bondco 4% 18/9/2027	325,481	0.02	USD 380,000	HSBC Bank 5.401% 19/12/2171	299,098	0.01
		2,526,845	0.12	EUR 127,000	INEOS Finance 6.625% 15/5/2028	133,471	0.01
<b>Sweden</b>				EUR 175,000	INEOS Quattro Finance 1 3.75% 15/7/2026*	161,191	0.01
EUR 100,000	Dometic 3% 8/5/2026	94,218	0.00	GBP 120,000	Iron Mountain UK 3.875% 15/11/2025	138,119	0.01
EUR 100,000	Fastighets Balder 2.873% 2/6/2081	82,916	0.00	USD 1,783,000	Merlin Entertainments 5.75% 15/6/2026	1,693,713	0.08
EUR 850,000	Heimstaden Bostad 2.625% 1/5/2171	581,277	0.03	GBP 250,000	National Express 4.25% 26/2/2172	272,126	0.01
EUR 200,000	Intrum 4.875% 15/8/2025	199,995	0.01	GBP 200,000	Nationwide Building Society 5.75% 20/12/2171	219,921	0.01
EUR 100,000	Intrum 9.25% 15/3/2028	108,029	0.01	USD 600,000	Neptune Energy Bondco 6.625% 15/5/2025	584,136	0.03
EUR 542,000	Verisure 3.25% 15/2/2027	498,722	0.02	GBP 299,000	Ocado 3.875% 8/10/2026	282,656	0.01
EUR 100,000	Verisure 9.25% 15/10/2027	112,653	0.01	USD 434,000	Odeon Finco 12.75% 1/11/2027*	403,927	0.02
		1,677,810	0.08	GBP 100,000	Pinewood Finance 3.625% 15/11/2027	108,553	0.01
<b>Switzerland</b>				GBP 190,000	Premier Foods Finance 3.5% 15/10/2026	207,004	0.01
USD 1,774,000	Credit Suisse 5.25% 11/2/2172*	1,226,852	0.06	GBP 354,000	Stonegate Pub Financing 2019 8% 13/7/2025	404,002	0.02
USD 1,820,000	UBS 4.375% 10/8/2171	1,435,483	0.07	GBP 192,000	Stonegate Pub Financing 2019 8.25% 31/7/2025	222,390	0.01
		2,662,335	0.13	EUR 107,000	Synthomer 3.875% 1/7/2025	105,780	0.00
<b>United Kingdom</b>				GBP 200,000	Thames Water Kemble Finance 4.625% 19/5/2026	216,975	0.01
USD 1,024,688	Ardonagh Midco 2 11.5% 15/1/2027*	962,552	0.05	GBP 142,000	Unique Pub Finance 6.464% 30/3/2032	172,774	0.01
USD 4,605,000	Barclays 4.375% 15/12/2171*	3,609,374	0.18	GBP 123,000	Very Funding 6.5% 1/8/2026*	119,640	0.01
USD 1,400,000	Barclays 5.2% 12/5/2026	1,362,764	0.07	USD 469,000	Virgin Media Secured Finance 4.5% 15/8/2030	387,184	0.02
USD 1,345,000	Barclays 8% 15/12/2171*	1,314,334	0.06	GBP 136,000	Virgin Media Secured Finance 5% 15/4/2027	154,061	0.01
GBP 300,000	BCP V Modular Services Finance II 6.125% 30/11/2028	313,497	0.02	GBP 200,000	Virgin Media Secured Finance 5.25% 15/5/2029	210,228	0.01
GBP 200,000	Bellis Acquisition 3.25% 16/2/2026	201,551	0.01	GBP 200,000	Vmed O2 UK Financing I 4% 31/1/2029	199,393	0.01
GBP 350,000	Bellis Acquisition 4.5% 16/2/2026	364,368	0.02				
USD 200,000	British Telecommunications 4.25% 23/11/2081	176,628	0.01				
GBP 200,000	BUPA Finance 4% 24/3/2171	170,626	0.01				
EUR 107,710	Codere New Topco 7.5% 30/11/2027	56,547	0.00				
GBP 314,000	Constellation Automotive Financing 4.875% 15/7/2027	275,820	0.01				
EUR 190,000	EC Finance 3% 15/10/2026	184,793	0.01				

\*All or a portion of this security represents a security on loan.

The notes on pages 986 to 999 form an integral part of these financial statements.

# US Dollar High Yield Bond Fund continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 441,000	Vmed O2 UK Financing I 4.25% 31/1/2031 <sup>*</sup>	354,342	0.02	USD 3,881,000	Alliant Intermediate / Alliant Co-Issuer 6.75% 15/4/2028	3,797,539	0.19
GBP 469,000	Vmed O2 UK Financing I 4.5% 15/7/2031	447,715	0.02	USD 5,234,000	Allied Universal Holdco / Allied Universal Finance 6% 1/6/2029	3,908,523	0.19
USD 1,271,000	Vmed O2 UK Financing I 4.75% 15/7/2031	1,053,786	0.05	USD 6,301,000	Allied Universal Holdco / Allied Universal Finance 6.625% 15/7/2026	5,977,160	0.29
EUR 300,000	Vodafone 2.625% 27/8/2080	285,653	0.01	USD 6,215,000	Allied Universal Holdco / Allied Universal Finance 9.75% 15/7/2027	5,709,472	0.28
EUR 300,000	Vodafone 3% 27/8/2080	257,028	0.01	USD 292,000	Ally Financial 5.75% 20/11/2025	285,242	0.01
EUR 200,000	Vodafone 4.2% 3/10/2078	194,658	0.01	USD 789,000	AMC Networks 4.25% 15/2/2029	584,617	0.03
GBP 189,000	Vodafone 4.875% 3/10/2078	220,261	0.01	USD 292,000	AMC Networks 4.75% 1/8/2025	274,348	0.01
		27,268,883	1.34	USD 10,004,000	American Airlines 11.75% 15/7/2025	10,953,520	0.54
	<b>United States</b>			USD 1,012,460	American Airlines Aadvantage Loyalty IP 5.5% 20/4/2026	986,677	0.05
USD 498,000	Acadia Healthcare 5% 15/4/2029	451,640	0.02	USD 6,354,933	American Airlines Aadvantage Loyalty IP 5.75% 20/4/2029	6,043,489	0.30
USD 778,000	Acadia Healthcare 5.5% 1/7/2028	728,409	0.04	USD 602,000	American Builders & Contractors Supply 3.875% 15/11/2029	498,155	0.02
USD 2,614,000	ACI Worldwide 5.75% 15/8/2026 <sup>*</sup>	2,525,634	0.12	USD 1,792,000	American Tower 4.05% 15/3/2032	1,589,113	0.08
USD 1,699,000	Acrisure / Acrisure Finance 6% 1/8/2029	1,387,709	0.07	USD 740,000	AMN Healthcare 4% 15/4/2029	625,966	0.03
USD 4,238,000	Acuris Finance US / Acuris Finance 5% 1/5/2028	3,382,729	0.17	USD 973,000	Amsted Industries 5.625% 1/7/2027	932,874	0.05
USD 267,000	AdaptHealth 5.125% 1/3/2030	232,937	0.01	USD 2,743,000	AmWINS 4.875% 30/6/2029	2,333,991	0.11
USD 546,000	AdaptHealth 6.125% 1/8/2028	512,035	0.03	USD 2,081,000	ANGI 3.875% 15/8/2028	1,565,884	0.08
USD 66,000	ADT Security 4.125% 15/6/2023	65,654	0.00	USD 1,789,000	Antero Midstream Partners / Antero Midstream Finance 5.375% 15/6/2029	1,611,907	0.08
USD 98,000	ADT Security 4.875% 15/7/2032	83,886	0.00	USD 1,007,000	Antero Midstream Partners / Antero Midstream Finance 5.75% 1/3/2027	952,798	0.05
USD 1,989,000	Advanced Drainage Systems 5% 30/9/2027	1,848,393	0.09	USD 573,000	Antero Resources 7.625% 1/2/2029	578,800	0.03
USD 2,875,000	Advanced Drainage Systems 6.375% 15/6/2030	2,750,881	0.14	USD 1,271,000	Apache 4.25% 15/1/2030	1,125,867	0.05
USD 5,906,000	Aethon United BR / Aethon United Finance 8.25% 15/2/2026	5,662,568	0.28	USD 2,142,000	Apache 5.1% 1/9/2040	1,772,104	0.09
USD 1,467,000	Ahead DB 6.625% 1/5/2028	1,238,419	0.06	USD 918,000	Apache 5.35% 1/7/2049 <sup>*</sup>	730,209	0.04
USD 3,436,000	AHP Health Partners 5.75% 15/7/2029	2,877,378	0.14	USD 1,348,000	APi DE 4.125% 15/7/2029	1,160,432	0.06
USD 676,000	Albertsons / Safeway / New Albertsons / Albertsons 3.25% 15/3/2026	620,845	0.03	USD 997,000	APi DE 4.75% 15/10/2029	891,192	0.04
USD 796,000	Albertsons / Safeway / New Albertsons / Albertsons 3.5% 15/3/2029	672,914	0.03	USD 3,014,000	APX 5.75% 15/7/2029	2,529,876	0.12
USD 1,833,000	Albertsons / Safeway / New Albertsons / Albertsons 4.625% 15/1/2027	1,724,880	0.09	USD 1,096,000	APX 6.75% 15/2/2027	1,053,578	0.05
	Albertsons / Safeway / New Albertsons / Albertsons 4.875% 15/2/2030	1,219,372	0.06	USD 507,000	Aramark Services 5% 1/4/2025	492,303	0.02
USD 1,358,000	Albertsons / Safeway / New Albertsons / Albertsons 5.875% 15/2/2028	1,142,398	0.06	USD 1,876,000	Aramark Services 5% 1/2/2028	1,731,510	0.09
USD 1,179,000	Albertsons / Safeway / New Albertsons / Albertsons 6.5% 15/2/2028	969,735	0.05	USD 1,731,000	Aramark Services 6.375% 1/5/2025	1,723,470	0.08
USD 976,000	Allegiant Travel 7.25% 15/8/2027	832,899	0.04	USD 256,000	Arches Buyer 4.25% 1/6/2028	209,675	0.01
USD 849,000	Alliant Intermediate / Alliant Co-Issuer 4.25% 15/10/2027	8,799,614	0.43	USD 8,115,000	Archrock Partners / Archrock Partners Finance 6.25% 1/4/2028	7,657,436	0.38
USD 9,959,000	Alliant Intermediate / Alliant Co-Issuer 5.875% 1/11/2029	6,866,533	0.34	USD 2,557,000	Archrock Partners / Archrock Partners Finance 6.875% 1/4/2027	2,479,558	0.12
USD 8,203,000	Alliant Intermediate / Alliant Co-Issuer 6.75% 15/10/2027	12,691,462	0.62	USD 1,459,000	Arconic 6% 15/5/2025	1,433,654	0.07
USD 13,960,000				USD 1,757,000	Arconic 6.125% 15/2/2028	1,656,270	0.08
				USD 3,649,000	Arcosa 4.375% 15/4/2029	3,191,240	0.16

<sup>\*</sup>All or a portion of this security represents a security on loan.

The notes on pages 986 to 999 form an integral part of these financial statements.

# US Dollar High Yield Bond Fund continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
EUR 568,000	Ardagh Metal Packaging Finance USA / Ardagh Metal Packaging Finance 3% 1/9/2029	455,697	0.02	USD 1,252,000	Blackstone Finance 5.9% 3/11/2027	1,269,881	0.06
USD 716,000	Ardagh Metal Packaging Finance USA / Ardagh Metal Packaging Finance 3.25% 1/9/2028	602,158	0.03	USD 2,137,000	Blackstone Finance 6.2% 22/4/2033	2,183,262	0.10
USD 9,106,000	Ardagh Metal Packaging Finance USA / Ardagh Metal Packaging Finance 4% 1/9/2029	7,331,377	0.36	USD 504,000	Blackstone Private Credit Fund 3.25% 15/3/2027	434,177	0.02
USD 3,901,000	Ardagh Metal Packaging Finance USA / Ardagh Metal Packaging Finance 6% 15/6/2027	3,761,461	0.19	USD 516,000	Blackstone Private Credit Fund 7.05% 29/9/2025	517,800	0.03
EUR 100,000	Ardagh Packaging Finance / Ardagh USA 2.125% 15/8/2026	92,042	0.00	USD 6,908,000	Block 3.5% 1/6/2031	5,589,850	0.28
EUR 100,000	Ardagh Packaging Finance / Ardagh USA 2.125% 15/8/2026	92,063	0.00	USD 625,000	Block Communications 4.875% 1/3/2028	547,581	0.03
GBP 100,000	Ardagh Packaging Finance / Ardagh USA 4.75% 15/7/2027	95,007	0.01	USD 2,171,000	Booz Allen Hamilton 3.875% 1/9/2028	1,927,219	0.10
USD 1,190,000	Aretec Escrow Issuer 7.5% 1/4/2029	1,047,124	0.05	USD 1,912,000	Booz Allen Hamilton 4% 1/7/2029	1,675,443	0.08
USD 1,798,000	Arko 5.125% 15/11/2029	1,413,399	0.07	EUR 2,843,000	Boxer Parent 6.5% 2/10/2025	3,022,601	0.15
USD 31,000	Asbury Automotive 4.75% 1/3/2030	26,707	0.00	USD 2,437,000	Boxer Parent 7.125% 2/10/2025	2,414,964	0.12
USD 1,034,000	Asbury Automotive 5% 15/2/2032	880,794	0.04	USD 5,949,000	Boxer Parent 9.125% 1/3/2026	5,781,816	0.28
USD 2,260,000	Ascent Resources Utica / ARU Finance 5.875% 30/6/2029	1,957,239	0.10	USD 1,786,000	Boyd Gaming 4.75% 1/12/2027	1,676,090	0.08
USD 7,871,000	Ascent Resources Utica / ARU Finance 9% 1/11/2027	9,615,507	0.47	USD 1,857,000	Boyd Gaming 4.75% 15/6/2031	1,635,311	0.08
USD 1,161,000	Ashland 3.375% 1/9/2031	927,042	0.05	USD 2,196,000	Boyne USA 4.75% 15/5/2029	1,955,970	0.10
USD 839,000	Ashton Woods USA / Ashton Woods Finance 4.625% 1/8/2029	686,680	0.03	USD 604,000	Brink's 5.5% 15/7/2025	588,102	0.03
USD 1,342,000	Ashton Woods USA / Ashton Woods Finance 4.625% 1/4/2030	1,081,339	0.05	USD 567,000	Broadcom 2.45% 15/2/2031	446,709	0.02
USD 1,064,000	AthenaHealth 6.5% 15/2/2030	842,941	0.04	USD 1,530,000	Broadcom 3.137% 15/11/2035	1,121,071	0.06
USD 1,010,000	ATI 4.875% 1/10/2029	905,731	0.05	USD 779,000	Broadcom 3.187% 15/11/2036	559,281	0.03
USD 2,749,000	ATI 5.125% 1/10/2031	2,424,912	0.12	USD 2,792,000	Broadcom 3.419% 15/4/2033	2,245,926	0.11
USD 462,000	ATI 5.875% 1/12/2027	440,515	0.02	USD 62,000	Broadcom 3.469% 15/4/2034	48,860	0.00
EUR 165,000	Avantor Funding 3.875% 15/7/2028*	161,163	0.01	USD 579,000	Broadcom 4.15% 15/11/2030	520,106	0.03
USD 1,941,000	Avantor Funding 3.875% 1/11/2029	1,679,654	0.08	USD 2,426,000	Broadcom 4.3% 15/11/2032	2,141,046	0.10
USD 2,409,000	Avantor Funding 4.625% 15/7/2028	2,218,809	0.11	USD 1,606,000	Brookfield Property REIT / BPR Cumulus / BPR Nimbus / GGSJ Sellco 4.5% 1/4/2027	1,370,938	0.07
USD 1,586,000	Avient 7.125% 1/8/2030	1,590,068	0.08	USD 1,334,000	Buckeye Partners 4.125% 1/3/2025	1,251,941	0.06
USD 2,003,000	Axalta Coating Systems 3.375% 15/2/2029	1,665,677	0.08	USD 663,000	Buckeye Partners 5.6% 15/10/2044	494,416	0.02
USD 937,000	Axalta Coating Systems / Axalta Coating Systems Dutch B 4.75% 15/6/2027	865,275	0.04	USD 867,000	Buckeye Partners 5.85% 15/11/2043	646,687	0.03
USD 993,000	Ball 3.125% 15/9/2031	796,391	0.04	USD 569,000	Cable One 0% 15/3/2026	450,925	0.02
USD 1,997,000	Bank of America 6.204% 10/11/2028	2,050,371	0.10	USD 2,259,000	Cable One 1.125% 15/3/2028	1,681,881	0.08
USD 1,749,000	BCPE Empire 7.625% 1/5/2027	1,603,121	0.08	USD 2,637,000	Cable One 4% 15/11/2030	2,061,842	0.10
USD 1,089,000	Beacon Roofing Supply 4.125% 15/5/2029	932,767	0.05	USD 800,000	Cablevision Lightpath 3.875% 15/9/2027	652,688	0.03
USD 10,388,000	Big River Steel / BRS Finance 6.625% 31/1/2029	10,132,258	0.49	USD 1,109,000	Cablevision Lightpath 5.625% 15/9/2028	827,569	0.04
USD 2,565,000	Black Knight InfoServ 3.625% 1/9/2028	2,241,169	0.11	USD 4,696,000	Caesars Entertainment 4.625% 15/10/2029	4,020,668	0.20
				USD 6,213,000	Caesars Entertainment 6.25% 1/7/2025	6,171,363	0.30
				USD 7,660,000	Caesars Entertainment 7% 15/2/2030	7,733,727	0.38
				USD 7,268,000	Caesars Entertainment 8.125% 1/7/2027*	7,329,947	0.36
				USD 1,829,000	Caesars Resort Collection / CRC Finco 5.75% 1/7/2025	1,827,903	0.09
				USD 976,000	Callon Petroleum 6.375% 1/7/2026	928,767	0.05

\*All or a portion of this security represents a security on loan.

The notes on pages 986 to 999 form an integral part of these financial statements.

# US Dollar High Yield Bond Fund continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 5,305,000	Callon Petroleum 7.5% 15/6/2030	4,874,181	0.24	USD 476,000	Cedar Fair / Canada's Wonderland / Magnum Management / Millennium Op 6.5% 1/10/2028	462,291	0.02
USD 6,385,000	Callon Petroleum 8% 1/8/2028	6,231,281	0.31	USD 1,600,000	Celanese US 6.165% 15/7/2027	1,586,713	0.08
USD 236,000	Calpine 4.625% 1/2/2029	199,488	0.01	USD 3,410,000	Centene 2.45% 15/7/2028	2,860,717	0.14
USD 495,000	Calpine 5% 1/2/2031	408,922	0.02	USD 7,221,000	Centene 2.5% 1/3/2031	5,621,899	0.28
USD 2,198,000	Calpine 5.125% 15/3/2028	1,953,206	0.10	USD 1,520,000	Centene 2.625% 1/8/2031	1,187,287	0.06
USD 1,565,000	Camelot Return Merger Sub 8.75% 1/8/2028	1,488,479	0.07	USD 6,784,000	Centene 3% 15/10/2030	5,531,436	0.27
USD 778,000	Cano Health 6.25% 1/10/2028	472,433	0.02	USD 670,000	Centennial Resource Production 5.375% 15/1/2026	632,411	0.03
USD 108,000	Carnival 5.75% 1/3/2027	88,527	0.00	USD 1,325,000	Centennial Resource Production 6.875% 1/4/2027	1,278,387	0.06
USD 10,286,000	Carnival Bermuda 10.375% 1/5/2028	10,999,639	0.54	USD 2,129,000	Central Garden & Pet 4.125% 15/10/2030	1,785,401	0.09
USD 632,000	Carpenter Technology 6.375% 15/7/2028*	606,194	0.03	USD 1,592,000	Central Garden & Pet 4.125% 30/4/2031	1,305,980	0.06
USD 1,247,000	Carpenter Technology 7.625% 15/3/2030	1,245,058	0.06	USD 3,716,000	Central Parent / CDK Global 7.25% 15/6/2029	3,631,401	0.18
USD 1,384,000	Catalent Pharma Solutions 3.125% 15/2/2029	1,198,433	0.06	USD 730,000	Charles River Laboratories International 4.25% 1/5/2028	659,270	0.03
USD 2,065,000	Catalent Pharma Solutions 3.5% 1/4/2030	1,788,696	0.09	USD 3,901,000	Chart Industries 7.5% 1/1/2030	3,956,112	0.19
USD 702,000	Catalent Pharma Solutions 5% 15/7/2027	676,219	0.03	USD 600,000	Chart Industries 9.5% 1/1/2031	624,906	0.03
USD 1,567,000	CCM Merger 6.375% 1/5/2026	1,503,344	0.07	USD 1,003,000	Charter Communications Operating / Charter Communications Operating Capital 4.4% 1/4/2033	852,751	0.04
USD 4,443,000	CCO / CCO Capital 4.25% 1/2/2031	3,581,547	0.18	USD 1,613,000	Charter Communications Operating / Charter Communications Operating Capital 5.25% 1/4/2053	1,250,640	0.06
USD 6,158,000	CCO / CCO Capital 4.25% 15/1/2034	4,608,542	0.23	USD 3,408,000	Charter Communications Operating / Charter Communications Operating Capital 5.5% 1/4/2063	2,630,624	0.13
USD 1,064,000	CCO / CCO Capital 4.5% 15/8/2030	876,671	0.04	USD 917,000	Chemours 5.75% 15/11/2028	808,028	0.04
USD 839,000	CCO / CCO Capital 4.5% 1/5/2032	665,936	0.03	USD 5,736,000	Cheniere Energy Partners 3.25% 31/1/2032	4,591,869	0.23
USD 769,000	CCO / CCO Capital 4.5% 1/6/2033	596,966	0.03	USD 4,817,000	Cheniere Energy Partners 4% 1/3/2031	4,150,036	0.20
USD 2,262,000	CCO / CCO Capital 4.75% 1/3/2030	1,908,359	0.09	USD 4,167,000	Cheniere Energy Partners 4.5% 1/10/2029	3,764,299	0.18
USD 4,993,000	CCO / CCO Capital 4.75% 1/2/2032	4,055,065	0.20	USD 4,275,000	Chesapeake Energy 6.75% 15/4/2029	4,141,427	0.20
USD 1,227,000	CCO / CCO Capital 5% 1/2/2028	1,110,067	0.05	USD 4,871,000	Chobani / Chobani Finance 4.625% 15/11/2028	4,254,330	0.21
USD 1,214,000	CCO / CCO Capital 5.125% 1/5/2027	1,125,499	0.05	USD 8,622,000	Chobani / Chobani Finance 7.5% 15/4/2025	8,412,399	0.41
USD 912,000	CCO / CCO Capital 5.375% 1/6/2029	813,953	0.04	USD 1,366,000	CHS/Community Health Systems 4.75% 15/2/2031	1,060,170	0.06
USD 4,466,000	CCO / CCO Capital 6.375% 1/9/2029	4,172,919	0.21	USD 3,378,000	CHS/Community Health Systems 5.25% 15/5/2030	2,712,196	0.13
USD 1,922,000	CCO / CCO Capital 7.375% 1/3/2031	1,870,223	0.09	USD 910,000	CHS/Community Health Systems 5.625% 15/3/2027	800,800	0.04
USD 2,081,000	CD&R Smokey Buyer 6.75% 15/7/2025	1,820,875	0.09	USD 6,031,000	CHS/Community Health Systems 6% 15/1/2029	5,233,740	0.26
USD 3,767,000	CDI Escrow Issuer 5.75% 1/4/2030	3,493,535	0.17	USD 1,385,000	Churchill Downs 4.75% 15/1/2028	1,261,921	0.06
USD 1,860,000	CDW / CDW Finance 3.25% 15/2/2029	1,566,050	0.08	USD 1,052,000	Churchill Downs 5.5% 1/4/2027	1,000,415	0.05
USD 911,000	CDW / CDW Finance 3.276% 1/12/2028	785,791	0.04				
USD 538,000	Cedar Fair 5.25% 15/7/2029	492,157	0.02				
USD 2,392,000	Cedar Fair / Canada's Wonderland / Magnum Management / Millennium Op 5.5% 1/5/2025	2,365,023	0.12				

\*All or a portion of this security represents a security on loan.

# US Dollar High Yield Bond Fund continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 444,000	Ciena 4% 31/1/2030	378,388	0.02	USD 644,000	Consensus Cloud Solutions 6.5% 15/10/2028	561,275	0.03
USD 2,657,000	CITGO Petroleum 6.375% 15/6/2026	2,568,508	0.13	USD 3,280,000	Consolidated Communications 6.5% 1/10/2028	2,566,600	0.13
USD 2,022,000	CITGO Petroleum 7% 15/6/2025	1,993,894	0.10	USD 5,632,000	CoreLogic 4.5% 1/5/2028	4,279,757	0.21
USD 879,000	Civitas Resources 5% 15/10/2026	813,325	0.04	EUR 279,000	Coty 3.875% 15/4/2026	281,889	0.01
USD 5,739,000	Clarivate Science 3.875% 1/7/2028	4,954,433	0.24	USD 127,000	Coty /HFC Prestige Products /HFC Prestige International US 4.75% 15/1/2029	114,559	0.01
USD 5,686,000	Clarivate Science 4.875% 1/7/2029	4,890,300	0.24	USD 1,490,000	Covanta 4.875% 1/12/2029	1,260,301	0.06
USD 467,000	Clean Harbors 4.875% 15/7/2027	440,612	0.02	USD 497,000	Covanta 5% 1/9/2030	416,262	0.02
USD 1,950,000	Clean Harbors 5.125% 15/7/2029	1,829,880	0.09	USD 8,365,000	CQP Holdco / BIP-V Chinook Holdco 5.5% 15/6/2031	7,333,527	0.36
USD 708,000	Clean Harbors 6.375% 1/2/2031	703,637	0.03	USD 6,572,000	Crescent Energy Finance 7.25% 1/5/2026	6,137,394	0.30
USD 7,264,000	Clear Channel Outdoor 5.125% 15/8/2027	6,456,348	0.32	USD 1,146,000	Crescent Energy Finance 9.25% 15/2/2028	1,113,815	0.05
USD 5,441,000	Clear Channel Outdoor 7.5% 1/6/2029*	4,398,722	0.22	USD 469,000	Crestwood Midstream Partners / Crestwood Midstream Finance 5.625% 1/5/2027	434,355	0.02
USD 7,237,000	Clear Channel Outdoor 7.75% 15/4/2028*	6,045,428	0.30	USD 2,227,000	Crestwood Midstream Partners / Crestwood Midstream Finance 6% 1/2/2029	2,034,732	0.10
USD 1,417,000	Clearway Energy Operating 3.75% 15/1/2032	1,127,635	0.05	USD 627,000	Crestwood Midstream Partners / Crestwood Midstream Finance 7.375% 1/2/2031	605,849	0.03
USD 1,066,000	Clearway Energy Operating 4.75% 15/3/2028	979,055	0.05	USD 516,000	Crestwood Midstream Partners / Crestwood Midstream Finance 8% 1/4/2029	516,170	0.02
USD 18,488,000	Cloud Software 6.5% 31/3/2029	16,086,457	0.79	USD 1,398,000	Crocs 4.125% 15/8/2031	1,140,775	0.06
USD 4,580,000	Clydesdale Acquisition 6.625% 15/4/2029	4,375,610	0.22	USD 608,000	Crocs 4.25% 15/3/2029	521,959	0.03
USD 3,062,000	Clydesdale Acquisition 8.75% 15/4/2030	2,732,790	0.13	USD 260,000	Crowdstrike 3% 15/2/2029	218,426	0.01
USD 4,095,000	CMG Media 8.875% 15/12/2027	2,746,219	0.13	USD 130,000	Crown Americas 5.25% 1/4/2030	120,827	0.01
USD 1,765,000	CNX Midstream Partners 4.75% 15/4/2030	1,449,286	0.07	USD 474,000	Crown Americas / Crown Americas Capital V 4.25% 30/9/2026	441,092	0.02
USD 501,000	CNX Resources 6% 15/1/2029	457,443	0.02	USD 340,000	Crown Cork & Seal 7.375% 15/12/2026	349,680	0.02
USD 1,383,000	CNX Resources 7.375% 15/1/2031	1,320,765	0.06	USD 374,000	CrownRock / CrownRock Finance 5% 1/5/2029	336,012	0.02
USD 3,598,000	Colgate Energy Partners III 5.875% 1/7/2029	3,230,356	0.16	USD 6,670,000	CrownRock / CrownRock Finance 5.625% 15/10/2025	6,442,501	0.32
USD 3,052,000	Colgate Energy Partners III 7.75% 15/2/2026	3,024,791	0.15	USD 1,706,000	CSC 3.375% 15/2/2031	1,167,714	0.06
USD 427,000	Commercial Metals 4.125% 15/1/2030	372,663	0.02	USD 6,237,000	CSC 4.125% 1/12/2030	4,461,835	0.22
USD 504,000	Commercial Metals 4.375% 15/3/2032	435,433	0.02	USD 3,408,000	CSC 4.5% 15/11/2031	2,425,442	0.12
USD 3,413,000	CommScope 4.75% 1/9/2029	2,802,450	0.14	USD 1,403,000	CSC 5.25% 1/6/2024	1,366,031	0.06
USD 2,446,000	CommScope 6% 1/3/2026	2,359,925	0.12	USD 1,300,000	CSC 5.5% 15/4/2027	1,133,892	0.06
USD 1,250,000	CommScope 7.125% 1/7/2028	971,632	0.05	USD 662,000	CSC 6.5% 1/2/2029	563,478	0.03
USD 841,000	CommScope 8.25% 1/3/2027*	715,771	0.03	USD 2,281,000	Cushman & Wakefield US Borrower 6.75% 15/5/2028	2,138,927	0.11
USD 3,965,000	CommScope Technologies 6% 15/6/2025	3,810,306	0.19	USD 2,786,000	Darling Ingredients 6% 15/6/2030	2,692,427	0.13
USD 1,594,000	Compass Diversified 5.25% 15/4/2029	1,394,134	0.07	USD 1,158,000	DCP Midstream Operating 6.45% 3/11/2036	1,171,421	0.06
USD 6,975,000	Condor Merger Sub 7.375% 15/2/2030	5,547,721	0.27	USD 1,986,000	DCP Midstream Operating 6.75% 15/9/2037	2,074,933	0.10
USD 10,348,000	Connect Finco / Connect US Finco 6.75% 1/10/2026	9,638,127	0.47	USD 1,133,000	Dealer Tire / DT Issuer 8% 1/2/2028*	1,028,413	0.05
USD 717,000	Consensus Cloud Solutions 6% 15/10/2026	667,066	0.03				

\*All or a portion of this security represents a security on loan.

The notes on pages 986 to 999 form an integral part of these financial statements.

# US Dollar High Yield Bond Fund continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 1,045,226	Delta Air Lines / SkyMiles IP 4.75% 20/10/2028	988,346	0.05	USD 2,824,000	EnPro Industries 5.75% 15/10/2026	2,697,937	0.13
USD 2,897,000	Diamondback Energy 4.25% 15/3/2052	2,158,054	0.11	USD 1,185,000	Entegris 3.625% 1/5/2029	973,804	0.05
USD 2,248,000	Diamondback Energy 6.25% 15/3/2033	2,282,151	0.12	USD 948,000	Entegris 4.375% 15/4/2028	838,425	0.04
USD 4,349,000	Directv Financing / Directv Financing Co-Obligor 5.875% 15/8/2027	3,898,797	0.19	USD 12,483,000	Entegris Escrow 4.75% 15/4/2029	11,328,265	0.56
USD 545,000	Discover Financial Services 6.7% 29/11/2032	560,920	0.03	USD 977,000	Entegris Escrow 5.95% 15/6/2030	910,113	0.05
USD 261,000	Drawbridge Special Opportunities Fund / Drawbridge Special Opportunities Fin 3.875% 15/2/2026	237,644	0.01	USD 955,000	EQM Midstream Partners 4.125% 1/12/2026	848,983	0.04
USD 3,219,000	DT Midstream 4.125% 15/6/2029	2,763,962	0.14	USD 150,000	EQM Midstream Partners 4.5% 15/1/2029	125,318	0.01
USD 2,561,000	DT Midstream 4.375% 15/6/2031	2,147,539	0.11	USD 2,156,000	EQM Midstream Partners 4.75% 15/1/2031	1,750,596	0.09
USD 2,621,000	Dun & Bradstreet 5% 15/12/2029	2,173,344	0.11	USD 1,033,000	EQM Midstream Partners 6% 1/7/2025	998,021	0.05
USD 1,019,000	Dycom Industries 4.5% 15/4/2029	885,842	0.04	USD 2,728,000	EQM Midstream Partners 6.5% 1/7/2027	2,575,413	0.13
USD 630,000	Edison International 6.95% 15/11/2029	660,390	0.03	USD 677,000	EQM Midstream Partners 7.5% 1/6/2030	646,533	0.03
USD 948,000	El Paso Natural Gas 3.5% 15/2/2032	789,507	0.04	USD 1,663,000	Fair Isaac 4% 15/6/2028	1,501,399	0.07
USD 12,476,000	Element Solutions 3.875% 1/9/2028	10,775,147	0.53	USD 1,133,000	Fertitta Entertainment / Fertitta Entertainment Finance 4.625% 15/1/2029	972,567	0.05
USD 675,000	Embeckta 6.75% 15/2/2030	609,439	0.03	USD 512,000	Fertitta Entertainment / Fertitta Entertainment Finance 6.75% 15/1/2030	424,350	0.02
USD 3,523,000	Enact 6.5% 15/8/2025	3,456,363	0.17	USD 6,125,000	First-Citizens Bank & Trust 6% 1/4/2036	5,792,926	0.29
USD 281,000	Encompass Health 4.5% 1/2/2028	257,507	0.01	USD 3,547,000	Ford Motor 3.25% 12/2/2032	2,690,399	0.13
USD 1,557,000	Encompass Health 4.625% 1/4/2031	1,325,315	0.07	USD 1,352,000	Ford Motor 6.1% 19/8/2032	1,268,800	0.06
USD 2,741,000	Encompass Health 4.75% 1/2/2030	2,431,247	0.12	USD 273,000	Ford Motor Credit 2.7% 10/8/2026	238,609	0.01
GBP 317,000	Encore Capital 4.25% 1/6/2028	307,331	0.02	USD 1,143,000	Ford Motor Credit 2.9% 16/2/2028	953,039	0.05
GBP 100,000	Encore Capital 5.375% 15/2/2026	110,022	0.01	USD 409,000	Ford Motor Credit 2.9% 10/2/2029	329,755	0.02
USD 830,000	Energy Transfer 3.75% 15/5/2030	735,005	0.04	USD 809,000	Ford Motor Credit 3.375% 13/11/2025	745,720	0.04
USD 2,502,000	Energy Transfer 5% 15/5/2050	2,036,835	0.10	USD 1,990,000	Ford Motor Credit 3.625% 17/6/2031	1,580,532	0.08
USD 776,000	Energy Transfer 5.3% 15/4/2047	653,869	0.03	USD 502,000	Ford Motor Credit 3.664% 8/9/2024	482,018	0.02
USD 454,000	Energy Transfer 5.55% 15/2/2028	452,325	0.02	USD 589,000	Ford Motor Credit 3.81% 9/1/2024	576,407	0.03
USD 1,170,000	Energy Transfer 5.75% 15/2/2033	1,149,864	0.06	USD 400,000	Ford Motor Credit 3.815% 2/11/2027	350,469	0.02
USD 1,902,000	EnLink Midstream 5.375% 1/6/2029	1,775,260	0.09	USD 357,000	Ford Motor Credit 4% 13/11/2030	297,052	0.02
USD 2,751,000	EnLink Midstream 5.625% 15/1/2028	2,623,092	0.13	USD 1,090,000	Ford Motor Credit 4.125% 17/8/2027	973,832	0.05
USD 1,168,000	EnLink Midstream 6.5% 1/9/2030	1,153,558	0.06	USD 747,000	Ford Motor Credit 4.134% 4/8/2025	704,500	0.03
USD 788,000	EnLink Midstream Partners 4.15% 1/6/2025	758,080	0.04	USD 1,606,000	Ford Motor Credit 4.271% 9/1/2027	1,456,160	0.07
USD 601,000	EnLink Midstream Partners 4.85% 15/7/2026	570,400	0.03	USD 548,000	Ford Motor Credit 4.389% 8/1/2026	513,865	0.03
USD 539,000	EnLink Midstream Partners 5.45% 1/6/2047	423,821	0.02	GBP 263,000	Ford Motor Credit 4.535% 6/3/2025	307,316	0.02
USD 1,579,000	EnLink Midstream Partners 5.6% 1/4/2044	1,290,169	0.06				

The notes on pages 986 to 999 form an integral part of these financial statements.

# US Dollar High Yield Bond Fund continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 698,000	Ford Motor Credit 4.687% 9/6/2025	668,654	0.03	USD 1,313,000	Goodyear Tire & Rubber 9.5% 31/5/2025	1,354,367	0.07
EUR 300,000	Ford Motor Credit 4.867% 3/8/2027	311,616	0.02	USD 1,227,000	GrafTech Finance 4.625% 15/12/2028	1,001,195	0.05
USD 1,549,000	Ford Motor Credit 4.95% 28/5/2027	1,446,278	0.07	USD 459,000	Graham 5.75% 1/6/2026	448,804	0.02
USD 799,000	Ford Motor Credit 5.113% 3/5/2029	729,653	0.04	EUR 596,000	Graphic Packaging International 2.625% 1/2/2029*	552,789	0.03
USD 1,171,000	Ford Motor Credit 5.125% 16/6/2025	1,133,699	0.06	USD 417,000	Graphic Packaging International 3.5% 15/3/2028	366,247	0.02
USD 2,357,000	Ford Motor Credit 7.35% 6/3/2030	2,392,970	0.12	USD 620,000	Graphic Packaging International 4.75% 15/7/2027	583,388	0.03
USD 813,000	Foundation Building Materials 6% 1/3/2029	644,286	0.03	USD 2,725,000	GTCR AP Finance 8% 15/5/2027	2,618,300	0.13
USD 3,519,000	Frontier Communications 5% 1/5/2028	3,117,870	0.15	USD 311,000	Gulfport Energy 8% 17/5/2026	304,780	0.01
USD 730,000	Frontier Communications 5.875% 15/10/2027	680,723	0.03	USD 1,848,000	GYP III 4.625% 1/5/2029	1,590,716	0.08
USD 164,000	Frontier Communications 6% 15/1/2030	131,040	0.01	USD 285,000	H&E Equipment Services 3.875% 15/12/2028	245,400	0.01
USD 8,327,000	Frontier Communications 8.75% 15/5/2030	8,438,582	0.42	USD 1,817,000	Hanesbrands 9% 15/2/2031	1,837,355	0.09
USD 1,530,000	Garden Spinco 8.625% 20/7/2030	1,617,982	0.08	USD 769,000	Harvest Midstream I 7.5% 1/9/2028	745,422	0.04
USD 630,000	Gartner 3.625% 15/6/2029	546,021	0.03	USD 1,809,000	HAT I / HAT II 3.375% 15/6/2026	1,562,117	0.08
USD 425,000	Gartner 4.5% 1/7/2028	389,791	0.02	USD 1,005,000	HB Fuller 4.25% 15/10/2028	877,115	0.04
USD 2,621,000	Gates Global / Gates 6.25% 15/1/2026	2,563,495	0.13	USD 2,630,000	HCA 4.625% 15/3/2052	2,045,698	0.10
USD 1,707,000	GCI 4.75% 15/10/2028	1,465,331	0.07	USD 4,164,000	HealthEquity 4.5% 1/10/2029	3,630,740	0.18
USD 692,000	General Motors 5.2% 1/4/2045	572,679	0.03	USD 1,065,000	Helios Software / ION Corporate Solutions Finance 4.625% 1/5/2028	863,037	0.04
USD 1,231,000	General Motors 5.4% 1/4/2048	1,021,797	0.05	USD 1,997,000	Herc 5.5% 15/7/2027	1,886,965	0.09
USD 639,000	General Motors 5.6% 15/10/2032	605,595	0.03	USD 647,000	Hertz 4.625% 1/12/2026	579,648	0.03
USD 762,000	General Motors 5.95% 1/4/2049	678,674	0.03	USD 1,159,000	Hertz 5% 1/12/2029	957,421	0.05
USD 838,000	Genesis Energy / Genesis Energy Finance 6.5% 1/10/2025	803,989	0.04	USD 1,427,000	Hilcorp Energy I / Hilcorp Finance 5.75% 1/2/2029	1,292,665	0.06
USD 605,000	Genesis Energy / Genesis Energy Finance 7.75% 1/2/2028	577,821	0.03	USD 123,000	Hilcorp Energy I / Hilcorp Finance 6% 15/4/2030	111,754	0.00
USD 1,001,000	Genesis Energy / Genesis Energy Finance 8.875% 15/4/2030	1,005,305	0.05	USD 118,000	Hilcorp Energy I / Hilcorp Finance 6% 1/2/2031	106,643	0.00
USD 730,000	Global Payments 2.9% 15/5/2030	600,169	0.03	USD 827,000	Hilcorp Energy I / Hilcorp Finance 6.25% 1/11/2028	769,185	0.04
USD 726,000	Global Payments 3.2% 15/8/2029	616,791	0.03	USD 155,000	Hilcorp Energy I / Hilcorp Finance 6.25% 15/4/2032	140,753	0.01
USD 2,755,000	Global Payments 5.4% 15/8/2032	2,625,272	0.13	USD 119,000	Hilton Domestic Operating 3.625% 15/2/2032	97,475	0.00
USD 2,084,000	Global Payments 5.95% 15/8/2052	1,915,379	0.10	USD 631,000	Hilton Domestic Operating 3.75% 1/5/2029	547,434	0.03
USD 2,989,000	GLP Capital / GLP Financing II 3.25% 15/1/2032	2,370,020	0.12	USD 97,000	Hilton Domestic Operating 4% 1/5/2031	82,076	0.00
USD 880,000	Go Daddy Operating / GD Finance 3.5% 1/3/2029	738,526	0.04	USD 1,627,000	Hilton Domestic Operating 4.875% 15/1/2030	1,487,342	0.07
USD 641,000	Go Daddy Operating / GD Finance 5.25% 1/12/2027	609,354	0.03	USD 777,000	Hilton Domestic Operating 5.375% 1/5/2025	768,765	0.04
USD 1,226,000	Goodyear Tire & Rubber 5% 15/7/2029*	1,061,593	0.05	USD 974,000	Hilton Domestic Operating 5.75% 1/5/2028	946,229	0.05
USD 327,000	Goodyear Tire & Rubber 5.625% 30/4/2033	278,062	0.01	USD 1,678,000	Home Point Capital 5% 1/2/2026	1,175,171	0.06
				USD 1,475,000	Howard Hughes 4.125% 1/2/2029	1,231,027	0.06
				USD 327,000	Howard Hughes 4.375% 1/2/2031	265,776	0.01
				USD 409,000	Howard Hughes 5.375% 1/8/2028	368,512	0.02

\*All or a portion of this security represents a security on loan.

The notes on pages 986 to 999 form an integral part of these financial statements.



# US Dollar High Yield Bond Fund continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 48,000	Howmet Aerospace 5.125% 1/10/2024	47,688	0.00	EUR 110,000	Kronos International 3.75% 15/9/2025	106,112	0.01
USD 454,000	HUB International 5.625% 1/12/2029	390,729	0.02	USD 1,571,000	LABL 5.875% 1/11/2028	1,365,430	0.07
USD 6,948,000	HUB International 7% 1/5/2026	6,833,257	0.34	USD 920,000	Ladder Capital Finance / Ladder Capital Finance 4.25% 1/2/2027	783,201	0.04
USD 1,490,000	Icahn Enterprises / Icahn Enterprises Finance 4.375% 1/2/2029	1,287,844	0.06	USD 591,000	Ladder Capital Finance / Ladder Capital Finance 4.75% 15/6/2029	479,546	0.02
USD 975,000	Icahn Enterprises / Icahn Enterprises Finance 4.75% 15/9/2024	948,246	0.05	USD 421,000	Lamb Weston 4.125% 31/1/2030	372,172	0.02
USD 3,670,000	Icahn Enterprises / Icahn Enterprises Finance 5.25% 15/5/2027	3,425,431	0.17	USD 2,518,000	Lamb Weston 4.375% 31/1/2032	2,212,416	0.11
USD 1,078,000	Icahn Enterprises / Icahn Enterprises Finance 6.25% 15/5/2026	1,048,605	0.05	USD 2,048,000	Lamb Weston 4.875% 15/5/2028	1,932,271	0.10
USD 2,828,000	II-VI 5% 15/12/2029	2,475,660	0.12	USD 2,701,000	LCM Investments II 4.875% 1/5/2029	2,224,706	0.11
USD 4,827,000	Illuminate Buyer / Illuminate IV 9% 1/7/2028	4,325,487	0.21	USD 1,183,000	Legacy LifePoint Health 4.375% 15/2/2027	995,944	0.05
USD 2,905,000	Imola Merger 4.75% 15/5/2029	2,457,217	0.12	USD 2,047,000	Legacy LifePoint Health 6.75% 15/4/2025	1,947,489	0.10
USD 664,000	Ingevity 3.875% 1/11/2028	569,112	0.03	USD 789,000	Legends Hospitality / Legends Hospitality Co-Issuer 5% 1/2/2026	719,781	0.04
USD 820,000	Installed Building Products 5.75% 1/2/2028	763,871	0.04	USD 2,798,000	Level 3 Financing 3.4% 1/3/2027*	2,358,106	0.11
EUR 336,000	IQVIA 1.75% 15/3/2026	326,701	0.02	USD 1,228,000	Level 3 Financing 3.625% 15/1/2029	793,577	0.04
EUR 100,000	IQVIA 2.25% 15/3/2029	88,624	0.00	USD 578,000	Level 3 Financing 3.75% 15/7/2029	370,723	0.02
USD 1,965,000	IQVIA 5% 15/10/2026	1,883,551	0.09	USD 2,289,000	Level 3 Financing 3.875% 15/11/2029	1,753,706	0.09
USD 519,000	IQVIA 5% 15/5/2027	493,520	0.02	USD 1,344,000	Level 3 Financing 4.25% 1/7/2028	926,831	0.05
USD 1,466,000	IRB 7% 15/6/2025*	1,463,778	0.07	USD 1,093,000	Level 3 Financing 4.625% 15/9/2027	816,061	0.04
USD 208,000	Iron Mountain 5% 15/7/2028	188,573	0.01	USD 1,330,000	Levi Strauss 3.5% 1/3/2031*	1,088,685	0.05
USD 433,000	Iron Mountain 5.25% 15/7/2030	377,254	0.02	USD 4,133,000	Liberty Broadband 1.25% 30/9/2050	4,149,532	0.21
USD 290,000	Iron Mountain 5.625% 15/7/2032	249,203	0.01	USD 7,305,000	Liberty Broadband 2.75% 30/9/2050	7,304,023	0.36
USD 1,078,000	Iron Mountain Information Management Services 5% 15/7/2032	890,320	0.04	EUR 193,000	Liberty Mutual 3.625% 23/5/2059	192,177	0.01
USD 3,408,000	ITT 6.5% 1/8/2029	2,799,622	0.14	USD 2,219,000	Life Time 5.75% 15/1/2026	2,111,648	0.10
USD 2,269,000	Jefferies Finance / JFIN Co-Issuer 5% 15/8/2028	1,927,141	0.09	USD 2,070,000	Life Time 8% 15/4/2026	1,978,316	0.10
USD 1,152,000	JELD-WEN 6.25% 15/5/2025	1,122,602	0.06	USD 1,984,446	Ligado Networks 15.5% 1/11/2023	530,839	0.03
USD 1,408,000	JPMorgan Chase 5.717% 14/9/2033	1,389,391	0.07	USD 2,521,000	Lindblad Expeditions 6.75% 15/2/2027	2,384,715	0.12
USD 1,821,000	K Hovnanian Enterprises 7.75% 15/2/2026	1,774,801	0.09	USD 5,513,000	Lions Gate Capital 5.5% 15/4/2029	3,874,898	0.19
USD 3,097,000	Kaiser Aluminum 4.5% 1/6/2031	2,404,658	0.12	USD 1,152,000	Lithia Motors 3.875% 1/6/2029	963,700	0.05
USD 1,047,000	Kaiser Aluminum 4.625% 1/3/2028	900,038	0.04	USD 915,000	Live Nation Entertainment 3.75% 15/1/2028	799,847	0.04
USD 533,000	KB Home 7.25% 15/7/2030	522,759	0.03	USD 1,470,000	Live Nation Entertainment 4.75% 15/10/2027	1,318,920	0.06
USD 943,000	Ken Garff Automotive 4.875% 15/9/2028	812,774	0.04	USD 297,000	Live Nation Entertainment 4.875% 1/11/2024	288,399	0.01
USD 639,000	Kinder Morgan 4.8% 1/2/2033	589,184	0.03	USD 7,599,000	Live Nation Entertainment 6.5% 15/5/2027	7,469,529	0.37
USD 1,820,000	Kinder Morgan 5.45% 1/8/2052	1,615,025	0.08	USD 1,265,000	LSF11 A5 HoldCo 6.625% 15/10/2029	1,074,662	0.05
USD 3,381,000	Kinetik 5.875% 15/6/2030	3,110,403	0.15	USD 4,889,000	Lumen Technologies 4% 15/2/2027	3,749,252	0.18
USD 2,429,000	Kobe US Midco 2 9.25% 1/11/2026	1,821,750	0.09	USD 2,392,000	Lumen Technologies 4.5% 15/1/2029	1,255,553	0.06
USD 983,000	Kontoor Brands 4.125% 15/11/2029	834,144	0.04				
USD 2,177,000	Korn Ferry 4.625% 15/12/2027	2,017,077	0.10				

\*All or a portion of this security represents a security on loan.

The notes on pages 986 to 999 form an integral part of these financial statements.

# US Dollar High Yield Bond Fund continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 256,000	Lumen Technologies 5.375% 15/6/2029	139,215	0.01	EUR 106,000	MPT Operating Partnership / MPT Finance 0.993% 15/10/2026	83,217	0.00
USD 2,487,000	Madison IAQ 5.875% 30/6/2029	1,984,711	0.10	GBP 100,000	MPT Operating Partnership / MPT Finance 2.55% 5/12/2023	115,140	0.01
USD 10,651,000	Magallanes 5.141% 15/3/2052	8,295,315	0.41	EUR 100,000	MPT Operating Partnership / MPT Finance 3.325% 24/3/2025	92,568	0.00
USD 5,840,000	Magallanes 5.391% 15/3/2062	4,514,442	0.22	USD 7,373,000	MPT Operating Partnership / MPT Finance 3.5% 15/3/2031	5,002,728	0.25
USD 248,000	Magnolia Oil & Gas Operating / Magnolia Oil & Gas Finance 6% 1/8/2026	237,731	0.01	USD 3,597,000	MPT Operating Partnership / MPT Finance 4.625% 1/8/2029	2,702,318	0.13
USD 1,876,000	MajorDrive IV 6.375% 1/6/2029	1,449,735	0.07	USD 298,000	MPT Operating Partnership / MPT Finance 5.25% 1/8/2026	265,293	0.01
USD 870,000	Marvell Technology 2.95% 15/4/2031	697,433	0.03	USD 397,000	MSCI 3.25% 15/8/2033	312,004	0.02
USD 1,430,000	MasTec 4.5% 15/8/2028	1,295,143	0.06	USD 1,247,000	MSCI 3.875% 15/2/2031	1,079,715	0.05
USD 2,589,000	Matador Resources 5.875% 15/9/2026	2,499,247	0.12	USD 653,000	Mueller Water Products 4% 15/6/2029	571,794	0.03
USD 1,022,000	Match II 3.625% 1/10/2031	800,635	0.04	USD 704,000	Murphy Oil 5.875% 1/12/2027	674,252	0.03
USD 550,000	Match II 4.125% 1/8/2030	457,948	0.02	USD 196,000	Murphy Oil 6.125% 1/12/2042	155,360	0.01
USD 1,037,000	Match II 4.625% 1/6/2028	922,377	0.04	USD 2,908,000	Nabors Industries 5.75% 1/2/2025	2,765,654	0.14
USD 39,000	Match II 5.625% 15/2/2029	35,897	0.00	USD 4,024,000	Nabors Industries 7.375% 15/5/2027	3,913,340	0.19
USD 628,000	Mattel 3.75% 1/4/2029	543,851	0.03	USD 367,000	Nationstar Mortgage 5.125% 15/12/2030	283,009	0.01
USD 2,467,000	Mattel 5.45% 1/11/2041	2,067,843	0.10	USD 906,000	Nationstar Mortgage 5.75% 15/11/2031	709,919	0.03
USD 2,407,000	Mattel 6.2% 1/10/2040	2,135,615	0.11	USD 88,000	Nationstar Mortgage 6% 15/1/2027	81,051	0.00
USD 17,758,000	Mauser Packaging Solutions 7.875% 15/8/2026	17,863,305	0.88	USD 518,000	Navient 5.5% 15/3/2029	438,503	0.02
USD 725,000	Medline Borrower 3.875% 1/4/2029	600,633	0.03	USD 386,000	Navient 5.875% 25/10/2024	377,703	0.02
USD 7,206,000	Medline Borrower 5.25% 1/10/2029	5,963,289	0.30	USD 381,000	Navient 6.125% 25/3/2024	377,527	0.02
USD 1,547,000	Metis Merger Sub 6.5% 15/5/2029	1,254,934	0.06	USD 264,000	Navient 7.25% 25/9/2023	264,914	0.01
USD 1,225,000	MGIC Investment 5.25% 15/8/2028	1,142,172	0.06	USD 1,354,000	NCR 5% 1/10/2028	1,176,078	0.06
USD 1,323,000	MGM Resorts International 5.75% 15/6/2025	1,298,931	0.06	USD 104,000	NCR 5.125% 15/4/2029	88,293	0.00
USD 1,249,000	MGM Resorts International 6% 15/3/2023	1,250,124	0.06	USD 54,000	NCR 5.75% 1/9/2027	52,432	0.00
USD 4,420,000	MicroStrategy 6.125% 15/6/2028	3,673,860	0.18	USD 408,000	NCR 6.125% 1/9/2029	395,344	0.02
USD 1,104,000	Midcontinent Communications / Midcontinent Finance 5.375% 15/8/2027	1,013,817	0.05	USD 1,923,000	Neptune Bidco US 9.29% 15/4/2029	1,819,542	0.09
USD 2,183,000	Midwest Gaming Borrower / Midwest Gaming Finance 4.875% 1/5/2029	1,864,442	0.09	USD 2,151,000	NESCO II 5.5% 15/4/2029	1,927,361	0.10
USD 5,918,850	Mileage Plus / Mileage Plus Intellectual Property Assets 6.5% 20/6/2027	5,909,972	0.29	EUR 200,000	Netflix 3.625% 15/6/2030	196,914	0.01
USD 2,802,000	Minerals Technologies 5% 1/7/2028	2,524,378	0.12	USD 1,019,000	New Enterprise Stone & Lime 5.25% 15/7/2028	932,216	0.05
USD 10,463,000	Minerva Merger Sub 6.5% 15/2/2030	8,289,180	0.41	USD 1,108,000	New Enterprise Stone & Lime 9.75% 15/7/2028	1,061,180	0.05
USD 404,000	Molina Healthcare 3.875% 15/11/2030	341,727	0.02	USD 9,792,000	New Fortress Energy 6.5% 30/9/2026	8,897,648	0.44
USD 534,000	Molina Healthcare 3.875% 15/5/2032	436,134	0.02	USD 6,856,000	New Fortress Energy 6.75% 15/9/2025	6,374,477	0.32
USD 983,000	Molina Healthcare 4.375% 15/6/2028	884,356	0.04	USD 1,604,000	NextEra Energy Operating Partners 4.25% 15/7/2024	1,553,698	0.08
USD 3,726,000	MPLX 4.95% 14/3/2052	3,071,563	0.15	USD 65,000	NextEra Energy Operating Partners 4.25% 15/9/2024	60,915	0.00
USD 450,000	MPLX 5% 1/3/2033	420,824	0.02	USD 3,745,000	NFP 4.875% 15/8/2028	3,280,097	0.16
				USD 11,795,000	NFP 6.875% 15/8/2028	10,059,366	0.50
				USD 789,000	NFP 7.5% 1/10/2030	752,391	0.04
				USD 3,228,000	NGL Energy Operating / NGL Energy Finance 7.5% 1/2/2026	3,078,880	0.15

\*All or a portion of this security represents a security on loan.

The notes on pages 986 to 999 form an integral part of these financial statements.

# US Dollar High Yield Bond Fund continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 1,233,000	NGPL PipeCo 7.768% 15/12/2037	1,327,021	0.06	USD 3,222,000	Oracle 3.6% 1/4/2050	2,164,014	0.10
USD 546,000	Nine Energy Service 13% 1/2/2028	559,336	0.03	USD 4,147,000	Oracle 3.95% 25/3/2051	2,948,254	0.15
USD 3,151,000	NMG / Neiman Marcus 7.125% 1/4/2026	3,029,459	0.15	USD 1,872,000	Oracle 6.25% 9/11/2032	1,939,580	0.10
USD 1,555,000	Northern Trust 6.125% 2/11/2032	1,634,980	0.08	USD 3,448,000	Oracle 6.9% 9/11/2052	3,684,913	0.18
USD 2,142,000	Northwest Fiber / Northwest Fiber Finance Sub 4.75% 30/4/2027	1,870,034	0.09	USD 2,319,000	Organon / Organon Foreign Debt Co-Issuer 4.125% 30/4/2028	2,043,257	0.10
USD 3,423,000	Northwest Fiber / Northwest Fiber Finance Sub 6% 15/2/2028*	2,710,640	0.13	USD 2,138,000	Organon / Organon Foreign Debt Co-Issuer 5.125% 30/4/2031	1,831,699	0.09
USD 769,000	Northwest Fiber / Northwest Fiber Finance Sub 10.75% 1/6/2028	712,930	0.03	USD 1,144,000	OT Merger 7.875% 15/10/2029*	688,059	0.03
USD 5,216,000	Novelis 3.25% 15/11/2026	4,590,456	0.23	USD 1,465,000	Outfront Media Capital / Outfront Media Capital 4.25% 15/1/2029	1,206,281	0.06
USD 3,114,000	Novelis 3.875% 15/8/2031	2,511,986	0.12	USD 520,000	Outfront Media Capital / Outfront Media Capital 4.625% 15/3/2030	426,283	0.02
USD 4,889,000	Novelis 4.75% 30/1/2030	4,283,155	0.21	USD 2,202,000	Outfront Media Capital / Outfront Media Capital 5% 15/8/2027	1,976,970	0.10
USD 274,000	NRG Energy 5.25% 15/6/2029	242,969	0.01	USD 625,000	Ovintiv 6.625% 15/8/2037	618,981	0.03
USD 501,000	NRG Energy 5.75% 15/1/2028	471,183	0.02	USD 428,000	Owl Rock Capital 3.4% 15/7/2026	381,236	0.02
USD 2,307,000	NuStar Logistics 5.75% 1/10/2025	2,223,349	0.11	USD 1,199,000	Owl Rock Capital 3.75% 22/7/2025	1,121,330	0.06
USD 811,000	NuStar Logistics 6% 1/6/2026	775,774	0.04	USD 288,000	OWL Rock Core Income 3.125% 23/9/2026	249,041	0.01
USD 228,000	NuStar Logistics 6.375% 1/10/2030	212,737	0.01	USD 1,456,000	OWL Rock Core Income 5.5% 21/3/2025	1,411,848	0.07
USD 926,000	Occidental Petroleum 5.875% 1/9/2025	924,718	0.04	USD 2,191,000	OWL Rock Core Income 7.75% 16/9/2027	2,185,619	0.11
USD 4,600,000	Occidental Petroleum 6.2% 15/3/2040	4,496,005	0.22	USD 991,000	Pacific Gas and Electric 6.75% 15/1/2053	977,812	0.05
USD 1,466,000	Occidental Petroleum 6.45% 15/9/2036	1,467,976	0.07	USD 1,794,000	Pattern Energy Operations / Pattern Energy Operations 4.5% 15/8/2028	1,603,343	0.08
USD 554,000	Occidental Petroleum 6.6% 15/3/2046	563,072	0.03	USD 555,000	PDC Energy 6.125% 15/9/2024	550,342	0.03
USD 4,706,000	Occidental Petroleum 6.625% 1/9/2030	4,850,686	0.24	USD 1,483,000	Penske Automotive 3.5% 1/9/2025	1,388,518	0.07
USD 286,000	Occidental Petroleum 6.95% 1/7/2024	288,514	0.01	USD 708,000	PetSmart / PetSmart Finance 4.75% 15/2/2028	648,613	0.03
USD 729,000	Occidental Petroleum 7.5% 1/5/2031	781,247	0.04	USD 4,192,000	PetSmart / PetSmart Finance 7.75% 15/2/2029	4,081,651	0.20
USD 927,000	Occidental Petroleum 8.875% 15/7/2030	1,051,828	0.05	USD 1,712,000	Picasso Finance Sub 6.125% 15/6/2025	1,680,617	0.08
USD 797,000	OneMain Finance 3.5% 15/1/2027	672,497	0.03	USD 1,001,000	Pilgrim's Pride 3.5% 1/3/2032	777,843	0.04
USD 819,000	OneMain Finance 4% 15/9/2030	621,827	0.03	USD 1,094,000	Plains All American Pipeline / PAA Finance 3.55% 15/12/2029	947,828	0.05
USD 435,000	OneMain Finance 5.375% 15/11/2029	367,001	0.02	USD 1,550,000	Plains All American Pipeline / PAA Finance 5.15% 1/6/2042	1,266,120	0.06
USD 1,130,000	OneMain Finance 6.625% 15/1/2028	1,053,262	0.05	USD 458,000	Plains All American Pipeline / PAA Finance 6.65% 15/1/2037	451,372	0.02
USD 1,859,000	OneMain Finance 6.875% 15/3/2025	1,819,621	0.09	USD 328,000	Post 4.625% 15/4/2030	284,807	0.01
USD 1,515,000	OneMain Finance 7.125% 15/3/2026	1,474,868	0.07	USD 16,000	Post 5.75% 1/3/2027	15,651	0.00
USD 392,000	ONEOK 4.35% 15/3/2029	363,370	0.02	USD 3,204,000	PRA Health Sciences 2.875% 15/7/2026	2,854,985	0.14
USD 775,000	ONEOK 4.95% 13/7/2047	631,969	0.03	USD 1,047,000	Premier Entertainment Sub / Premier Entertainment Finance 5.625% 1/9/2029	763,985	0.04
USD 1,417,000	Option Care Health 4.375% 31/10/2029	1,210,168	0.06	USD 1,268,000	Premier Entertainment Sub / Premier Entertainment Finance 5.875% 1/9/2031	900,065	0.04
USD 1,792,000	Oracle 2.875% 25/3/2031	1,480,444	0.07	USD 1,320,000	Prestige Brands 3.75% 1/4/2031	1,073,853	0.05

\*All or a portion of this security represents a security on loan.

The notes on pages 986 to 999 form an integral part of these financial statements.

# US Dollar High Yield Bond Fund continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 292,000	Prime Security Services Borrower / Prime Finance 5.25% 15/4/2024	287,214	0.01	USD 1,738,000	Scientific Games International 8.625% 1/7/2025	1,778,788	0.09
USD 832,000	Prime Security Services Borrower / Prime Finance 5.75% 15/4/2026	804,889	0.04	USD 2,302,000	SCIL IV / SCIL USA 5.375% 1/11/2026	2,063,630	0.10
USD 2,492,000	Prime Security Services Borrower / Prime Finance 6.25% 15/1/2028	2,315,230	0.11	USD 1,077,000	Scotts Miracle-Gro 4% 1/4/2031	868,294	0.04
USD 1,235,000	PTC 3.625% 15/2/2025	1,174,383	0.06	USD 268,000	Scotts Miracle-Gro 4.375% 1/2/2032	216,653	0.01
USD 3,162,000	Radiate Holdco / Radiate Finance 4.5% 15/9/2026	2,369,130	0.12	USD 796,000	Sealed Air 4% 1/12/2027	713,050	0.03
USD 8,229,000	Radiate Holdco / Radiate Finance 6.5% 15/9/2028	3,881,321	0.19	USD 968,000	Sealed Air 6.125% 1/2/2028	952,125	0.05
USD 930,000	Range Resources 4.875% 15/5/2025	904,875	0.04	USD 3,260,000	Sensata Technologies 4.375% 15/2/2030	2,887,160	0.14
USD 1,628,000	Raptor Acquisition / Raptor Co-Issuer 4.875% 1/11/2026	1,508,339	0.07	USD 1,336,000	Service International/US 3.375% 15/8/2030	1,085,079	0.05
USD 1,349,000	Realogy / Realogy Co-Issuer 5.25% 15/4/2030	925,879	0.05	USD 1,938,000	Service International/US 4% 15/5/2031	1,637,998	0.08
USD 2,040,000	Realogy / Realogy Co-Issuer 5.75% 15/1/2029	1,476,073	0.07	USD 578,000	Service International/US 5.125% 1/6/2029	538,985	0.03
USD 550,000	Regal Rexnord 6.05% 15/2/2026	544,602	0.03	USD 3,198,000	Shift4 Payments / Shift4 Payments Finance Sub 4.625% 1/11/2026	2,951,050	0.15
USD 3,955,000	Regal Rexnord 6.05% 15/4/2028	3,870,097	0.19	USD 1,296,000	Simmons Foods /Simmons Prepared Foods /Simmons Pet Food /Simmons Feed 4.625% 1/3/2029	1,057,549	0.05
USD 1,260,000	Regal Rexnord 6.3% 15/2/2030	1,236,581	0.06	USD 4,422,000	Sinclair Television 4.125% 1/12/2030	3,375,755	0.17
USD 1,845,000	Regal Rexnord 6.4% 15/4/2033	1,808,219	0.09	USD 2,203,000	Sirius XM Radio 3.125% 1/9/2026	1,943,949	0.10
USD 445,000	Resideo Funding 4% 1/9/2029	366,965	0.02	USD 1,923,000	Sirius XM Radio 3.875% 1/9/2031	1,494,959	0.07
USD 1,016,000	RHP Hotel Properties / RHP Finance 4.5% 15/2/2029	886,125	0.04	USD 913,000	Sirius XM Radio 4.125% 1/7/2030	742,721	0.04
USD 2,046,000	RHP Hotel Properties / RHP Finance 4.75% 15/10/2027	1,882,934	0.09	USD 2,798,000	Sirius XM Radio 5% 1/8/2027	2,559,488	0.12
USD 1,250,000	RLJ Lodging Trust 3.75% 1/7/2026	1,125,266	0.06	USD 566,000	Sirius XM Radio 5.5% 1/7/2029	507,884	0.02
USD 374,000	RLJ Lodging Trust 4% 15/9/2029	305,335	0.02	USD 2,166,000	Six Flags Theme Parks 7% 1/7/2025	2,185,022	0.11
USD 2,238,000	Rockcliff Energy II 5.5% 15/10/2029	2,056,051	0.10	USD 1,548,000	SLM 3.125% 2/11/2026	1,337,116	0.07
USD 4,118,000	Rocket Mortgage / Rocket Mortgage Co-Issuer 2.875% 15/10/2026	3,533,985	0.17	USD 528,000	SM Energy 5.625% 1/6/2025	508,520	0.02
USD 380,000	Rockies Express Pipeline 4.95% 15/7/2029	331,124	0.02	USD 1,192,000	SM Energy 6.5% 15/7/2028	1,101,784	0.05
USD 554,000	Royal Caribbean Cruises 4.25% 1/7/2026	482,501	0.02	USD 187,000	SM Energy 6.625% 15/1/2027	177,031	0.01
USD 1,319,000	Ryan Specialty 4.375% 1/2/2030	1,129,273	0.06	USD 1,518,000	SM Energy 6.75% 15/9/2026	1,461,234	0.07
USD 560,000	Sabine Pass Liquefaction 5.9% 15/9/2037	557,804	0.03	USD 7,556,000	Sotheby's 7.375% 15/10/2027	7,134,980	0.35
USD 1,297,000	Sabre GLBL 7.375% 1/9/2025	1,217,480	0.06	Sotheby's/Bidfair 5.875% 1/6/2029	2,365,811	0.12	
USD 2,246,000	Sabre GLBL 9.25% 15/4/2025	2,212,380	0.11	USD 5,000	Southwestern Energy 4.75% 1/2/2032	4,279	0.00
USD 871,000	Sabre GLBL 11.25% 15/12/2027	868,654	0.04	USD 1,553,000	Southwestern Energy 5.375% 1/2/2029	1,438,156	0.07
USD 2,459,000	SBA Communications 3.125% 1/2/2029	2,018,670	0.10	USD 141,000	Southwestern Energy 5.7% 23/1/2025	139,847	0.01
USD 4,984,000	SBA Communications 3.875% 15/2/2027	4,527,628	0.22	USD 766,000	Specialty Building Products / SBP Finance 6.375% 30/9/2026	699,880	0.03
USD 2,708,000	Science Applications International 4.875% 1/4/2028	2,470,301	0.12	USD 1,972,000	Spectrum Brands 5% 1/10/2029	1,703,974	0.08
USD 1,067,000	Scientific Games International 7% 15/5/2028	1,040,048	0.05	USD 2,293,000	Sprint 7.625% 1/3/2026	2,386,238	0.12
USD 132,000	Scientific Games International 7.25% 15/11/2029	130,350	0.01	USD 6,418,000	Sprint Capital 6.875% 15/11/2028	6,713,228	0.33
				USD 8,396,000	Sprint Capital 8.75% 15/3/2032	10,003,414	0.49

The notes on pages 986 to 999 form an integral part of these financial statements.

# US Dollar High Yield Bond Fund continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 6,033,000	SRM Escrow Issuer 6% 1/11/2028	5,317,697	0.26	USD 2,331,000	Targa Resources Partners / Targa Resources Partners Finance 4% 15/1/2032	1,978,180	0.10
USD 3,355,000	SRS Distribution 4.625% 1/7/2028	2,938,499	0.14	USD 305,000	Taylor Morrison Communities 5.125% 1/8/2030	268,779	0.01
USD 2,645,000	SRS Distribution 6% 1/12/2029	2,202,551	0.11	USD 2,825,000	Taylor Morrison Communities 5.875% 15/6/2027	2,726,436	0.13
USD 5,228,000	SRS Distribution 6.125% 1/7/2029	4,395,652	0.22	USD 285,000	TEGNA 4.75% 15/3/2026	271,246	0.01
USD 4,694,000	SS&C Technologies 5.5% 30/9/2027	4,422,976	0.22	USD 2,372,000	Teleflex 4.25% 1/6/2028	2,142,947	0.11
USD 921,000	Stagwell Global 5.625% 15/8/2029	788,332	0.04	USD 308,000	Teleflex 4.625% 15/11/2027	288,444	0.01
EUR 168,000	Standard Industries 2.25% 21/11/2026	156,133	0.01	USD 3,221,000	Tempo Acquisition / Tempo Acquisition Finance 5.75% 1/6/2025	3,201,776	0.16
USD 382,000	Standard Industries 3.375% 15/1/2031	294,601	0.01	USD 1,682,000	Tempur Sealy International 3.875% 15/10/2031	1,348,148	0.07
USD 2,464,000	Standard Industries 4.375% 15/7/2030	2,053,695	0.10	USD 635,000	Tempur Sealy International 4% 15/4/2029	544,512	0.03
USD 121,000	Standard Industries 4.75% 15/1/2028	109,024	0.01	USD 338,000	Tenet Healthcare 4.25% 1/6/2029	296,561	0.01
USD 873,000	Standard Industries 5% 15/2/2027	807,679	0.04	USD 1,337,000	Tenet Healthcare 4.375% 15/1/2030	1,167,651	0.06
USD 2,241,000	Staples 7.5% 15/4/2026	1,997,000	0.10	USD 265,000	Tenet Healthcare 4.625% 15/7/2024	261,910	0.01
USD 759,000	Starwood Property Trust 4.375% 15/1/2027	659,366	0.03	USD 1,033,000	Tenet Healthcare 4.625% 1/9/2024	1,020,516	0.05
USD 1,522,000	Starwood Property Trust 5.5% 1/11/2023	1,509,571	0.07	USD 566,000	Tenet Healthcare 4.625% 15/6/2028	513,917	0.03
USD 1,247,000	Station Casinos 4.5% 15/2/2028	1,096,473	0.05	USD 3,379,000	Tenet Healthcare 4.875% 1/1/2026	3,227,604	0.16
USD 2,234,000	Station Casinos 4.625% 1/12/2031	1,822,117	0.09	USD 964,000	Tenet Healthcare 5.125% 1/11/2027	905,985	0.04
USD 350,000	Stericycle 3.875% 15/1/2029	299,975	0.01	USD 496,000	Tenet Healthcare 6.125% 1/10/2028*	460,402	0.02
USD 1,487,000	Stevens 6.125% 1/10/2026	1,510,014	0.07	USD 2,221,000	Tenet Healthcare 6.125% 15/6/2030	2,107,551	0.10
USD 686,000	Suburban Propane Partners /Suburban Energy Finance 5% 1/6/2031	571,074	0.03	USD 1,405,000	Tenet Healthcare 6.25% 1/2/2027	1,369,903	0.07
USD 386,000	Summit Materials / Summit Materials Finance 5.25% 15/1/2029	354,751	0.02	USD 3,439,000	Terex 5% 15/5/2029	3,151,012	0.16
USD 334,000	Sunoco / Sunoco Finance 6% 15/4/2027	327,721	0.02	USD 340,000	TerraForm Power Operating 5% 31/1/2028	312,710	0.01
USD 2,564,000	Surgery Center 6.75% 1/7/2025*	2,533,232	0.13	USD 614,000	Titan International 7% 30/4/2028	582,545	0.03
USD 1,553,000	Surgery Center 10% 15/4/2027	1,577,835	0.08	USD 9,034,000	TK Elevator US Newco 5.25% 15/7/2027	8,194,380	0.40
USD 3,244,000	SWF Escrow Issuer 6.5% 1/10/2029*	2,106,037	0.10	USD 561,000	Tri Pointe Homes 5.25% 1/6/2027	519,615	0.03
USD 1,662,000	Synaptics 4% 15/6/2029	1,380,079	0.07	USD 461,000	Tri Pointe Homes 5.7% 15/6/2028	430,049	0.02
USD 222,000	Tallgrass Energy Partners / Tallgrass Energy Finance 5.5% 15/1/2028	199,329	0.01	USD 6,946,000	Triumph 8.875% 1/6/2024	7,265,829	0.36
USD 368,000	Tallgrass Energy Partners / Tallgrass Energy Finance 6% 1/3/2027	340,845	0.02	USD 1,076,000	TTMT Escrow Issuer 8.625% 30/9/2027	1,090,765	0.05
USD 252,000	Tallgrass Energy Partners / Tallgrass Energy Finance 6% 31/12/2030	216,251	0.01	USD 446,000	Twilio 3.625% 15/3/2029	374,452	0.02
USD 1,097,000	Tallgrass Energy Partners / Tallgrass Energy Finance 6% 1/9/2031	937,935	0.05	USD 4,179,000	Twilio 3.875% 15/3/2031	3,417,371	0.17
USD 7,965,000	Tap Rock Resources 7% 1/10/2026	7,325,530	0.36	USD 3,259,000	Uber Technologies 0% 15/12/2025	2,846,007	0.14
USD 1,181,000	Targa Resources 6.25% 1/7/2052	1,117,450	0.05	USD 5,177,000	Uber Technologies 4.5% 15/8/2029	4,583,768	0.23
				USD 853,000	Uber Technologies 6.25% 15/1/2028	839,250	0.04
				USD 3,223,000	Uber Technologies 7.5% 15/5/2025	3,253,390	0.16

\*All or a portion of this security represents a security on loan.

# US Dollar High Yield Bond Fund continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 4,198,000	Uber Technologies 7.5% 15/9/2027	4,238,930	0.21	USD 713,000	VICI Properties / VICI Note 4.25% 1/12/2026	660,541	0.03
USD 1,980,000	Uber Technologies 8% 1/11/2026	2,022,501	0.10	USD 551,000	VICI Properties / VICI Note 4.5% 15/1/2028	506,483	0.02
EUR 237,000	UGI International 2.5% 1/12/2029	199,234	0.01	USD 347,000	VICI Properties / VICI Note 4.625% 15/6/2025	332,746	0.02
USD 2,950,000	United Airlines 4.375% 15/4/2026	2,780,124	0.14	USD 3,612,000	VICI Properties / VICI Note 4.625% 1/12/2029	3,249,987	0.16
USD 6,098,000	United Airlines 4.625% 15/4/2029	5,425,677	0.27	USD 355,000	VICI Properties / VICI Note 5.625% 1/5/2024	352,245	0.02
USD 4,398,175	United Airlines 2020-1 Class A Pass Through Trust 5.875% 15/4/2029	4,372,506	0.22	USD 1,600,000	VistaJet Malta Finance / XO Management 6.375% 1/2/2030	1,405,137	0.07
USD 387,072	United Airlines 2020-1 Class B Pass Through Trust 4.875% 15/7/2027	375,460	0.02	USD 1,992,000	Wabash National 4.5% 15/10/2028	1,734,661	0.09
USD 637,000	United Natural Foods 6.75% 15/10/2028	603,897	0.03	USD 6,790,000	Waste Pro USA 5.5% 15/2/2026	6,201,918	0.31
USD 9,770,000	United Rentals North America 6% 15/12/2029	9,770,733	0.48	USD 4,590,000	WESCO Distribution 7.125% 15/6/2025	4,638,735	0.23
USD 3,059,000	Uniti / Unifi Finance / CSL Capital 10.5% 15/2/2028	3,063,818	0.15	USD 3,002,000	WESCO Distribution 7.25% 15/6/2028	3,044,589	0.15
USD 1,173,000	Univision Communications 5.125% 15/2/2025*	1,143,335	0.06	USD 500,000	Western Midstream Operating 3.95% 1/6/2025	475,533	0.02
USD 636,000	Univision Communications 6.625% 1/6/2027	604,983	0.03	USD 272,000	Western Midstream Operating 4.75% 15/8/2028	251,897	0.01
USD 816,000	Univision Communications 7.375% 30/6/2030	771,697	0.04	USD 1,725,000	Western Midstream Operating 5.3% 1/3/2048	1,429,844	0.07
USD 306,000	US Foods 4.625% 1/6/2030	267,459	0.01	USD 1,832,000	Western Midstream Operating 5.45% 1/4/2044	1,548,864	0.08
USD 1,049,000	US Foods 4.75% 15/2/2029	944,326	0.05	USD 849,000	Western Midstream Operating 5.5% 15/8/2048	709,360	0.03
USD 1,089,000	US Foods 6.25% 15/4/2025	1,087,463	0.05	USD 5,370,000	Western Midstream Operating 5.5% 1/2/2050	4,397,090	0.22
USD 5,353,000	USA Compression Partners / USA Compression Finance 6.875% 1/4/2026	5,157,779	0.25	USD 8,895,000	White Cap Buyer 6.875% 15/10/2028	8,072,580	0.40
USD 2,570,000	USA Compression Partners / USA Compression Finance 6.875% 1/9/2027	2,419,158	0.12	USD 2,399,000	White Cap Parent 8.25% 15/3/2026*	2,264,435	0.11
USD 1,166,000	Vail Resorts 6.25% 15/5/2025	1,164,033	0.06	USD 895,000	William Carter 5.625% 15/3/2027	861,254	0.04
USD 6,279,000	Venture Global Calcasieu Pass 3.875% 15/8/2029	5,408,009	0.27	USD 1,700,000	Williams Scotsman International 4.625% 15/8/2028	1,531,530	0.08
USD 7,467,000	Venture Global Calcasieu Pass 3.875% 1/11/2033	6,057,604	0.30	USD 1,233,000	WR Grace 4.875% 15/6/2027	1,132,819	0.06
USD 6,967,000	Venture Global Calcasieu Pass 4.125% 15/8/2031	5,948,697	0.30	USD 9,271,000	WR Grace 5.625% 15/8/2029	7,465,666	0.37
USD 1,900,000	Veritas US / Veritas Bermuda 7.5% 1/9/2025	1,467,893	0.07	USD 933,000	WR Grace 7.375% 1/3/2031	927,169	0.05
USD 13,913,000	Verscend Escrow 9.75% 15/8/2026	14,012,617	0.69	USD 1,059,000	Wyndham Hotels & Resorts 4.375% 15/8/2028	955,033	0.05
USD 5,668,000	Vertiv 4.125% 15/11/2028	4,925,605	0.24	USD 2,100,000	Wynn Las Vegas / Wynn Las Vegas Capital 5.25% 15/5/2027	1,955,488	0.10
USD 3,233,000	Viavi Solutions 3.75% 1/10/2029	2,703,541	0.13	USD 3,455,000	Wynn Resorts Finance / Wynn Resorts Capital 5.125% 1/10/2029	3,079,055	0.16
USD 1,428,000	VICI Properties 4.95% 15/2/2030	1,334,252	0.07	USD 649,000	Wynn Resorts Finance / Wynn Resorts Capital 7.125% 15/2/2031	647,919	0.03
USD 2,829,000	VICI Properties 5.625% 15/5/2052	2,499,315	0.12	USD 595,000	XPO Escrow Sub 7.5% 15/11/2027	608,007	0.03
USD 818,000	VICI Properties / VICI Note 3.5% 15/2/2025	772,604	0.04	USD 119,000	Yum! Brands 4.75% 15/1/2030	108,570	0.01
USD 382,000	VICI Properties / VICI Note 3.875% 15/2/2029	331,954	0.02	USD 17,550,000	Zayo 4% 1/3/2027	13,531,050	0.67
USD 1,847,000	VICI Properties / VICI Note 4.125% 15/8/2030	1,593,698	0.08				

\*All or a portion of this security represents a security on loan.

The notes on pages 986 to 999 form an integral part of these financial statements.

# US Dollar High Yield Bond Fund continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets		
USD 10,829,000	Zayo 6.125% 1/3/2028*	6,836,131	0.34	<b>United States</b>					
USD 5,477,000	ZoomInfo Technologies /ZoomInfo Finance 3.875% 1/2/2029	4,563,262	0.23	USD 197,801	Archibald Candy 10% 31/12/2049**	-	0.00		
		1,523,077,420	75.01	USD 850,000	Erscrew Adelphia 0% 31/12/2049**	-	0.00		
Total Bonds		1,940,092,596	95.52	USD 1,610,000	Lehman Brothers 0% 1/3/2015***	6,038	0.00		
Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market				1,950,724,440	96.05	USD 5,760,000	Lehman Brothers 5.75% 17/5/2013****	21,600	0.00
<b>Other Transferable Securities</b>				EUR 7,165,000	Lehman Brothers 4.75% 16/1/2014****	41,918	0.00		
<b>COMMON / PREFERRED STOCKS (SHARES) &amp; WARRANTS</b>				EUR 14,950,000	Lehman Brothers 0% 5/2/2014****	87,463	0.01		
<b>United Kingdom</b>				EUR 1,250,000	Lehman Brothers 5.375% 17/10/2012****	7,313	0.00		
3,743	New Topco**	-	0.00	USD 290,000	Mirant Escrow 0% 15/7/2049**	-	0.00		
<b>United States</b>				USD 240,000	Southern Energy Homes 7.9% 15/7/2009****	-	0.00		
2,388	Alliant**	2,198,132	0.11	USD 115,000	Tropicana Entertainment / Tropicana Finance 9.625% 15/12/2014****	-	0.00		
315,073	AMP PIPE**	1,528,104	0.07	USD 4,000,000	Wheeling Pittsburgh Steel Escrow 0% 31/12/2049**	-	0.00		
974	Archibald Candy**	-	0.00			164,332	0.01		
8,000	Australis Media (Wts 15/5/2003)****	-	0.00	Total Bonds		164,332	0.01		
65,370	Critical Care Systems International**	-	0.00	Total Other Transferable Securities		5,579,637	0.27		
26	IssuerCo-U**	-	0.00	Total Portfolio		1,956,304,077	96.32		
22,200	Loral Space & Communications (Wts 26/12/2006)****	-	0.00	Other Net Assets		74,700,105	3.68		
1,368	Verscend Intermediate**	1,689,069	0.08	Total Net Assets (USD)		2,031,004,182	100.00		
		5,415,305	0.26						
Total Common / Preferred Stocks (Shares) & Warrants				5,415,305	0.26				
<b>BONDS</b>									
<b>Canada</b>									
USD 4,000,000	Consolidated Hydro 0% 31/12/2049**	-	0.00						

\*All or a portion of this security represents a security on loan.  
\*\*Security subject to a fair value adjustment as detailed in Note 2(j).  
\*\*\*This security is in default, see Note 2(b)

## Open Forward Foreign Exchange Contracts as at 28 February 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ depreciation/ USD
USD	7,491,102	GBP	6,128,000	Morgan Stanley	15/3/2023	50,470
USD	70,226,996	EUR	65,589,000	Deutsche Bank	15/3/2023	401,788
USD	426,074	EUR	401,000	State Street	15/3/2023	(825)
USD	183,666	GBP	149,000	Bank of America	15/3/2023	2,749
USD	205,555	GBP	166,000	State Street	15/3/2023	3,998
USD	185,916	GBP	150,000	BNY Mellon	15/3/2023	3,786
USD	88,153	EUR	82,000	JP Morgan	15/3/2023	857
USD	310,716	EUR	288,000	Morgan Stanley	15/3/2023	4,114
Net unrealised appreciation						466,937
<b>AUD Hedged Share Class</b>						
AUD	80,224,951	USD	56,042,346	BNY Mellon	15/3/2023	(1,909,667)
USD	1,552,562	AUD	2,249,447	BNY Mellon	15/3/2023	34,732
Net unrealised depreciation						(1,874,935)

## Open Forward Foreign Exchange Contracts as at 28 February 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ depreciation/ USD
<b>CAD Hedged Share Class</b>						
CAD	6,501,050	USD	4,849,915	BNY Mellon	15/3/2023	(66,495)
USD	105,957	CAD	142,052	BNY Mellon	15/3/2023	1,437
Net unrealised depreciation						(65,058)
<b>CHF Hedged Share Class</b>						
CHF	4,708,038	USD	5,136,769	BNY Mellon	15/3/2023	(95,780)
USD	177,205	CHF	163,342	BNY Mellon	15/3/2023	2,313
Net unrealised depreciation						(93,467)
<b>CNH Hedged Share Class</b>						
CNY	4,544,603	USD	670,645	BNY Mellon	15/3/2023	(16,151)
USD	14,833	CNY	101,522	BNY Mellon	15/3/2023	213
Net unrealised depreciation						(15,938)

The notes on pages 986 to 999 form an integral part of these financial statements.

# US Dollar High Yield Bond Fund continued

## Open Forward Foreign Exchange Contracts as at 28 February 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
<b>EUR Hedged Share Class</b>						
EUR	62,323,345	USD	67,204,520	BNY Mellon	15/3/2023	(855,177)
USD	20,010,234	EUR	18,827,762	BNY Mellon	15/3/2023	(33,532)
Net unrealised depreciation						(888,709)
<b>GBP Hedged Share Class</b>						
GBP	30,527,486	USD	37,106,191	BNY Mellon	15/3/2023	(39,636)
USD	5,814,064	GBP	4,810,836	BNY Mellon	15/3/2023	(27,256)
Net unrealised depreciation						(66,892)
<b>HKD Hedged Share Class</b>						
HKD	211,488,868	USD	27,003,409	BNY Mellon	15/3/2023	(40,557)
USD	720,073	HKD	5,642,278	BNY Mellon	15/3/2023	736
Net unrealised depreciation						(39,821)
<b>NZD Hedged Share Class</b>						
NZD	3,039,131	USD	1,934,926	BNY Mellon	15/3/2023	(56,699)
USD	57,828	NZD	91,764	BNY Mellon	15/3/2023	1,116
Net unrealised depreciation						(55,583)

## Open Forward Foreign Exchange Contracts as at 28 February 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
<b>SGD Hedged Share Class</b>						
SGD	26,135,349	USD	19,775,568	BNY Mellon	15/3/2023	(369,710)
USD	464,670	SGD	619,591	BNY Mellon	15/3/2023	4,617
Net unrealised depreciation						(365,093)
<b>ZAR Hedged Share Class</b>						
USD	239,499	ZAR	4,340,121	BNY Mellon	15/3/2023	3,391
ZAR	137,918,993	USD	7,775,126	BNY Mellon	15/3/2023	(272,363)
Net unrealised depreciation						(268,972)
Total net unrealised depreciation						(3,267,531)

## Open Exchange Traded Futures Contracts as at 28 February 2023

Number of contracts	Currency	Contract/ Description	Expiration date	Unrealised appreciation/ (depreciation) USD
(23)	USD	Russell 2000 E-Mini Index	March 2023	(55,501)
(127)	USD	S&P 500 E-Mini Index	March 2023	343,963
(20)	USD	US Long Bond (CBT)	June 2023	48,996
(457)	USD	US Treasury 10 Year Note (CBT)	June 2023	176,898
(21)	USD	US Ultra 10 Year Note	June 2023	10,251
(241)	USD	US Ultra Bond (CBT)	June 2023	126,137
(16)	USD	US Treasury 5 Year Note (CBT)	June 2023	6,510
Total				657,254

## Swaps as at 28 February 2023

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
CDS	EUR (67,564)	Fund provides default protection on ADLER Real Estate; and receives Fixed 5%	Bank of America	20/12/2027	797	(16,023)
CDS	EUR (120,000)	Fund provides default protection on Loxam; and receives Fixed 5%	Bank of America	20/12/2027	(780)	(9,931)
CDS	EUR (103,978)	Fund provides default protection on United; and receives Fixed 5%	Bank of America	20/12/2027	1,124	(14,785)
CDS	USD (1,194,000)	Fund provides default protection on Lumen Technologies; and receives Fixed 1%	Barclays	20/12/2023	54,693	(41,326)
CDS	EUR (55,219)	Fund provides default protection on Jaguar Land Rover Automotive; and receives Fixed 5%	Barclays	20/12/2026	(6,047)	(3,716)
CDS	EUR (40,611)	Fund provides default protection on ADLER Real Estate; and receives Fixed 5%	Barclays	20/12/2027	340	(9,631)
CDS	EUR (114,152)	Fund provides default protection on ADLER Real Estate; and receives Fixed 5%	Barclays	20/12/2027	956	(27,071)
CDS	EUR (107,000)	Fund provides default protection on Casino Guichard Perrachon; and receives Fixed 5%	BNP Paribas	20/12/2023	(8,350)	(18,330)
CDS	EUR (100,000)	Fund provides default protection on Novafives; and receives Fixed 5%	Citibank	20/6/2023	5,964	(1,531)

The notes on pages 986 to 999 form an integral part of these financial statements.



# US Dollar High Yield Bond Fund continued

## Swaps as at 28 February 2023

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
CDS	EUR (33,123)	Fund provides default protection on ADLER Real Estate; and receives Fixed 5%	Citibank	20/12/2027	516	(7,855)
CDS	EUR (78,946)	Fund provides default protection on Jaguar Land Rover Automotive; and receives Fixed 5%	Credit Suisse	20/12/2026	(8,839)	(5,313)
CDS	EUR (135,000)	Fund provides default protection on Jaguar Land Rover Automotive; and receives Fixed 5%	Credit Suisse	20/12/2026	(14,666)	(9,085)
CDS	EUR (190,000)	Fund provides default protection on CMA CGM; and receives Fixed 5%	Credit Suisse	20/6/2027	9,760	18,654
CDS	EUR (57,325)	Fund provides default protection on Novafives; and receives Fixed 5%	Goldman Sachs	20/6/2023	3,378	(878)
CDS	EUR (32,675)	Fund provides default protection on Novafives; and receives Fixed 5%	Goldman Sachs	20/6/2023	2,097	(500)
CDS	USD (30,265,097)	Fund provides default protection on CDX.NA.HY.39.V1; and receives Fixed 5%	Goldman Sachs	20/12/2027	371,585	457,811
CDS	EUR 247,000	Fund receives default protection on ITRAXX.FINSUB.38.V1; and pays Fixed 1%	Goldman Sachs	20/12/2027	(12,125)	6,078
CDS	EUR (75,000)	Fund provides default protection on Casino Guichard Perrachon; and receives Fixed 5%	JP Morgan	20/6/2023	2,785	(4,646)
CDS	EUR (100,000)	Fund provides default protection on Casino Guichard Perrachon; and receives Fixed 5%	JP Morgan	20/12/2023	7,948	(17,131)
CDS	EUR (300,000)	Fund provides default protection on Saipem Finance International; and receives Fixed 5%	JP Morgan	20/12/2025	26,330	20,239
CDS	EUR (120,000)	Fund provides default protection on Virgin Media Finance; and receives Fixed 5%	JP Morgan	20/12/2025	(8,638)	7,112
CDS	EUR (170,000)	Fund provides default protection on K&S; and receives Fixed 5%	JP Morgan	20/12/2026	3,209	17,791
CDS	EUR (90,000)	Fund provides default protection on Ladbrokes Coral; and receives Fixed 1%	JP Morgan	20/6/2027	6,025	(4,149)
CDS	EUR (100,000)	Fund provides default protection on Ladbrokes Coral; and receives Fixed 1%	JP Morgan	20/6/2027	10,427	(4,610)
CDS	EUR (230,000)	Fund provides default protection on Ladbrokes Coral; and receives Fixed 1%	JP Morgan	20/6/2027	29,869	(10,603)
CDS	EUR (126,022)	Fund provides default protection on United; and receives Fixed 5%	JP Morgan	20/12/2027	2,734	(17,920)
CDS	EUR (150,000)	Fund provides default protection on Casino Guichard Perrachon; and receives Fixed 5%	Morgan Stanley	20/6/2023	13,944	(9,291)
CDS	EUR (50,260)	Fund provides default protection on ADLER Real Estate; and receives Fixed 5%	Morgan Stanley	20/12/2027	469	(11,919)
TRS	USD 2,275,000	Fund receives Market iBoxx US Dollar Liquid High + 0bps; and pays USD SOFR 1 Day + 0bps	BNP Paribas	20/6/2023	24,249	15,131
TRS	USD 9,295,000	Fund receives Market iBoxx US Dollar Liquid High + 0bps; and pays USD SOFR 1 Day + 0bps	BNP Paribas	20/6/2023	123,681	84,735
TRS	USD 8,198,000	Fund receives Market iBoxx US Dollar Liquid High + 0bps; and pays USD SOFR 1 Day + 0bps	JP Morgan	20/6/2023	97,921	63,572
TRS	USD 4,618,000	Fund receives Market iBoxx US Dollar Liquid High + 0bps; and pays USD SOFR 1 Day + 0bps	Morgan Stanley	20/6/2023	58,302	38,953
TRS	USD 8,897,000	Fund receives Market iBoxx US Dollar Liquid High + 0bps; and pays USD SOFR 1 Day + 0bps	Morgan Stanley	20/6/2023	(45,884)	(88,520)
Total					753,774	395,312

CDS: Credit Default Swaps

TRS: Total Return Swap

# US Dollar Reserve Fund

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
<b>Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market</b>				USD 3,000,000	BPCE 5.16% 3/3/2023	3,000,094	0.63
				USD 2,400,000	Credit Industriel et Commercial 5.06% 6/6/2023	2,402,677	0.50
						6,863,432	1.44
<b>BONDS</b>				<b>Germany</b>			
<b>United States</b>				USD 10,000,000	Autobahn Funding 0% 10/3/2023	9,986,036	2.09
USD 1,360,000	Toyota Motor Credit 4.938% 22/2/2024	1,361,247	0.28	USD 15,000,000	Bayerische Landesbank 0% 1/3/2023	14,996,188	3.15
USD 1,465,000	Toyota Motor Credit 5.3% 25/7/2023	1,468,347	0.31			24,982,224	5.24
USD 5,000,000	United States Treasury Bill 0% 21/3/2023	4,987,613	1.05	<b>Japan</b>			
		7,817,207	1.64	USD 4,000,000	Sumitomo Mitsui Trust Bank 0% 20/3/2023	3,989,369	0.84
Total Bonds		7,817,207	1.64	<b>Luxembourg</b>			
				USD 3,800,000	European Investment Bank 0% 16/3/2023	3,792,409	0.80
<b>COMMERCIAL PAPER</b>				<b>Netherlands</b>			
<b>Australia</b>				USD 14,000,000	BNG Bank 0% 9/3/2023	13,982,414	2.93
USD 4,500,000	Australia & New Zealand Banking 4.92% 26/4/2023	4,501,985	0.94	<b>New Zealand</b>			
USD 3,000,000	Commonwealth Bank of Australia 5.15% 13/7/2023	3,005,129	0.63	USD 7,000,000	Westpac Securities NZ 4.96% 27/3/2023	7,001,693	1.47
USD 2,000,000	Commonwealth Bank of Australia 5.4% 16/2/2024	2,003,400	0.42	<b>Spain</b>			
USD 2,500,000	Macquarie Bank 0% 23/10/2023	2,415,477	0.51	USD 5,250,000	Banco Santander 4.72% 20/3/2023	5,250,874	1.10
USD 975,000	Macquarie Bank 0% 6/11/2023	940,090	0.20	<b>Sweden</b>			
USD 2,000,000	Macquarie Bank 0% 12/2/2024	1,898,947	0.40	USD 2,500,000	Skandinaviska Enskilda Banken 4.89% 1/3/2023	2,500,000	0.52
USD 5,000,000	Macquarie Bank 5.15% 22/6/2023	5,006,737	1.05	USD 2,000,000	Swedbank 4.82% 1/9/2023	2,001,119	0.42
USD 1,325,000	Macquarie Bank 5.3% 25/4/2023	1,326,231	0.28	USD 2,000,000	Swedbank 4.9% 2/3/2023	2,000,028	0.42
USD 3,000,000	National Australia Bank 4.92% 13/4/2023	3,001,005	0.63			6,501,147	1.36
USD 3,000,000	National Australia Bank 4.95% 12/5/2023	3,001,638	0.63	<b>Switzerland</b>			
USD 4,000,000	National Australia Bank 5.05% 14/3/2023	4,000,602	0.84	USD 1,250,000	UBS 4.151% 26/9/2023	1,251,536	0.26
USD 3,000,000	National Australia Bank 5.13% 15/6/2023	3,003,874	0.63	<b>United Kingdom</b>			
USD 3,000,000	Westpac Banking 5.07% 7/7/2023	3,004,033	0.63	USD 5,000,000	Barton Capital 0% 16/3/2023	4,989,120	1.05
USD 3,000,000	Westpac Banking 5.25% 15/8/2023	3,007,552	0.63	USD 7,000,000	Bedford Row Funding 0% 1/3/2023	6,998,229	1.47
		40,116,700	8.42	USD 2,375,000	Britannia Funding 0% 4/5/2023	2,354,296	0.49
				USD 2,000,000	HSBC Bank 5.07% 17/5/2023	2,001,624	0.42
<b>Canada</b>				USD 4,000,000	HSBC Bank 5.15% 6/6/2023	4,003,871	0.84
USD 10,000,000	Alberta Provence 0% 22/3/2023	9,971,160	2.09	USD 5,000,000	Regency Markets No1. 0% 13/3/2023	4,991,106	1.05
USD 2,000,000	Bank of Montreal 2.8% 12/5/2023	1,991,994	0.42			25,338,246	5.32
USD 2,000,000	Bank of Montreal 5.1% 6/6/2023	2,002,202	0.42	<b>United States</b>			
USD 3,000,000	Bank of Nova Scotia 5.2% 14/6/2023	3,004,444	0.63	USD 5,000,000	ABN AMRO Funding 0% 22/5/2023	4,944,245	1.04
USD 3,000,000	Bank of Nova Scotia 5.21% 18/8/2023	3,006,385	0.63	USD 14,000,000	Bennington Stark Capital 0% 1/3/2023	13,996,450	2.94
USD 2,500,000	Toronto-Dominion Bank/The 3.48% 31/3/2023	2,500,870	0.53	USD 2,800,000	BNZ International Funding 4.888% 27/10/2023	2,800,148	0.59
		22,477,055	4.72	USD 4,000,000	ING US Funding 5.15% 22/5/2023	4,005,756	0.84
				USD 2,000,000	LMA 0% 28/4/2023	1,984,083	0.41
<b>France</b>				USD 3,000,000	Natixis 5.22% 4/5/2023	3,003,044	0.63
USD 1,500,000	BPCE 0% 1/9/2023	1,460,661	0.31	USD 2,500,000	PSP Capital 0% 17/8/2023	2,442,881	0.51
				USD 4,000,000	Ridgefield Funding 0% 2/8/2023	3,912,172	0.82
						37,088,779	7.78
				<b>Total Commercial Paper</b>		198,635,878	41.68

The notes on pages 986 to 999 form an integral part of these financial statements.

# US Dollar Reserve Fund continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets	
<b>CERTIFICATES OF DEPOSIT</b>								
<b>Canada</b>				<b>Germany</b>				
USD 2,000,000	Bank of Montreal (Chicago Branch) 5.05% 5/5/2023	2,001,305	0.42	USD 16,000,000	Landesbank Baden-Wuerttemberg 4.58% 1/3/2023	16,000,028	3.36	
USD 4,500,000	Bank of Nova Scotia/The (Houston Branch) 5.05% 5/5/2023	4,502,904	0.95	<b>Japan</b>				
USD 3,500,000	Bank of Nova Scotia/The (Houston Branch) 5.06% 16/3/2023	3,500,623	0.73	USD 3,000,000	Mizuho Corporate Bank (New York Branch) 5.05% 17/3/2023	3,000,611	0.63	
USD 4,000,000	Canadian Imperial Bank of Commerce (New York Branch) 5.06% 15/3/2023	4,000,749	0.84	USD 2,000,000	MUFG Bank (New York Branch) 4.85% 10/3/2023	2,000,135	0.42	
USD 3,000,000	Canadian Imperial Bank of Commerce (New York Branch) 5.2% 3/7/2023	3,005,920	0.63	USD 5,000,000	Standard Chartered Bank (New York Branch) 4.96% 14/3/2023	5,000,627	1.05	
USD 1,000,000	Canadian Imperial Bank of Commerce (New York Branch) 5.3% 21/7/2023	1,002,648	0.21	USD 3,000,000	Sumitomo Mitsui Banking (New York Branch) 5.15% 3/5/2023	3,002,353	0.63	
USD 2,000,000	Royal Bank of Canada (New York Branch) 5.35% 19/10/2023	2,007,641	0.42	USD 10,000,000	Sumitomo Mitsui Trust Bank (New York Branch) 4.8% 18/5/2023	9,998,280	2.10	
USD 2,000,000	Toronto Dominion Bank 2.8% 8/5/2023	1,992,432	0.42				23,002,006	4.83
USD 3,000,000	Toronto Dominion Bank 7.998% 2/6/2023	3,003,035	0.63	<b>Sweden</b>				
USD 3,000,000	Toronto Dominion Bank (New York Branch) 0% 1/5/2023	3,003,185	0.63	USD 3,000,000	Svenska Handelsbanken (New York Branch) 5.21% 3/7/2023	3,005,485	0.63	
USD 2,000,000	Toronto Dominion Bank (New York Branch) 3.7% 1/5/2023	1,996,385	0.42	USD 4,000,000	Swedbank (New York Branch) 5.16% 19/4/2023	4,002,762	0.84	
USD 2,000,000	Toronto Dominion Bank (New York Branch) 4.12% 28/8/2023	1,987,875	0.41				7,008,247	1.47
USD 2,000,000	Toronto Dominion Bank (New York Branch) 5.27% 24/1/2024	1,995,229	0.42	<b>United Kingdom</b>				
			7.13	USD 2,500,000	Barclays Bank (New York Branch) 5.17% 5/4/2023	2,501,260	0.53	
<b>Finland</b>				USD 3,000,000	Standard Chartered Bank 5.1% 4/5/2023	3,002,353	0.63	
USD 3,000,000	Nordea Bank (New York Branch) 5.04% 24/5/2023	3,002,709	0.63	USD 2,500,000	Standard Chartered Bank (New York Branch) 4.85% 13/3/2023	2,500,206	0.52	
USD 5,000,000	Nordea Bank (New York Branch) 5.07% 12/5/2023	5,004,125	1.05	USD 4,000,000	Standard Chartered Bank (New York Branch) 5.15% 1/3/2023	4,000,119	0.84	
USD 2,500,000	Nordea Bank (New York Branch) 5.13% 2/3/2023	2,500,107	0.52	USD 2,500,000	Standard Chartered Bank (New York Branch) 5.21% 31/10/2023	2,496,737	0.52	
			2.20				14,500,675	3.04
<b>France</b>				<b>United States</b>				
USD 2,000,000	BNP Paribas (New York Branch) 5.18% 5/2/2024	2,005,680	0.42	USD 2,500,000	Bank of America 5.25% 31/1/2024	2,493,999	0.52	
USD 2,000,000	BNP Paribas (New York Branch) 5.25% 31/1/2024	1,995,772	0.42	USD 1,839,000	Bank of America 5.44% 6/2/2024	1,836,393	0.39	
USD 3,000,000	Credit Agricole (New York Branch) 5.05% 17/3/2023	3,000,621	0.63	USD 1,500,000	Citibank 5.17% 21/9/2023	1,503,055	0.32	
USD 4,000,000	Credit Industriel et Commercial (New York Branch) 5.04% 10/7/2023	4,006,276	0.84	USD 2,000,000	Citibank (New York Branch) 4.16% 1/9/2023	1,988,671	0.42	
USD 2,000,000	Natixis (New York Branch) 5.22% 13/10/2023	1,998,374	0.42	USD 3,000,000	Wells Fargo 4.9% 23/3/2023	3,000,507	0.63	
			2.73				10,822,625	2.28
						128,847,176	27.04	
						<b>Total Certificates of Deposit</b>		
						<b>Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market</b>		
						335,300,261	70.36	
						<b>Total Portfolio</b>		
						335,300,261	70.36	
						<b>Other Net Assets</b>		
						141,233,360	29.64	
						<b>Total Net Assets (USD)</b>		
						476,533,621	100.00	

The notes on pages 986 to 999 form an integral part of these financial statements.

# US Dollar Reserve Fund continued

## Open Forward Foreign Exchange Contracts as at 28 February 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised depreciation USD
<b>GBP Hedged Share Class</b>						
GBP	14,299,533	USD	17,382,940	BNY Mellon	15/3/2023	(20,409)
USD	43,369	GBP	35,859	BNY Mellon	15/3/2023	(171)
Net unrealised depreciation						(20,580)
Total net unrealised depreciation						(20,580)

The notes on pages 986 to 999 form an integral part of these financial statements.

# US Dollar Short Duration Bond Fund

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
<b>Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market</b>				USD 104,000	GFL Environmental 4% 1/8/2028	90,569	0.01
<b>BONDS</b>				USD 61,000	GFL Environmental 5.125% 15/12/2026	58,447	0.01
<b>Australia</b>				USD 5,000	Masonite International 5.375% 1/2/2028	4,678	0.00
USD 1,904,000	Australia & New Zealand Banking 5.088% 8/12/2025	1,897,348	0.11	USD 43,000	New Gold 7.5% 15/7/2027	37,034	0.00
USD 379,000	National Australia Bank 4.944% 12/1/2028	377,024	0.02	USD 25,000	NOVA Chemicals 4.875% 1/6/2024	24,528	0.00
		2,274,372	0.13	USD 3,975,000	OMERS Finance Trust 1.1% 26/3/2026	3,539,545	0.21
<b>Austria</b>				USD 33,000	Parkland 5.875% 15/7/2027	31,016	0.00
USD 235,000	Klabn Austria 3.2% 12/1/2031	188,000	0.01	USD 2,000	Precision Drilling 6.875% 15/1/2029	1,820	0.00
<b>Bahrain</b>				USD 398,000	Rogers Communications 2.9% 15/11/2026	363,023	0.02
USD 200,000	Bahrain Government International Bond 7.375% 14/5/2030	207,250	0.01	USD 3,587,000	Rogers Communications 3.2% 15/3/2027	3,293,305	0.20
<b>Belgium</b>				USD 1,969,000	Royal Bank of Canada 6% 1/11/2027	2,023,952	0.12
EUR 1,400,000	KBC 0.5% 3/12/2029	1,365,618	0.08	EUR 730,000	Toronto-Dominion Bank/The 0.375% 25/4/2024	747,040	0.05
<b>Bermuda</b>				USD 3,043,000	Toronto-Dominion Bank/The 5.156% 10/1/2028	3,026,477	0.18
USD 200,000	Geopark 5.5% 17/1/2027	169,191	0.01	USD 58,000	Videotron 5.125% 15/4/2027	54,287	0.00
USD 15,000	NCL 8.375% 1/2/2028	15,314	0.00			30,387,130	1.82
USD 24,000	Weatherford International 6.5% 15/9/2028	23,485	0.00	<b>Cayman Islands</b>			
USD 2,000	Weatherford International 11% 1/12/2024	2,058	0.00	USD 650,000	Allegro CLO II-S 6.965% 21/10/2028	637,844	0.04
		210,048	0.01	USD 2,000,000	Allegro CLO IV 6.342% 15/1/2030	1,984,075	0.12
<b>Canada</b>				USD 550,000	Allegro CLO XI 6.648% 19/1/2033	539,774	0.03
USD 125,000	1011778 BC ULC / New Red Finance 4.375% 15/1/2028	112,028	0.01	USD 3,250,000	Apidos CLO XXIX 6.368% 25/7/2030	3,188,113	0.19
USD 87,000	Air Canada 3.875% 15/8/2026	78,440	0.01	USD 385,000	Arabian Centres Sukuk II 5.625% 7/10/2026	355,163	0.02
USD 877,000	Bank of Montreal 4.25% 14/9/2024	861,931	0.05	USD 1,450,000	ASSURANT CLO 5.848% 20/4/2031	1,435,124	0.09
USD 3,040,000	Bank of Montreal 5.2% 12/12/2024	3,032,576	0.18	USD 3,500,000	Bean Creek CLO 5.828% 20/4/2031	3,461,879	0.21
USD 2,600,000	Bank of Nova Scotia/The 4.85% 1/2/2030	2,513,548	0.15	USD 520,000	Benefit Street Partners CLO V-B 5.898% 20/4/2031	515,746	0.03
USD 2,235,000	Bank of Nova Scotia/The 5.25% 6/12/2024	2,228,921	0.14	USD 500,000	Canyon CLO 2018-1 5.862% 15/7/2031	495,809	0.03
USD 94,000	Bombardier 6% 15/2/2028	87,862	0.00	USD 1,750,000	Carbone Clo 5.948% 20/1/2031	1,737,451	0.10
USD 146,000	Bombardier 7.125% 15/6/2026	143,247	0.01	USD 2,333,392	Carlyle Global Market Strategies CLO 2014-5 5.932% 15/7/2031	2,313,077	0.14
USD 42,000	Bombardier 7.5% 1/2/2029	41,358	0.00	USD 1,250,000	CARLYLE US CLO 2018-4 6.878% 20/1/2031	1,207,443	0.07
USD 55,000	Bombardier 7.875% 15/4/2027	54,756	0.00	USD 947,126	CIFC Funding 2017-V 5.972% 16/11/2030	940,849	0.06
USD 70,000	Brookfield Residential Properties / Brookfield Residential US 5% 15/6/2029	54,667	0.00	USD 250,000	CIFC Funding 2018-V 5.982% 15/1/2032	247,626	0.01
USD 428,000	Canadian Pacific Railway 1.75% 2/12/2026	378,304	0.02	USD 7,000,000	CIFC Funding 2019-I 5.908% 20/4/2032	6,925,876	0.42
USD 371,000	Clarios Global / Clarios US Finance 6.25% 15/5/2026	364,010	0.02	USD 938,462	Clear Creek CLO 6.008% 20/10/2030	930,560	0.06
USD 5,030,000	CPPIB Capital 0.5% 16/9/2024	4,677,620	0.28	USD 5,854,038	Deer Creek Clo 2017-1 5.988% 20/10/2030	5,802,750	0.35
USD 2,460,000	Enbridge 2.5% 14/2/2025	2,321,131	0.14	USD 222,000	Fantasia 0% 9/1/2023***	31,635	0.00
USD 26,000	Enerflex 9% 15/10/2027	25,501	0.00				
USD 47,000	Garda World Security 4.625% 15/2/2027	41,684	0.01				
USD 36,000	Garda World Security 7.75% 15/2/2028	35,367	0.00				
USD 44,000	GFL Environmental 3.5% 1/9/2028	38,458	0.00				

\*\*\*This security is in default, see Note 2(b)

# US Dollar Short Duration Bond Fund continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 200,000	Fantasia 11.875% 1/6/2023	28,500	0.00	USD 1,000,000	Symphony CLO XXIII 6.392% 15/1/2034	984,484	0.06
USD 2,150,000	Galaxy XXII CLO 5.992% 16/4/2034	2,122,588	0.13	USD 1,000,000	TICP CLO V 2016-1 6.542% 17/7/2031	977,513	0.06
USD 2,500,000	Goldentree Loan Management US Clo 3 6.108% 20/4/2030	2,469,345	0.15	USD 68,000	Transocean 8.75% 15/2/2030	69,120	0.00
USD 500,000	Goldentree Loan Management US CLO 5 5.878% 20/10/2032	494,025	0.03	USD 21,000	Transocean Titan Financing 8.375% 1/2/2028	21,454	0.00
USD 1,000,000	Goldentree Loan Opportunities XI 5.865% 18/1/2031	993,687	0.06	USD 900,000	Trinitas CLO XXVIII 5.978% 20/1/2035	882,925	0.05
USD 200,000	Grupo Aval 4.375% 4/2/2030	150,398	0.01			75,414,606	4.51
USD 60,000	Hawaiian Brand Intellectual Property / HawaiianMiles Loyalty 5.75% 20/1/2026	55,691	0.00		<b>Chile</b>		
USD 1,091,279	ICG US CLO 2015-1 5.938% 19/10/2028	1,086,149	0.07	USD 200,000	Chile Government International Bond 3.24% 6/2/2028	185,392	0.01
USD 400,000	LCM Loan Income Fund I Income Note Issuer 5.872% 16/7/2031	397,036	0.02	USD 235,000	Colbun 3.15% 19/1/2032	194,813	0.01
USD 250,000	MAF Sukuk 4.638% 14/5/2029	245,118	0.02	USD 202,000	Nacional del Cobre de Chile 3.625% 1/8/2027	189,204	0.01
USD 250,000	Marble Point CLO XXII 6.668% 25/7/2034	239,180	0.01			569,409	0.03
USD 246,574	Milos CLO 5.878% 20/10/2030	244,887	0.01		<b>Colombia</b>		
USD 500,000	Neuberger Berman Loan Advisers CLO 25 6.145% 18/10/2029	483,040	0.03	USD 311,000	Colombia Government International Bond 3.875% 25/4/2027	276,377	0.02
USD 4,870,000	Neuberger Berman Loan Advisers CLO 26 5.715% 18/10/2030	4,827,564	0.29	USD 269,000	Colombia Government International Bond 8% 20/4/2033	266,078	0.01
USD 500,000	Neuberger Berman Loan Advisers CLO 29 5.928% 19/10/2031	495,972	0.03	USD 164,000	Ecopetrol 4.625% 2/11/2031	122,385	0.01
USD 300,000	Neuberger Berman Loan Advisers CLO 29 6.498% 19/10/2031	296,094	0.02	USD 195,000	Ecopetrol 5.375% 26/6/2026	185,640	0.01
USD 850,000	Neuberger Berman Loan Advisers CLO 33 5.872% 16/10/2033	839,249	0.05	USD 90,000	Ecopetrol 5.875% 28/5/2045	59,962	0.00
USD 750,000	Neuberger Berman Loan Advisers CLO 34 6.389% 20/1/2035	735,812	0.04	USD 127,000	Ecopetrol 8.875% 13/1/2033	124,555	0.01
USD 520,000	OCP CLO 2017-14 6.065% 20/11/2030	517,003	0.03	USD 311,000	Promigas / Gases del Pacifico 3.75% 16/10/2029	241,886	0.01
USD 8,600,000	Peace Park CLO 5.938% 20/10/2034	8,473,423	0.51			1,276,883	0.07
USD 3,920,000	Pikes Peak CLO 1 5.996% 24/7/2031	3,893,857	0.23		<b>Denmark</b>		
USD 4,408,828	Regatta VIII Funding 6.042% 17/10/2030	4,384,763	0.26	USD 3,160,000	Danske Bank 0.976% 10/9/2025	2,917,358	0.17
USD 1,000,000	Regatta VIII Funding 6.492% 17/10/2030	986,563	0.06	USD 470,000	Danske Bank 1.621% 11/9/2026	421,685	0.03
USD 250,000	Regatta X Funding 6.242% 17/1/2031	245,826	0.01	USD 330,000	Danske Bank 4.298% 1/4/2028	310,718	0.02
USD 1,750,000	Regatta XVI Funding 6.842% 15/1/2033	1,731,571	0.10			3,649,761	0.22
USD 275,000	Rockford Tower CLO 2017-3 5.998% 20/10/2030	273,454	0.02		<b>Dominican Republic</b>		
USD 525,000	RR 19 5.932% 15/10/2035	516,234	0.03	USD 250,000	Dominican Republic International Bond 5.5% 22/2/2029	232,186	0.01
USD 2,500,000	RR 3 5.882% 15/1/2030	2,484,198	0.15	USD 254,000	Dominican Republic International Bond 5.5% 22/2/2029	235,901	0.02
USD 17,000	Spirit Loyalty Cayman / Spirit IP Cayman 8% 20/9/2025	17,089	0.00	USD 150,000	Dominican Republic International Bond 7.05% 3/2/2031	150,258	0.01
						618,345	0.04
					<b>Finland</b>		
				EUR 905,000	CRH Finland Services 0.875% 5/11/2023	944,839	0.06
					<b>France</b>		
				USD 326,000	Altice France 8.125% 1/2/2027	302,658	0.02
				EUR 200,000	Arkema 0.125% 14/10/2026	187,734	0.01
				EUR 300,000	Banque Federative du Credit Mutuel 0.75% 8/6/2026	286,797	0.02
				EUR 500,000	BPCE 0.625% 28/4/2025	494,910	0.03
				USD 925,000	BPCE 2.045% 19/10/2027	805,072	0.05
				USD 282,000	BPCE 3.25% 11/1/2028	254,565	0.01
				EUR 500,000	Capgemini 0.625% 23/6/2025	494,884	0.03
				EUR 113,351	FCT Autonoria 2019 3.253% 25/9/2035	120,373	0.01

The notes on pages 986 to 999 form an integral part of these financial statements.

# US Dollar Short Duration Bond Fund continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
EUR 113,180	FCT Autonoria 2019 5.103% 25/9/2035	118,696	0.00		<b>Ireland</b>		
EUR 592,789	FCT Noria 2021 3.103% 25/10/2049	622,929	0.04	USD 2,200,000	AerCap Ireland Capital / AerCap Global Aviation Trust 2.45% 29/10/2026	1,938,669	0.11
EUR 370,493	FCT Noria 2021 3.503% 25/10/2049	385,673	0.02	USD 1,700,000	AerCap Ireland Capital / AerCap Global Aviation Trust 2.875% 14/8/2024	1,616,704	0.10
EUR 518,690	FCT Noria 2021 3.903% 25/10/2049	534,107	0.03	GBP 799,701	Agora UK 2021 5.052% 22/7/2031	925,498	0.06
EUR 300,000	FCT Pixel 2021 4.443% 25/2/2038	307,888	0.02	GBP 784,347	Atom Mortgage 5.752% 22/7/2031	859,184	0.05
EUR 1,271,072	Harmony French Home Loans FCT 2020-2 3.393% 27/8/2061	1,360,930	0.08	EUR 525,000	ESB Finance 3.494% 12/1/2024	557,138	0.03
EUR 1,000,000	Harmony French Home Loans FCT 2020-2 4.043% 27/8/2061	1,055,155	0.06	EUR 561,000	Fresenius Finance Ireland 0% 1/10/2025	536,652	0.03
EUR 400,000	Harmony French Home Loans FCT 2021-1 3.643% 27/5/2061	413,812	0.03	GBP 734,956	Frost CMBS 2021-1 5.296% 20/11/2033	876,696	0.05
USD 362,000	Iliad 6.5% 15/10/2026	338,752	0.02	EUR 1,050,696	Haus European Loan Conduit No 39 3.118% 28/7/2051	1,062,470	0.06
EUR 800,000	Pernod Ricard 0% 24/10/2023	831,719	0.05	EUR 796,770	Haus European Loan Conduit No 39 3.568% 28/7/2051	761,635	0.05
EUR 400,000	PSA Banque France 0% 22/1/2025*	394,443	0.02	EUR 636,816	Haus European Loan Conduit No 39 3.868% 28/7/2051	582,650	0.04
EUR 600,000	Schneider Electric 0.25% 9/9/2024	606,259	0.04	EUR 988,396	Last Mile Logistics Pan Euro Finance 3.432% 17/8/2033	1,011,865	0.06
		9,917,356	0.59	EUR 906,253	Last Mile Logistics Pan Euro Finance 4.082% 17/8/2033	894,579	0.05
	<b>Germany</b>			EUR 320,085	Last Mile Logistics Pan Euro Finance 4.582% 17/8/2033	307,740	0.02
EUR 600,000	BASF 0.101% 5/6/2023	633,293	0.04	EUR 1,000,794	Last Mile PE 2021 3.582% 17/8/2031	1,041,089	0.06
EUR 600,000	Bayer 0.05% 12/1/2025	593,415	0.04	EUR 1,316,724	Last Mile PE 2021 3.732% 17/8/2031	1,335,223	0.08
EUR 200,000	Commerzbank 0.75% 24/3/2026	196,307	0.01	EUR 678,857	Last Mile PE 2021 3.882% 17/8/2031	682,255	0.04
EUR 290,000	Covestro 0.875% 3/2/2026*	283,393	0.02	EUR 918,807	Last Mile PE 2021 4.282% 17/8/2031	908,502	0.06
EUR 600,000	Deutsche Bank 1% 19/11/2025	602,482	0.04	USD 264,000	LCPR Senior Secured Financing 6.75% 15/10/2027	244,626	0.01
USD 1,310,000	Deutsche Bank 1.447% 1/4/2025	1,237,593	0.07	EUR 2,001,394	Pearl Finance 2020 4.082% 17/11/2032	2,105,708	0.13
EUR 800,000	Deutsche Bank 1.875% 23/2/2028	751,401	0.04	EUR 1,128,144	Pearl Finance 2020 4.582% 17/11/2032	1,155,718	0.07
EUR 210,000	E.ON 0.875% 8/1/2025	212,132	0.01	EUR 1,354,717	Pearl Finance 2020 5.182% 17/11/2032	1,392,024	0.08
EUR 289,920	Red & Black Auto Germany 8 UG 3.152% 15/9/2030	306,630	0.02	USD 1,070,317	Prodigy Finance CM2021-1 5.867% 25/7/2051	1,035,593	0.06
EUR 386,561	Red & Black Auto Germany 8 UG 3.352% 15/9/2030	403,132	0.02	EUR 455,900	River Green Finance 2020 3.443% 22/1/2032	461,108	0.03
EUR 1,100,000	Volkswagen Bank 1.875% 31/1/2024	1,147,230	0.07	EUR 237,650	River Green Finance 2020 3.793% 22/1/2032	240,328	0.01
EUR 600,000	Volkswagen Bank 2.5% 31/7/2026	601,061	0.03	EUR 469,435	SCF Rahoituspalvelut IX 3.383% 25/10/2030	495,610	0.03
EUR 520,000	Volkswagen Financial Services 0.875% 31/1/2028	465,368	0.03	USD 2,850,000	SMBC Aviation Capital Finance 1.9% 15/10/2026	2,453,325	0.15
EUR 330,000	Volkswagen Leasing 0.375% 20/7/2026	307,599	0.02	USD 605,000	SMBC Aviation Capital Finance 2.3% 15/6/2028	498,467	0.03
EUR 700,000	ZF Finance 3% 21/9/2025	702,624	0.04	GBP 798,138	Taurus 2021-1 UK 4.795% 17/5/2031	940,095	0.06
		8,443,660	0.50	GBP 321,638	Taurus 2021-1 UK 5.595% 17/5/2031	364,966	0.02
	<b>Guatemala</b>						
USD 200,000	Guatemala Government Bond 3.7% 7/10/2033	164,194	0.01				
USD 64,000	Guatemala Government Bond 5.25% 10/8/2029	61,499	0.01				
USD 210,000	Guatemala Government Bond 5.375% 24/4/2032	200,566	0.01				
		426,259	0.03				
	<b>Hungary</b>						
USD 200,000	Hungary Government International Bond 5.25% 16/6/2029*	195,625	0.01				

\*All or a portion of this security represents a security on loan.

# US Dollar Short Duration Bond Fund continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
GBP 262,075	Taurus 2021-1 UK 6.545% 17/5/2031	296,350	0.02	USD 910,000	NTT Finance 4.372% 27/7/2027	886,594	0.05
GBP 479,655	Taurus 2021-4 UK 4.895% 17/8/2031	569,538	0.03	USD 2,409,000	Sumitomo Mitsui Financial 5.464% 13/1/2026	2,404,921	0.14
GBP 286,310	Taurus 2021-4 UK 6.045% 17/8/2031	322,241	0.02			18,175,381	1.09
EUR 1,476,664	Vita Scientia 2022-1 3.998% 27/2/2033	1,506,809	0.09		<b>Jersey</b>		
		29,981,055	1.79	USD 1,342,000	Aptiv / Aptiv 2.396% 18/2/2025	1,265,098	0.08
				EUR 1,230,000	Heathrow Funding 1.5% 12/10/2027	1,218,263	0.07
						2,483,361	0.15
	<b>Isle of Man</b>				<b>Liberia</b>		
USD 209,000	AngloGold Ashanti 3.75% 1/10/2030	178,546	0.01	USD 80,000	Royal Caribbean Cruises 5.5% 31/8/2026	72,491	0.00
	<b>Israel</b>			USD 30,000	Royal Caribbean Cruises 7.25% 15/1/2030	30,039	0.00
USD 215,170	Leviathan Bond 5.75% 30/6/2023*	214,363	0.01	USD 30,000	Royal Caribbean Cruises 8.25% 15/1/2029	31,082	0.00
	<b>Italy</b>			USD 16,000	Royal Caribbean Cruises 9.25% 15/1/2029	16,986	0.00
EUR 440,000	ACEA 0% 28/9/2025	421,318	0.02	USD 31,000	Royal Caribbean Cruises 11.625% 15/8/2027	32,965	0.00
EUR 910,000	ASTM 1% 25/11/2026	846,665	0.05			183,563	0.00
EUR 1,010,718	Autoflorence 2 3.096% 24/12/2044	1,075,565	0.06		<b>Luxembourg</b>		
EUR 548,675	Autoflorence 2 3.146% 24/12/2044	568,665	0.03	USD 200,000	Allied Universal Holdco /Allied Universal Finance /Atlas Luxco 4 4.625% 1/6/2028	166,505	0.01
EUR 373,605	Autoflorence 2 3.546% 24/12/2044	379,504	0.02	USD 365,000	Altice Financing 5% 15/1/2028	303,735	0.02
EUR 200,339	Autoflorence 2 4.746% 24/12/2044	205,314	0.01	EUR 460,000	Becton Dickinson Euro Finance 1.208% 4/6/2026	447,048	0.03
EUR 143,000	Brignole 2021 2.799% 24/7/2036	149,470	0.01	EUR 1,897,000	BL Consumer Credit 2021 3.153% 25/9/2038	2,023,523	0.12
EUR 100,000	Brignole 2021 3.599% 24/7/2036	102,647	0.01	EUR 528,000	BL Consumer Credit 2021 3.503% 25/9/2038	552,905	0.03
EUR 979,765	Cassia 2022-1 5.154% 22/5/2034	998,931	0.06	EUR 681,000	BL Consumer Credit 2021 4.053% 25/9/2038	702,456	0.04
EUR 468,531	Cassia 2022-1 6.154% 22/5/2034	451,032	0.03	EUR 355,000	BL Consumer Credit 2021 5.253% 25/9/2038	360,493	0.02
EUR 270,000	FCA Bank 0% 16/4/2024	274,044	0.02	USD 62,000	Camelot Finance 4.5% 1/11/2026	56,915	0.00
EUR 180,000	FCA Bank 0.125% 16/11/2023	186,783	0.01	USD 200,000	EIG Pearl 4.387% 30/11/2046	152,925	0.01
EUR 620,000	FCA Bank 0.5% 18/9/2023	648,978	0.04	EUR 700,000	FACT Master 3.356% 20/7/2028	736,887	0.05
EUR 329,678	Progetto Quinto 2.664% 27/10/2036	348,591	0.02	EUR 767,175	Germany Compartment Consumer 2020-1 3.525% 14/11/2034	812,513	0.05
EUR 599,000	Red & Black Auto Italy 5.279% 28/12/2031	607,418	0.04	EUR 409,160	Germany Compartment Consumer 2020-1 4.125% 14/11/2034	429,119	0.03
EUR 320,000	Snam 0% 15/8/2025	309,380	0.02	EUR 306,870	Germany Compartment Consumer 2020-1 4.875% 14/11/2034	320,460	0.02
USD 310,000	Telecom Italia 5.303% 30/5/2024	302,080	0.02	USD 200,000	Herens Holdco 4.75% 15/5/2028	164,206	0.01
		7,876,385	0.47	EUR 405,000	Holcim Finance Luxembourg 0.125% 19/7/2027*	367,902	0.02
	<b>Japan</b>			EUR 635,000	Medtronic Global 0.375% 7/3/2023	675,192	0.04
EUR 621,000	Asahi 0.01% 19/4/2024	631,460	0.04	EUR 1,515,000	SIG Combibloc PurchaseCo 1.875% 18/6/2023*	1,600,595	0.10
EUR 290,000	Asahi 0.155% 23/10/2024	289,454	0.02	EUR 270,000	SIG Combibloc PurchaseCo 2.125% 18/6/2025	271,595	0.02
USD 310,000	Mitsubishi UFJ Financial 4.08% 19/4/2028*	293,811	0.02	USD 200,000	Telenet Finance Luxembourg Notes 5.5% 1/3/2028	188,450	0.01
USD 5,510,000	Mitsubishi UFJ Financial 4.788% 18/7/2025	5,437,270	0.33				
USD 1,525,000	Mitsubishi UFJ Financial 5.719% 20/2/2026	1,522,335	0.09				
EUR 1,045,000	Mizuho Financial 0.523% 10/6/2024	1,064,512	0.06				
USD 505,000	Mizuho Financial 1.234% 22/5/2027	437,350	0.03				
USD 200,000	Mizuho Financial 4.018% 5/3/2028	187,922	0.01				
EUR 185,000	Nissan Motor 2.652% 17/3/2026	184,457	0.01				
USD 2,671,000	Nissan Motor 3.043% 15/9/2023	2,625,611	0.16				
USD 1,700,000	Nissan Motor 4.345% 17/9/2027	1,547,372	0.09				
USD 300,000	Nomura 1.851% 16/7/2025	273,637	0.02				
USD 200,000	Nomura 2.648% 16/1/2025	189,222	0.01				
USD 200,000	Nomura 5.709% 9/1/2026	199,453	0.01				

\*All or a portion of this security represents a security on loan.

The notes on pages 986 to 999 form an integral part of these financial statements.



# US Dollar Short Duration Bond Fund continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
EUR 500,000	Traton Finance Luxembourg 0% 14/6/2024	503,967	0.03	EUR 820,000	Dutch Property Finance 2021-2 3.268% 28/4/2059	846,508	0.05
EUR 500,000	Traton Finance Luxembourg 0.125% 10/11/2024	496,700	0.03	EUR 504,000	Dutch Property Finance 2021-2 3.518% 28/4/2059	508,724	0.03
EUR 200,000	Traton Finance Luxembourg 4.125% 22/11/2025	211,224	0.01	EUR 1,155,000	Enel Finance International 0% 17/6/2024	1,168,557	0.07
		11,545,315	0.70	EUR 230,000	GSK Consumer Healthcare Capital NL 1.25% 29/3/2026	224,736	0.01
	<b>Mauritius</b>			EUR 500,000	ING Groep 0.1% 3/9/2025	498,463	0.03
USD 250,000	India Green Energy 5.375% 29/4/2024*	243,125	0.02	EUR 800,000	ING Groep 1% 20/9/2023	840,161	0.05
	<b>Mexico</b>			USD 900,000	ING Groep 1.726% 1/4/2027	798,660	0.05
USD 200,000	BBVA Bancomer 5.125% 18/1/2033	180,394	0.01	EUR 929,400	Jubilee Place 3.178% 17/1/2059	983,812	0.06
USD 221,000	Comision Federal de Electricidad 4.688% 15/5/2029	198,197	0.01	EUR 407,000	Jubilee Place 3.428% 17/1/2059	416,801	0.03
USD 200,000	Comision Federal de Electricidad 4.875% 15/1/2024	198,057	0.01	EUR 201,000	Jubilee Place 3.928% 17/1/2059	203,884	0.01
USD 200,000	Grupo KUO 5.75% 7/7/2027	184,276	0.01	EUR 340,322	Jubilee Place 2020-1 3.328% 17/10/2057	362,361	0.02
USD 350,000	Mexico City Airport Trust 4.25% 31/10/2026	327,778	0.02	EUR 574,595	Jubilee Place 2021-1 3.158% 17/7/2058	608,174	0.04
USD 380,000	Mexico Government International Bond 4.125% 21/1/2026	370,880	0.02	EUR 700,000	Louis Dreyfus Finance 2.375% 27/11/2025	703,909	0.04
USD 200,000	Mexico Government International Bond 4.75% 27/4/2032	186,581	0.01	EUR 93,516	Magoi 2019 3.364% 27/7/2039	97,985	0.01
USD 160,000	Petroleos Mexicanos 5.95% 28/1/2031	122,653	0.01	EUR 450,000	Mercedes-Benz International Finance 0.25% 6/11/2023	468,462	0.03
USD 77,000	Petroleos Mexicanos 6.7% 16/2/2032	61,600	0.00	USD 742,000	NXP / NXP Funding / NXP USA 2.7% 1/5/2025	695,952	0.04
USD 127,000	Petroleos Mexicanos 6.875% 4/8/2026	121,158	0.01	EUR 200,000	Redexis Gas Finance 1.875% 28/5/2025	202,511	0.01
USD 129,000	Petroleos Mexicanos 8.75% 2/6/2029	122,047	0.01	USD 80,000	Sensata Technologies 4% 15/4/2029	70,310	0.00
USD 200,000	Trust Fibra Uno 5.25% 30/1/2026	191,454	0.01	USD 47,000	Sensata Technologies 5% 1/10/2025	45,773	0.00
		2,265,075	0.13	EUR 935,000	Siemens Financieringsmaatschappij 0.375% 6/9/2023	979,894	0.06
	<b>Morocco</b>			EUR 665,000	Stellantis 3.375% 7/7/2023	707,456	0.04
USD 316,000	Morocco Government International Bond 3% 15/12/2032	240,950	0.02	USD 27,000	Teva Pharmaceutical Finance Netherlands III 3.15% 1/10/2026	23,664	0.00
	<b>Netherlands</b>			EUR 410,000	Toyota Motor Finance Netherlands 0% 27/10/2025	394,790	0.02
EUR 701,000	American Medical Systems Europe 1.375% 8/3/2028*	660,473	0.04	USD 311,000	Trivium Packaging Finance 5.5% 15/8/2026	293,427	0.02
EUR 600,000	Bayer Capital 1.5% 26/6/2026	588,365	0.04	EUR 720,000	Viterra Finance 0.375% 24/9/2025	683,204	0.04
EUR 890,000	BMW Finance 0% 14/4/2023	943,365	0.06	USD 194,000	Ziggo Bond 6% 15/1/2027	179,639	0.01
EUR 490,000	Conti-Gummi Finance 1.125% 25/9/2024	500,102	0.03			24,006,251	1.43
EUR 1,115,000	Digital Dutch Finco 0.625% 15/7/2025	1,072,190	0.06		<b>Oman</b>		
EUR 503,386	Domi 2021-1 2.676% 15/6/2053	531,157	0.03	USD 240,000	Oman Government International Bond 6.5% 8/3/2047	224,700	0.01
EUR 1,642,521	Domi 2022-1 3.138% 15/4/2054	1,737,248	0.10	USD 267,000	OQ SAOC 5.125% 6/5/2028	258,495	0.02
EUR 696,719	Dutch Property Finance 2020-2 3.258% 28/1/2058	739,353	0.04			483,195	0.03
EUR 290,000	Dutch Property Finance 2020-2 3.818% 28/1/2058	303,450	0.02		<b>Panama</b>		
EUR 1,980,898	Dutch Property Finance 2021-1 3.118% 28/7/2058	2,102,192	0.13	USD 250,000	Banco Latinoamericano de Comercio Exterior 2.375% 14/9/2025	230,344	0.01
EUR 740,000	Dutch Property Finance 2021-1 3.568% 28/7/2058	771,082	0.05	USD 295,000	Banco Nacional de Panama 2.5% 11/8/2030	236,173	0.02
EUR 993,816	Dutch Property Finance 2021-2 3.168% 28/4/2059	1,049,457	0.06	USD 30,000	Carnival 4% 1/8/2028	25,514	0.00
				USD 110,000	Carnival 5.75% 1/3/2027	90,166	0.01
				USD 33,000	Carnival 6% 1/5/2029	25,565	0.00

\*All or a portion of this security represents a security on loan.

The notes on pages 986 to 999 form an integral part of these financial statements.

# US Dollar Short Duration Bond Fund continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 5,000	Carnival 7.625% 1/3/2026	4,511	0.00	EUR 66,000	Romanian Government International Bond 2.875% 11/3/2029	59,638	0.00
USD 71,000	Carnival 10.5% 1/2/2026	73,553	0.01	USD 254,000	Romanian Government International Bond 5.25% 25/11/2027	246,539	0.02
USD 248,000	Panama Government International Bond 2.252% 29/9/2032	184,599	0.01			487,604	0.03
USD 238,000	Panama Government International Bond 3.875% 17/3/2028	223,202	0.02				
		1,093,627	0.08				
	<b>Paraguay</b>				<b>Saudi Arabia</b>		
USD 319,000	Paraguay Government International Bond 4.95% 28/4/2031	300,454	0.02	USD 865,000	Saudi Arabian Oil 2.875% 16/4/2024	841,213	0.05
USD 332,000	Paraguay Government International Bond 5% 15/4/2026*	323,923	0.02	USD 200,000	Saudi Government International Bond 5.5% 25/10/2032	208,500	0.01
		624,377	0.04			1,049,713	0.06
	<b>Peru</b>				<b>South Africa</b>		
USD 341,000	Peruvian Government International Bond 2.392% 23/1/2026	317,657	0.02	USD 200,000	Republic of South Africa Government International Bond 4.3% 12/10/2028	178,000	0.01
USD 116,000	Peruvian Government International Bond 2.783% 23/1/2031	95,634	0.01	USD 213,000	Republic of South Africa Government International Bond 4.85% 30/9/2029	188,239	0.01
USD 200,000	SAN Miguel Industrias Pet / NG PET R&P Latin America 3.5% 2/8/2028	166,018	0.01			366,239	0.02
		579,309	0.04				
	<b>Philippines</b>				<b>Spain</b>		
USD 200,000	Philippine Government International Bond 3.75% 14/1/2029	188,250	0.01	EUR 777,228	Autonomia Spain 2021 FT 3.053% 31/1/2039	828,821	0.05
				EUR 643,407	Autonomia Spain 2021 FT 3.203% 31/1/2039	676,388	0.04
				EUR 160,852	Autonomia Spain 2021 FT 3.953% 31/1/2039	164,445	0.01
				EUR 386,052	Autonomia Spain 2021 FT 5.053% 31/1/2039	392,311	0.02
				EUR 160,852	Autonomia Spain 2021 FT 6.303% 31/1/2039	161,858	0.01
				EUR 500,000	Banco de Sabadell 0.625% 7/11/2025	501,263	0.03
				EUR 200,000	Banco de Sabadell 1.125% 11/3/2027	192,637	0.01
				USD 800,000	Banco Santander 2.746% 28/5/2025	749,600	0.05
				USD 200,000	Banco Santander 5.147% 18/8/2025	197,542	0.01
				EUR 500,000	Cellnex Finance 2.25% 12/4/2026	491,687	0.03
				EUR 334,521	FT Santander Consumer Spain Auto 2020-1 2.747% 21/3/2033	356,371	0.02
				EUR 286,732	FT Santander Consumer Spain Auto 2020-1 2.997% 21/3/2033	298,542	0.02
				EUR 238,943	FT Santander Consumer Spain Auto 2020-1 3.5% 21/3/2033	238,836	0.02
				EUR 143,366	FT Santander Consumer Spain Auto 2020-1 3.997% 21/3/2033	147,539	0.01
		4,013,257	0.24			5,397,840	0.33
	<b>Romania</b>				<b>Sweden</b>		
EUR 161,000	Romanian Government International Bond 2.124% 16/7/2031	123,215	0.01	USD 1,600,000	Svenska Handelsbanken 1.418% 11/6/2027	1,405,650	0.08
EUR 69,000	Romanian Government International Bond 2.5% 8/2/2030	58,212	0.00	USD 1,975,000	Swedbank 5.337% 20/9/2027	1,948,016	0.12
						3,353,666	0.20
					<b>Switzerland</b>		
				EUR 715,000	UBS 0.25% 29/1/2026	705,979	0.04
				EUR 875,000	UBS 0.75% 21/4/2023	929,867	0.06

\*All or a portion of this security represents a security on loan.

The notes on pages 986 to 999 form an integral part of these financial statements.

# US Dollar Short Duration Bond Fund continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 3,220,000	UBS 1.494% 10/8/2027*	2,785,803	0.17	GBP 144,500	Economic Master Issuer 2020-1 4.403% 25/6/2072	175,611	0.01
		4,421,649	0.27	USD 200,000	eG Global Finance 6.75% 7/2/2025	178,740	0.01
	<b>United Kingdom</b>			GBP 410,426	Elvet Mortgages 2020-1 4.521% 22/3/2065	501,392	0.03
USD 200,000	Antofagasta 2.375% 14/10/2030	158,606	0.01	GBP 711,797	Elvet Mortgages 2021-1 4.222% 22/10/2063	861,146	0.05
USD 104,000	AstraZeneca 0.7% 8/4/2026	91,127	0.01	GBP 856,269	Finsbury Square 4.254% 16/12/2067	1,030,182	0.06
GBP 497,698	Atlas Funding 2021-1 4.762% 25/7/2058	604,153	0.04	GBP 828,000	Finsbury Square 4.604% 16/12/2067	978,548	0.06
GBP 100,000	Atlas Funding 2021-1 5.362% 25/7/2058	120,910	0.01	GBP 1,045,000	Finsbury Square 4.854% 16/12/2067	1,213,337	0.07
GBP 100,000	Atlas Funding 2021-1 5.562% 25/7/2058	120,454	0.01	GBP 241,335	Finsbury Square 2020-1 4.404% 16/3/2070	292,976	0.02
GBP 100,000	Atlas Funding 2021-1 6.112% 25/7/2058	120,386	0.01	GBP 224,959	Finsbury Square 2020-1 4.954% 16/3/2070	272,235	0.02
GBP 1,699,000	Azure Finance NO 2 6.933% 20/7/2030	2,073,450	0.12	GBP 139,889	Finsbury Square 2020-2 4.904% 16/6/2070	170,075	0.01
USD 235,000	Barclays 3.932% 7/5/2025	228,749	0.01	GBP 1,501,217	Finsbury Square 2021-2 4.404% 16/12/2071	1,803,701	0.11
USD 899,000	Barclays 4.375% 12/1/2026	868,403	0.05	GBP 730,000	Finsbury Square 2021-2 4.854% 16/12/2071	865,943	0.05
USD 2,135,000	Barclays 5.501% 9/8/2028	2,086,281	0.12	GBP 371,000	Finsbury Square 2021-2 5.004% 16/12/2071	427,614	0.03
GBP 202,000	Barley Hill NO 2 5.333% 27/8/2058	238,238	0.01	GBP 201,000	Finsbury Square 2021-2 5.304% 16/12/2071	223,943	0.01
GBP 115,000	Barley Hill NO 2 5.633% 27/8/2058	133,094	0.01	GBP 580,000	Funding V 4.683% 15/10/2025	703,780	0.04
EUR 545,000	BAT International Finance 0.875% 13/10/2023*	568,847	0.03	GBP 424,000	Funding V 5.133% 15/10/2025	510,036	0.03
USD 125,000	BP Capital Markets 3.279% 19/9/2027	116,321	0.01	GBP 115,000	Funding V 5.633% 15/10/2025	136,807	0.01
GBP 730,360	Brants Bridge 2022-1 4.814% 12/12/2064	884,286	0.05	GBP 210,000	Funding VI 7.033% 15/7/2026	258,348	0.02
GBP 1,418,286	Brass No 10 4.143% 16/4/2069	1,716,860	0.10	GBP 951,478	Gemgarto 2021-1 4.194% 16/12/2067	1,147,479	0.07
GBP 348,000	Canada Square Funding 2021-2 4.83% 17/6/2058	406,406	0.02	GBP 668,000	Gemgarto 2021-1 4.704% 16/12/2067	800,415	0.05
GBP 102,000	Canada Square Funding 2021-2 5.23% 17/6/2058	119,037	0.01	GBP 218,000	Gemgarto 2021-1 4.904% 16/12/2067	256,536	0.01
GBP 1,238,565	Canada Square Funding 6 4.667% 17/1/2059	1,492,593	0.09	GBP 319,196	Gemgarto 2021-1 8.604% 16/12/2067	387,450	0.02
GBP 431,000	Canada Square Funding 6 5.117% 17/1/2059	500,720	0.03	GBP 1,309,000	Harben Finance 4.605% 28/9/2055	1,510,260	0.09
GBP 318,000	Canada Square Funding 6 5.267% 17/1/2059	365,754	0.02	GBP 730,000	Harben Finance 4.855% 28/9/2055	836,611	0.05
GBP 178,000	Canada Square Funding 6 5.667% 17/1/2059	198,983	0.01	GBP 441,000	Harben Finance 5.205% 28/9/2055	479,334	0.03
GBP 388,991	CMF 2020-1 4.533% 16/1/2057	472,333	0.03	GBP 573,572	Hops Hill No 1 4.883% 27/5/2054	695,041	0.04
GBP 220,000	CMF 2020-1 4.933% 16/1/2057	265,097	0.02	GBP 124,993	Hops Hill No 1 5.533% 27/5/2054	150,796	0.01
GBP 105,000	CMF 2020-1 5.183% 16/1/2057	125,569	0.01	GBP 199,992	Hops Hill No 1 5.783% 27/5/2054	239,117	0.01
GBP 340,563	Dowson 2021-2 4.613% 20/10/2028	413,448	0.03	GBP 99,998	Hops Hill No 1 6.283% 27/5/2054	118,492	0.01
GBP 700,000	Dowson 2021-2 5.133% 20/10/2028	846,515	0.05	USD 788,000	HSBC 2.251% 22/11/2027	691,668	0.04
GBP 800,000	Dowson 2021-2 5.533% 20/10/2028	953,931	0.06	USD 200,000	HSBC 2.999% 10/3/2026	189,080	0.01
GBP 331,000	Dowson 2022-1 5.683% 20/1/2029	401,987	0.02	USD 1,091,000	HSBC 4.041% 13/3/2028	1,018,882	0.06
GBP 172,000	Dowson 2022-1 6.183% 20/1/2029	204,469	0.01	USD 256,000	HSBC 4.583% 19/6/2029	240,093	0.01
GBP 100,000	Dowson 2022-1 6.633% 20/1/2029	116,613	0.01	USD 264,000	HSBC 5.21% 11/8/2028	257,822	0.02
GBP 577,000	Economic Master Issuer 4.233% 25/6/2073	696,164	0.04	USD 1,471,000	HSBC 7.39% 3/11/2028	1,554,571	0.10
				EUR 709,000	Informa 1.5% 5/7/2023	748,699	0.04
				EUR 2,255,000	Informa 2.125% 6/10/2025	2,277,091	0.14

\*All or a portion of this security represents a security on loan.

The notes on pages 986 to 999 form an integral part of these financial statements.

# US Dollar Short Duration Bond Fund continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
GBP 2,119,005	Jupiter Mortgage NO 1 4.634% 20/7/2060	2,561,971	0.15	GBP 115,000	Precise Mortgage Funding 2020-1B 5.383% 16/10/2056	138,282	0.01
GBP 201,000	Lanark Master Issuer 4.515% 22/12/2069	244,607	0.01	GBP 100,000	Precise Mortgage Funding 2020-1B 5.633% 16/10/2056	118,729	0.01
GBP 1,246,866	Lanebrook Mortgage Transaction 2020-1 4.664% 12/6/2057	1,514,902	0.09	GBP 100,000	Precise Mortgage Funding 2020-1B 5.883% 16/10/2056	118,131	0.01
GBP 630,000	Lanebrook Mortgage Transaction 2020-1 5.414% 12/6/2057	759,566	0.04	GBP 693,844	Residential Mortgage 32 4.899% 20/6/2070	844,168	0.05
GBP 370,000	Lanebrook Mortgage Transaction 2020-1 5.814% 12/6/2057	444,003	0.03	GBP 525,000	Residential Mortgage 32 5.849% 20/6/2070	632,233	0.04
GBP 483,186	Lanebrook Mortgage Transaction 2021-1 4.484% 20/7/2058	581,737	0.03	GBP 312,654	RMAC No 1 3.833% 12/6/2044	360,317	0.02
GBP 266,000	Lanebrook Mortgage Transaction 2021-1 4.784% 20/7/2058	313,953	0.02	USD 322,000	Rolls-Royce 5.75% 15/10/2027	309,567	0.02
GBP 159,000	Lanebrook Mortgage Transaction 2021-1 5.084% 20/7/2058	182,684	0.01	GBP 905,000	Sage AR Funding No 1 5.195% 17/11/2030	1,065,622	0.06
GBP 103,000	Lanebrook Mortgage Transaction 2021-1 5.484% 20/7/2058	116,992	0.01	GBP 385,000	Sage AR Funding No 1 5.895% 17/11/2030	449,826	0.03
USD 1,600,000	Lloyds Banking 5.871% 6/3/2029	1,597,604	0.10	GBP 535,000	Sage AR Funding No 1 6.095% 17/11/2030	605,935	0.04
GBP 355,669	London Wall Mortgage Capital 4.695% 15/5/2051	426,373	0.02	GBP 307,430	Satus 2021-1 4.633% 17/8/2028	373,156	0.02
GBP 420,193	London Wall Mortgage Capital 4.745% 15/5/2052	506,145	0.03	GBP 605,000	Satus 2021-1 5.133% 17/8/2028	730,370	0.04
USD 2,935,000	LSEGA Financing 1.375% 6/4/2026	2,577,384	0.15	GBP 743,000	Satus 2021-1 5.533% 17/8/2028	883,032	0.05
GBP 305,000	Mortimer BTL 2021-1 4.76% 23/6/2053	359,161	0.02	GBP 122,000	Satus 2021-1 5.833% 17/8/2028	142,236	0.01
GBP 108,000	Mortimer BTL 2021-1 5.11% 23/6/2053	125,778	0.01	GBP 247,000	Satus 2021-1 7.133% 17/8/2028	283,865	0.02
EUR 600,000	National Grid Electricity Transmission 0.19% 20/1/2025	595,235	0.04	GBP 5,884,114	Silk Road Finance Number Six 4.51% 21/9/2067	7,154,589	0.43
USD 1,780,000	NatWest 2.359% 22/5/2024	1,764,780	0.11	GBP 916,000	Silverstone Master Issuer 4.138% 21/1/2070	1,105,310	0.07
EUR 900,000	NatWest Markets 0.125% 18/6/2026	836,514	0.05	GBP 1,047,000	Silverstone Master Issuer 4.318% 21/1/2070	1,271,515	0.08
USD 290,000	NatWest Markets 1.6% 29/9/2026	251,372	0.01	GBP 120,000	Stanlington No 2 5.314% 12/6/2045	137,486	0.01
GBP 954,000	Newday Funding Master Issuer - Series 2021-1 4.903% 15/3/2029	1,151,904	0.07	GBP 110,000	Stanlington No 2 5.764% 12/6/2045	126,058	0.01
GBP 775,000	Newday Funding Master Issuer - Series 2021-1 5.483% 15/3/2029	928,984	0.06	GBP 303,000	Stanlington No 2 6.864% 12/6/2045	337,375	0.02
GBP 735,000	Newday Funding Master Issuer - Series 2021-3 4.833% 15/11/2029	882,406	0.05	GBP 399,444	Together Asset Backed Securitisation 2021-1st1 4.489% 12/7/2063	481,528	0.03
GBP 404,000	Newday Funding Master Issuer - Series 2021-3 5.283% 15/11/2029	480,295	0.03	GBP 156,000	Together Asset Backed Securitisation 2021-1st1 4.739% 12/7/2063	184,350	0.01
GBP 1,156,000	Newday Funding Master Issuer - Series 2022-1 5.233% 15/4/2030	1,392,884	0.08	GBP 107,000	Together Asset Backed Securitisation 2021-1st1 5.039% 12/7/2063	123,809	0.01
GBP 1,569,006	Oat Hill NO 2 4.783% 27/5/2046	1,900,419	0.11	GBP 494,361	Tower Bridge Funding 2020-1 5.019% 20/9/2063	602,959	0.04
GBP 27,287	Orbita Funding 2020-1 4.513% 17/3/2027	33,170	0.00	GBP 1,060,000	Tower Bridge Funding 2020-1 5.749% 20/9/2063	1,291,806	0.08
GBP 911,343	Pierpont BTL 2021-1 4.46% 22/12/2053	1,081,468	0.06	GBP 145,000	Tower Bridge Funding 2020-1 6.099% 20/9/2063	175,971	0.01
GBP 1,355,000	Pierpont BTL 2021-1 4.91% 22/12/2053	1,569,254	0.09	GBP 115,000	Tower Bridge Funding 2020-1 7.099% 20/9/2063	141,005	0.01
GBP 1,260,000	Polaris 2022-1 5.283% 23/10/2059	1,486,610	0.09	GBP 1,479,347	Tower Bridge Funding 2021-1 4.748% 21/7/2064	1,794,368	0.11
GBP 421,000	Polaris 2022-1 5.433% 23/10/2059	484,395	0.03	GBP 381,999	Tower Bridge Funding 2021-1 5.348% 21/7/2064	461,414	0.03
GBP 307,000	Polaris 2022-1 5.933% 23/10/2059	348,739	0.02	GBP 364,999	Tower Bridge Funding 2021-1 5.698% 21/7/2064	439,677	0.03
GBP 538,000	Polaris 2022-1 7.333% 23/10/2059	617,946	0.04				
GBP 1,755,334	Precise Mortgage Funding 2019-1B 4.764% 12/12/2055	2,133,677	0.13				

The notes on pages 986 to 999 form an integral part of these financial statements.

# US Dollar Short Duration Bond Fund continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
GBP 253,000	Tower Bridge Funding 2021-1 5.998% 21/7/2064	302,318	0.02		<b>United States</b>		
GBP 252,999	Tower Bridge Funding 2021-2 5.046% 20/11/2063	301,521	0.02	USD 5,673,000	1211 Avenue of the Americas Trust 2015-1211 3.901% 10/8/2035	5,336,615	0.32
GBP 139,999	Tower Bridge Funding 2021-2 5.446% 20/11/2063	165,161	0.01	USD 2,145,000	225 Liberty Street Trust 2016-225L 3.597% 10/2/2036	1,967,784	0.12
GBP 169,999	Tower Bridge Funding 2021-2 5.746% 20/11/2063	192,133	0.01	USD 5,662,000	7-Eleven 0.8% 10/2/2024	5,410,028	0.33
GBP 698,954	Tower Bridge Funding 2022-1 4.369% 20/12/2063	841,404	0.05	USD 1,165,000	7-Eleven 0.95% 10/2/2026	1,026,962	0.06
GBP 293,000	Tower Bridge Funding 2022-1 4.649% 20/12/2063	344,024	0.02	EUR 320,000	AbbVie 1.25% 1/6/2024	329,166	0.02
GBP 264,000	Tower Bridge Funding 2022-1 4.899% 20/12/2063	302,643	0.02	EUR 1,305,000	AbbVie 1.5% 15/11/2023	1,367,535	0.08
GBP 408,718	Turbo Finance 9 4.763% 20/8/2028	497,368	0.03	USD 704,000	AbbVie 2.95% 21/11/2026	648,508	0.04
GBP 1,590,000	Turbo Finance 9 5.583% 20/8/2028	1,930,675	0.12	USD 1,521,000	AbbVie 3.2% 14/5/2026	1,427,594	0.09
GBP 608,453	Twin Bridges 2020-1 4.814% 12/12/2054	742,327	0.04	USD 5,000	Acadia Healthcare 5% 15/4/2029	4,535	0.00
GBP 1,145,000	Twin Bridges 2020-1 5.564% 12/12/2054	1,395,753	0.08	USD 200,000	Acuris Finance US / Acuris Finance 5% 1/5/2028	159,638	0.01
GBP 390,000	Twin Bridges 2020-1 5.814% 12/12/2054	471,125	0.03	USD 117,000	AdaptHealth 6.125% 1/8/2028	109,722	0.01
GBP 225,000	Twin Bridges 2020-1 6.564% 12/12/2054	271,598	0.02	USD 49,000	ADT Security 4.125% 15/6/2023	48,743	0.00
GBP 2,476,923	Twin Bridges 2021-1 4.414% 12/3/2055	2,990,479	0.18	USD 112,000	Advanced Drainage Systems 5% 30/9/2027	104,082	0.01
GBP 436,000	Twin Bridges 2021-1 5.164% 12/3/2055	510,493	0.03	USD 129,000	Aethon United BR / Aethon United Finance 8.25% 15/2/2026	123,683	0.01
GBP 220,000	Twin Bridges 2021-1 5.664% 12/3/2055	253,808	0.01	USD 1,185,000	Air Lease 1.875% 15/8/2026	1,033,773	0.06
GBP 1,054,597	Twin Bridges 2021-2 4.224% 12/9/2055	1,263,307	0.08	USD 53,000	Albertsons / Safeway / New Albertsons / Albertsons 3.5% 15/3/2029	44,805	0.00
GBP 443,000	Twin Bridges 2021-2 4.464% 12/9/2055	519,501	0.03	USD 30,000	Albertsons / Safeway / New Albertsons / Albertsons 4.625% 15/1/2027	28,230	0.00
GBP 338,000	Twin Bridges 2021-2 4.714% 12/9/2055	388,183	0.02	USD 68,000	Albertsons / Safeway / New Albertsons / Albertsons 5.875% 15/2/2028	65,889	0.00
GBP 188,000	Twin Bridges 2021-2 5.064% 12/9/2055	204,707	0.01	USD 15,000	Albertsons / Safeway / New Albertsons / Albertsons 6.5% 15/2/2028	14,904	0.00
GBP 90,135	Twin Bridges 2021-2 6.464% 12/9/2055	108,794	0.01	USD 1,905,000	Alexander Funding Trust 1.841% 15/11/2023	1,840,941	0.11
GBP 1,454,380	Twin Bridges 2022-1 4.334% 1/12/2055	1,741,043	0.10	USD 22,000	Allegiant Travel 7.25% 15/8/2027	21,583	0.00
GBP 891,000	Twin Bridges 2022-1 4.564% 1/12/2055	1,034,806	0.06	USD 262,000	Alliant Intermediate / Alliant Co-Issuer 4.25% 15/10/2027	231,499	0.01
GBP 723,000	Twin Bridges 2022-1 4.864% 1/12/2055	818,584	0.05	USD 68,000	Alliant Intermediate / Alliant Co-Issuer 6.75% 15/4/2028	66,538	0.00
GBP 365,000	Twin Bridges 2022-1 5.264% 1/12/2055	410,951	0.02	USD 204,000	Allied Universal Holdco / Allied Universal Finance 6.625% 15/7/2026	193,515	0.01
GBP 478,656	Unique Pub Finance 7.395% 28/3/2024	589,042	0.04	USD 47,000	AMC Networks 4.75% 1/8/2025	44,159	0.00
EUR 530,000	Virgin Money UK 0.375% 27/5/2024	558,036	0.03	USD 209,000	American Airlines 11.75% 15/7/2025	228,837	0.01
EUR 314,000	WPP Finance 2013 3% 20/11/2023	332,447	0.02	USD 46,357	American Airlines Aadvantage Loyalty IP 5.5% 20/4/2026	45,176	0.00
		114,533,467	6.87	USD 3,914,000	American Express 2.55% 4/3/2027	3,538,772	0.21
				EUR 700,000	American International 1.875% 21/6/2027	675,160	0.04
				EUR 1,400,000	American Tower 0.4% 15/2/2027	1,271,237	0.08
				EUR 1,050,000	American Tower 0.45% 15/1/2027	957,689	0.06
				USD 304,000	American Tower 1.3% 15/9/2025	273,237	0.02
				USD 500,000	American Tower 1.45% 15/9/2026	435,108	0.03
				USD 1,053,000	American Tower 1.6% 15/4/2026	936,190	0.06

The notes on pages 986 to 999 form an integral part of these financial statements.

# US Dollar Short Duration Bond Fund continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 122,000	American Tower 3.65% 15/3/2027	113,721	0.01	USD 365,000	Bank of America 2.456% 22/10/2025	346,237	0.02
USD 649,000	American Tower 4.4% 15/2/2026	629,744	0.04	USD 600,000	Bank of America 4.376% 27/4/2028	572,040	0.03
USD 162,000	Amgen 2.2% 21/2/2027	145,037	0.01	USD 2,588,000	Bank of America 6.204% 10/11/2028	2,657,166	0.16
USD 5,045,000	Amgen 5.15% 2/3/2028	5,016,746	0.30	USD 9,472,000	BAT Capital 3.222% 15/8/2024	9,132,163	0.55
USD 42,000	AmWINS 4.875% 30/6/2029	35,737	0.00	USD 9,000	Beacon Roofing Supply 4.125% 15/5/2029	7,709	0.00
USD 24,000	ANGI 3.875% 15/8/2028	18,059	0.00	EUR 510,000	Becton Dickinson 0.034% 13/8/2025	492,426	0.03
USD 3,306,000	Anheuser-Busch InBev Worldwide 4% 13/4/2028	3,150,184	0.19	EUR 310,000	Becton Dickinson 1.401% 24/5/2023	328,472	0.02
USD 173,000	Antero Midstream Partners / Antero Midstream Finance 7.875% 15/5/2026	174,998	0.01	USD 136,000	Big River Steel / BRS Finance 6.625% 31/1/2029	132,652	0.01
USD 79,000	Antero Resources 7.625% 1/2/2029	79,800	0.01	USD 74,000	Black Knight InfoServ 3.625% 1/9/2028	64,657	0.00
USD 2,041,000	Aon / Aon Global 2.85% 28/5/2027	1,853,019	0.11	USD 157,000	Block 2.75% 1/6/2026	140,110	0.01
USD 44,000	APX 6.75% 15/2/2027	42,297	0.00	USD 620,000	Boeing 2.196% 4/2/2026	562,469	0.03
USD 39,000	Aramark Services 5% 1/4/2025	37,869	0.00	USD 990,000	Boeing 3.1% 1/5/2026	921,478	0.06
USD 46,000	Aramark Services 5% 1/2/2028	42,457	0.00	EUR 840,000	Booking 0.1% 8/3/2025	827,960	0.05
USD 55,000	Aramark Services 6.375% 1/5/2025	54,761	0.00	USD 81,000	Booz Allen Hamilton 3.875% 1/9/2028	71,904	0.01
USD 123,000	Archrock Partners / Archrock Partners Finance 6.25% 1/4/2028	116,065	0.01	USD 101,000	Boston Properties 6.75% 1/12/2027	104,805	0.01
USD 59,000	Archrock Partners / Archrock Partners Finance 6.875% 1/4/2027	57,213	0.00	USD 212,000	Boxer Parent 7.125% 2/10/2025	210,083	0.01
USD 108,000	Arconic 6.125% 15/2/2028	101,808	0.01	USD 45,000	Boyne USA 4.75% 15/5/2029	40,081	0.00
USD 58,000	Arcosa 4.375% 15/4/2029	50,724	0.00	USD 139,000	BP Capital Markets America 3.017% 16/1/2027	129,047	0.01
USD 200,000	Ardagh Metal Packaging Finance USA / Ardagh Metal Packaging Finance 6% 15/6/2027	192,846	0.01	USD 187,000	Broadcom 1.95% 15/2/2028	158,126	0.01
USD 80,000	Ascent Resources Utica / ARU Finance 5.875% 30/6/2029	69,283	0.00	USD 1,885,000	Broadcom 3.15% 15/11/2025	1,774,359	0.11
USD 5,000	Ascent Resources Utica / ARU Finance 9% 1/11/2027	6,108	0.00	USD 174,000	Broadcom 3.459% 15/9/2026	162,461	0.01
USD 100,000	Astrazeneca Finance 1.2% 28/5/2026	88,628	0.01	USD 103,000	Broadcom / Broadcom Cayman Finance 3.5% 15/1/2028	93,956	0.01
EUR 845,000	AT&T 1.05% 5/9/2023	887,672	0.05	USD 2,596,000	Broadcom / Broadcom Cayman Finance 3.875% 15/1/2027	2,445,978	0.15
USD 3,399,000	AT&T 1.7% 25/3/2026	3,053,477	0.18	USD 46,000	Brookfield Property REIT / BPR Cumulus / BPR Nimbus / GGSI Sellco 4.5% 1/4/2027	39,267	0.00
USD 43,000	ATI 5.875% 1/12/2027	41,000	0.00	USD 15,000	Buckeye Partners 4.125% 1/3/2025	14,077	0.00
USD 149,000	Avantor Funding 4.625% 15/7/2028	137,236	0.01	USD 70,000	Buckeye Partners 4.5% 1/3/2028	61,485	0.00
USD 1,380,000	Aviation Capital 1.95% 30/1/2026	1,217,870	0.07	USD 82,000	BWX Technologies 4.125% 30/6/2028	73,512	0.01
USD 1,665,000	Aviation Capital 1.95% 20/9/2026	1,430,235	0.09	USD 1,130,000	BX Trust 2018-BILT 6.358% 15/5/2030	1,106,163	0.07
USD 299,000	Axalta Coating Systems 3.375% 15/2/2029	248,646	0.02	USD 230,000	Caesars Entertainment 6.25% 1/7/2025	228,459	0.01
USD 3,054,000	Ball 5.25% 1/7/2025	3,000,073	0.18	USD 125,000	Caesars Entertainment 7% 15/2/2030	126,203	0.01
USD 10,963	Banc of America Mortgage 2003-J Trust 3.794% 25/11/2033	9,757	0.00	USD 53,000	Caesars Resort Collection / CRC Finco 5.75% 1/7/2025	52,968	0.00
USD 1,446,000	Bank of America 0.523% 14/6/2024	1,422,798	0.09	USD 28,000	Callon Petroleum 6.375% 1/7/2026	26,645	0.00
USD 4,950,000	Bank of America 1.197% 24/10/2026	4,409,735	0.27	USD 87,000	Callon Petroleum 8% 1/8/2028	84,906	0.01
USD 2,694,000	Bank of America 1.319% 19/6/2026	2,444,026	0.15	USD 85,000	Calpine 4.625% 1/2/2029	71,849	0.01
USD 3,067,000	Bank of America 1.53% 6/12/2025	2,849,059	0.17	USD 73,000	Calpine 5.25% 1/6/2026	69,988	0.00
USD 4,365,000	Bank of America 1.843% 4/2/2025	4,208,525	0.25				
USD 1,575,000	Bank of America 2.015% 13/2/2026	1,465,954	0.09				

The notes on pages 986 to 999 form an integral part of these financial statements.

# US Dollar Short Duration Bond Fund continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 34,000	Camelot Return Merger Sub 8.75% 1/8/2028	32,338	0.00	USD 51,000	Churchill Downs 4.75% 15/1/2028	46,468	0.00
USD 163,000	Capital One Financial 4.927% 10/5/2028	157,514	0.01	USD 124,000	Churchill Downs 5.5% 1/4/2027	117,920	0.01
USD 3,000,000	Capital One Financial 5.054% 6/12/2024	2,978,025	0.18	USD 81,000	Cigna 4.125% 15/11/2025	78,748	0.01
USD 167,000	Carnival Bermuda 10.375% 1/5/2028	178,586	0.01	USD 67,000	CITGO Petroleum 7% 15/6/2025	66,069	0.00
USD 7,000	Carpenter Technology 6.375% 15/7/2028	6,714	0.00	USD 1,340,000	Citigroup 0.981% 1/5/2025	1,264,382	0.08
USD 79,000	Catalent Pharma Solutions 3.125% 15/2/2029	68,408	0.00	USD 6,254,000	Citigroup 1.462% 9/6/2027	5,467,266	0.33
USD 298,000	CCO / CCO Capital 5.125% 1/5/2027	276,276	0.02	USD 566,000	Citigroup 2.014% 25/1/2026	528,066	0.03
USD 150,000	CCO / CCO Capital 5.375% 1/6/2029	133,874	0.01	USD 1,792,000	Citigroup 4.14% 24/5/2025	1,758,946	0.11
USD 90,000	CCO / CCO Capital 6.375% 1/9/2029	84,094	0.01	USD 446,000	Citigroup 5.61% 29/9/2026	446,086	0.03
USD 2,147,356	CD 2016-CD1 Mortgage Trust 2.622% 10/8/2049	2,034,381	0.12	USD 2,735,000	Citigroup Commercial Mortgage Trust 2013-375P 3.251% 10/5/2035	2,608,506	0.16
USD 30,000	CD&R Smokey Buyer 6.75% 15/7/2025	26,250	0.00	USD 557,399	Citigroup Commercial Mortgage Trust 2014-GC19 3.552% 11/3/2047	551,991	0.03
USD 39,000	Cedar Fair / Canada's Wonderland / Magnum Management / Millennium Op 5.5% 1/5/2025	38,560	0.00	USD 3,380,000	Citigroup Commercial Mortgage Trust 2014-GC21 3.855% 10/5/2047	3,301,271	0.20
USD 262,000	Centene 2.45% 15/7/2028	219,797	0.01	USD 4,800,000	Citigroup Commercial Mortgage Trust 2015-GC27 3.137% 10/2/2048	4,582,982	0.27
USD 85,000	Centennial Resource Production 6.875% 1/4/2027	82,010	0.01	USD 5,519,653	Citigroup Commercial Mortgage Trust 2015-GC29 2.935% 10/4/2048	5,219,497	0.31
USD 60,000	Central Garden & Pet 5.125% 1/2/2028	55,857	0.00	USD 2,442,946	Citigroup Commercial Mortgage Trust 2016-P4 2.779% 10/7/2049	2,337,008	0.14
USD 70,000	Central Parent / CDK Global 7.25% 15/6/2029	68,406	0.00	USD 187,000	Clarivate Science 3.875% 1/7/2028	161,436	0.01
USD 3,180,000	CFCRE Commercial Mortgage Trust 2016-C6 3.217% 10/11/2049	2,933,895	0.18	USD 76,000	Clean Harbors 4.875% 15/7/2027	71,706	0.01
USD 33,000	Charles River Laboratories International 4.25% 1/5/2028	29,803	0.00	USD 297,000	Clear Channel Outdoor 5.125% 15/8/2027	263,978	0.02
USD 1,450,000	Charles Schwab 2.45% 3/3/2027	1,313,726	0.08	USD 62,000	Clearway Energy Operating 4.75% 15/3/2028	56,943	0.00
USD 628,000	Charles Schwab 3.2% 2/3/2027	586,281	0.04	USD 251,000	Cloud Software 6.5% 31/3/2029	218,396	0.01
USD 358,000	Charter Communications Operating / Charter Communications Operating Capital 3.75% 15/2/2028	322,629	0.02	USD 87,000	Clydesdale Acquisition 6.625% 15/4/2029	83,118	0.01
USD 1,421,000	Charter Communications Operating / Charter Communications Operating Capital 4.2% 15/3/2028	1,303,348	0.08	USD 11,000	CNX Resources 6% 15/1/2029	10,044	0.00
USD 196,000	Cheniere Energy Partners 4.5% 1/10/2029	177,058	0.01	USD 166,000	Colgate Energy Partners III 7.75% 15/2/2026	164,520	0.01
USD 105,000	Chesapeake Energy 6.75% 15/4/2029	101,719	0.01	USD 1,495,000	Comcast 2.35% 15/1/2027	1,353,083	0.08
USD 121,404	CHL Mortgage Pass-Through Trust 2005-HYB8 3.624% 20/12/2035	110,043	0.01	USD 118,000	Comcast 3.15% 15/2/2028	108,249	0.01
USD 98,000	Chobani / Chobani Finance 4.625% 15/11/2028	85,593	0.01	USD 126,000	Comcast 3.3% 1/2/2027	118,162	0.01
USD 12,000	CHS/Community Health Systems 5.625% 15/3/2027	10,560	0.00	USD 120,000	Comcast 3.3% 1/4/2027	112,389	0.01
USD 35,000	CHS/Community Health Systems 6% 15/1/2029	30,374	0.00	USD 3,186,000	Comcast 3.55% 1/5/2028	2,961,387	0.18
EUR 340,000	Chubb INA 0.3% 15/12/2024	337,485	0.02	USD 2,916,000	Comcast 4.15% 15/10/2028	2,782,844	0.17
				USD 933,000	Comcast 5.35% 15/11/2027	944,717	0.06
				USD 6,440,000	COMM 2013-CCRE10 Mortgage Trust 4.21% 10/8/2046	6,420,251	0.39
				USD 800,000	COMM 2013-CCRE8 Mortgage Trust 3.871% 10/6/2046	760,041	0.05
				USD 2,269,207	COMM 2013-CCRE9 Mortgage Trust 4.267% 10/7/2045	2,264,446	0.14
				USD 33,018	COMM 2013-SFS Mortgage Trust 1.873% 12/4/2035	32,856	0.00
				USD 3,000,000	COMM 2014-277P Mortgage Trust 3.611% 10/8/2049	2,843,975	0.17
				USD 4,250,000	COMM 2014-CCRE18 Mortgage Trust 3.828% 15/7/2047	4,124,998	0.25

The notes on pages 986 to 999 form an integral part of these financial statements.

# US Dollar Short Duration Bond Fund continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 4,934,137	COMM 2014-CCRE21 Mortgage Trust 3.528% 10/12/2047	4,761,839	0.29	USD 64,000	Darling Ingredients 5.25% 15/4/2027	61,672	0.00
USD 5,000,000	COMM 2014-LC15 Mortgage Trust 4.006% 10/4/2047	4,891,460	0.29	USD 2,238,719	DBGS 2018-BIOD Mortgage Trust 5.391% 15/5/2035	2,223,417	0.13
USD 567,849	COMM 2014-UBS3 Mortgage Trust 3.367% 10/6/2047	561,973	0.03	USD 1,500,000	DBJPM 2016-C3 Mortgage Trust 2.632% 10/8/2049	1,375,380	0.08
USD 710,415	COMM 2014-UBS5 Mortgage Trust 3.548% 10/9/2047	700,087	0.04	USD 2,076,000	DBWF 2018-GLKS Mortgage Trust 5.728% 19/12/2030	2,054,774	0.12
USD 560,000	COMM 2015-3BP Mortgage Trust 3.178% 10/2/2035	523,913	0.03	USD 1,810,000	Dell International / EMC 4% 15/7/2024	1,773,162	0.11
USD 7,942,654	COMM 2015-CCRE23 Mortgage Trust 0.862% 10/5/2048	113,788	0.01	EUR 1,000,000	Digital Euro Finco 2.5% 16/1/2026	996,429	0.06
USD 1,166,732	COMM 2015-CCRE24 Mortgage Trust 3.445% 10/8/2048	1,139,038	0.07	USD 69,000	Directv Financing / Directv Financing Co-Obligor 5.875% 15/8/2027	61,857	0.00
USD 4,470,674	COMM 2015-LC21 Mortgage Trust 3.445% 10/7/2048	4,251,503	0.26	USD 187,000	DISH DBS 5.25% 1/12/2026	156,130	0.01
USD 80,000	CommScope 6% 1/3/2026	77,185	0.00	USD 62,000	DISH Network 11.75% 15/11/2027	62,860	0.00
USD 29,000	CommScope Technologies 6% 15/6/2025	27,869	0.00	USD 694,000	DR Horton 1.3% 15/10/2026	597,987	0.04
USD 113,000	Comstock Resources 6.75% 1/3/2029	104,171	0.01	USD 126,000	DR Horton 1.4% 15/10/2027	105,133	0.01
USD 242,000	Connect Finco / Connect US Finco 6.75% 1/10/2026	225,399	0.01	USD 94,000	DT Midstream 4.125% 15/6/2029	80,712	0.01
USD 27,000	Consensus Cloud Solutions 6.5% 15/10/2028	23,532	0.00	USD 1,282,000	Duke Energy 5% 8/12/2025	1,274,078	0.08
USD 59,000	Consolidated Communications 6.5% 1/10/2028	46,167	0.00	USD 13,000	Dycom Industries 4.5% 15/4/2029	11,301	0.00
USD 51,000	CoreLogic 4.5% 1/5/2028	38,755	0.00	USD 39,000	Earthstone Energy 8% 15/4/2027	37,385	0.00
USD 4,000	Coty /HFC Prestige Products /HFC Prestige International US 4.75% 15/1/2029	3,608	0.00	USD 3,605,000	Edison International 4.7% 15/8/2025	3,512,262	0.21
USD 165,000	Crescent Energy Finance 7.25% 1/5/2026	154,089	0.01		Element Solutions 3.875% 1/9/2028	175,325	0.01
USD 31,000	Crescent Energy Finance 9.25% 15/2/2028	30,129	0.00	USD 3,850,000	Elevance Health 3.65% 1/12/2027	3,608,753	0.22
USD 23,000	Crestwood Midstream Partners / Crestwood Midstream Finance 6% 1/2/2029	21,014	0.00	USD 661,000	Elevance Health 5.35% 15/10/2025	661,500	0.04
USD 47,000	Crocs 4.25% 15/3/2029	40,349	0.00	USD 75,000	Enact 6.5% 15/8/2025	73,581	0.00
USD 89,000	Crowdstrike 3% 15/2/2029	74,769	0.01	USD 850,000	Energy Transfer 2.9% 15/5/2025	802,595	0.05
USD 82,000	Crown Americas / Crown Americas Capital VI 4.75% 1/2/2026	78,741	0.01	USD 438,000	Energy Transfer 4.5% 15/4/2024	432,202	0.03
USD 887,000	Crown Castle 4.45% 15/2/2026	861,223	0.05	USD 4,400,000	Energy Transfer 5.875% 15/1/2024	4,406,609	0.26
USD 1,420,000	Crown Castle International 1.05% 15/7/2026	1,228,578	0.07	USD 62,000	EnLink Midstream 5.375% 1/6/2029	57,869	0.00
USD 8,000	CrownRock / CrownRock Finance 5% 1/5/2029	7,187	0.00	USD 35,000	EnLink Midstream 5.625% 15/1/2028	33,373	0.00
USD 203,000	CrownRock / CrownRock Finance 5.625% 15/10/2025	196,076	0.01	USD 118,000	EnLink Midstream Partners 4.85% 15/7/2026	111,992	0.01
USD 1,645,000	CSAIL 2015-C1 Commercial Mortgage Trust 3.505% 15/4/2050	1,570,577	0.09	USD 75,000	EnPro Industries 5.75% 15/10/2026	71,652	0.00
USD 70,000	CSC 5.25% 1/6/2024	68,155	0.00	USD 21,000	Entegris 3.625% 1/5/2029	17,257	0.00
USD 200,000	CSC 5.375% 1/2/2028	166,000	0.01	USD 154,000	Entegris Escrow 4.75% 15/4/2029	139,754	0.01
USD 149,000	Cushman & Wakefield US Borrower 6.75% 15/5/2028	139,719	0.01	USD 136,000	Enterprise Products Operating 5.05% 10/1/2026	135,627	0.01
USD 2,367,000	CVS Health 4.3% 25/3/2028	2,258,531	0.14	USD 47,000	EQM Midstream Partners 6% 1/7/2025	45,409	0.00
EUR 375,000	Danaher 1.7% 30/3/2024	391,040	0.02	USD 116,000	EQM Midstream Partners 6.5% 1/7/2027	109,512	0.01
				USD 543,000	Equinix 1.25% 15/7/2025	491,493	0.03
				USD 2,633,000	Equinix 1.45% 15/5/2026	2,321,407	0.14
				USD 1,063,000	Equinix 1.55% 15/3/2028	882,752	0.05
				USD 800,000	Equinix 1.8% 15/7/2027	685,605	0.04
				USD 275,000	Equinix 2.9% 18/11/2026	250,683	0.02
				USD 2,340,000	Eversource Energy 2.9% 1/3/2027	2,139,186	0.13
				USD 276,000	Eversource Energy 4.6% 1/7/2027	269,172	0.02

The notes on pages 986 to 999 form an integral part of these financial statements.



# US Dollar Short Duration Bond Fund continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 740,000	Exelon 2.75% 15/3/2027	672,126	0.04	USD 814,715	Fannie Mae Pool 3% 1/9/2035	749,392	0.04
USD 1,710,000	Exelon 5.15% 15/3/2028	1,692,511	0.10	USD 341,936	Fannie Mae Pool 3.125% 1/9/2044	335,887	0.02
USD 31,000	Fair Isaac 4% 15/6/2028	27,987	0.00	USD 339,533	Fannie Mae Pool 3.403% 1/9/2042	344,939	0.02
USD 4,199,786	Fannie Mae Pool 2.5% 1/6/2035	3,832,794	0.23	USD 86,528	Fannie Mae Pool 3.5% 1/4/2034	82,612	0.00
USD 17,811	Fannie Mae Pool 3% 1/4/2027	17,142	0.00	USD 528,904	Fannie Mae Pool 3.5% 1/4/2034	507,186	0.03
USD 26,883	Fannie Mae Pool 3% 1/8/2028	25,605	0.00	USD 810,053	Fannie Mae Pool 4% 1/4/2033	795,216	0.05
USD 322,295	Fannie Mae Pool 3% 1/3/2030	303,810	0.02	USD 644,240	Fannie Mae Pool 4% 1/6/2033	631,559	0.04
USD 125,367	Fannie Mae Pool 3% 1/5/2030	118,042	0.01	USD 271,206	Fannie Mae Pool 4% 1/9/2033	265,876	0.02
USD 32,942	Fannie Mae Pool 3% 1/7/2030	31,060	0.00	USD 4,638,176	Fannie Mae Pool 4% 1/9/2033	4,546,821	0.27
USD 19,649	Fannie Mae Pool 3% 1/8/2030	18,528	0.00	USD 345,420	Fannie Mae Pool 4% 1/2/2034	338,342	0.02
USD 11,266	Fannie Mae Pool 3% 1/8/2030	10,625	0.00	USD 22,773	Fannie Mae Pool 4% 1/3/2034	22,307	0.00
USD 41,092	Fannie Mae Pool 3% 1/9/2030	38,741	0.00	USD 180,567	Fannie Mae Pool 4% 1/3/2034	176,379	0.01
USD 334,320	Fannie Mae Pool 3% 1/9/2030	315,236	0.02	USD 177,527	Fannie Mae Pool 4% 1/3/2034	173,440	0.01
USD 47,757	Fannie Mae Pool 3% 1/9/2030	45,026	0.00	USD 237,506	Fannie Mae Pool 4% 1/7/2037	227,405	0.01
USD 11,521	Fannie Mae Pool 3% 1/9/2030	10,861	0.00	USD 289,101	Fannie Mae Pool 4% 1/9/2037	276,803	0.02
USD 8,877	Fannie Mae Pool 3% 1/11/2030	8,348	0.00	USD 198,078	Fannie Mae Pool 4% 1/3/2038	189,651	0.01
USD 227,326	Fannie Mae Pool 3% 1/12/2030	214,325	0.01	USD 2,940,386	Fannie Mae Pool 4% 1/9/2043	2,820,273	0.17
USD 364,896	Fannie Mae Pool 3% 1/12/2030	344,004	0.02	USD 3,927,221	Fannie Mae Pool 4% 1/12/2044	3,792,258	0.23
USD 39,763	Fannie Mae Pool 3% 1/1/2031	37,496	0.00	USD 9,602,296	Fannie Mae Pool 4% 1/3/2048	9,210,030	0.55
USD 13,995	Fannie Mae Pool 3% 1/1/2031	13,192	0.00	USD 613,796	Fannie Mae Pool 4.5% 1/8/2037	604,787	0.04
USD 25,658	Fannie Mae Pool 3% 1/3/2031	24,194	0.00	USD 2,509,318	Fannie Mae Pool 4.5% 1/10/2037	2,474,669	0.15
USD 244,783	Fannie Mae Pool 3% 1/3/2031	230,790	0.01	USD 322,022	Fannie Mae Pool 4.5% 1/10/2037	317,886	0.02
USD 271,415	Fannie Mae Pool 3% 1/4/2031	255,748	0.02	USD 966,512	Fannie Mae Pool 4.5% 1/10/2037	954,134	0.06
USD 20,781	Fannie Mae Pool 3% 1/4/2031	19,550	0.00	USD 2,312,533	Fannie Mae Pool 4.5% 1/10/2037	2,279,318	0.14
USD 36,575	Fannie Mae Pool 3% 1/5/2031	34,489	0.00	USD 477,956	Fannie Mae Pool 4.5% 1/10/2037	472,325	0.03
USD 33,666	Fannie Mae Pool 3% 1/7/2031	31,735	0.00	USD 611,773	Fannie Mae Pool 4.5% 1/11/2037	604,307	0.04
USD 50,993	Fannie Mae Pool 3% 1/7/2031	48,076	0.00	USD 624,571	Fannie Mae Pool 4.5% 1/3/2047	611,321	0.04
USD 252,780	Fannie Mae Pool 3% 1/8/2031	239,099	0.01	USD 1,939,965	Fannie Mae Pool 4.5% 1/5/2047	1,896,743	0.11
USD 12,618	Fannie Mae Pool 3% 1/8/2031	11,894	0.00	USD 257,303	Fannie Mae Pool 4.5% 1/7/2047	252,345	0.02
USD 29,054	Fannie Mae Pool 3% 1/9/2031	27,393	0.00	USD 2,129,395	Fannie Mae Pool 4.5% 1/11/2047	2,090,809	0.13
USD 424,386	Fannie Mae Pool 3% 1/10/2031	399,518	0.02	USD 342,521	Fannie Mae Pool 4.5% 1/6/2048	342,020	0.02
USD 286,870	Fannie Mae Pool 3% 1/11/2031	268,952	0.02	USD 1,072,898	Fannie Mae Pool 4.5% 1/11/2048	1,063,749	0.06
USD 79,670	Fannie Mae Pool 3% 1/12/2031	75,112	0.00	USD 3,281,471	Fannie Mae Pool 4.5% 1/2/2049	3,266,934	0.20
USD 35,372	Fannie Mae Pool 3% 1/1/2032	33,349	0.00	USD 911,691	Fannie Mae Pool 4.5% 1/4/2049	914,931	0.05
USD 241,248	Fannie Mae Pool 3% 1/1/2032	227,123	0.01	USD 318	Fannie Mae Pool 5% 1/7/2025	314	0.00
USD 100,733	Fannie Mae Pool 3% 1/2/2032	94,431	0.01	USD 485,320	Fannie Mae Pool 5% 1/10/2037	487,529	0.03
USD 160,603	Fannie Mae Pool 3% 1/3/2032	151,411	0.01	USD 2,504,914	Fannie Mae Pool 5% 1/6/2039	2,518,411	0.15
USD 360,525	Fannie Mae Pool 3% 1/6/2032	339,850	0.02	USD 7,782,273	Fannie Mae REMICS 5.284% 25/9/2052	7,697,998	0.46
USD 456,473	Fannie Mae Pool 3% 1/6/2032	429,719	0.03	USD 14,000,000	Federal Farm Credit Banks Funding 0.71% 1/4/2025	12,824,729	0.77
USD 18,941	Fannie Mae Pool 3% 1/7/2032	17,832	0.00	USD 16,000,000	Federal National Mortgage Association 0.55% 19/8/2025	14,408,927	0.86
USD 8,038	Fannie Mae Pool 3% 1/7/2032	7,567	0.00	USD 61,000	Fertitta Entertainment / Fertitta Entertainment Finance 4.625% 15/1/2029	52,362	0.00
USD 11,222	Fannie Mae Pool 3% 1/8/2032	10,565	0.00	USD 2,700,000	Fidelity National Information Services 4.5% 15/7/2025	2,638,337	0.16
USD 201,044	Fannie Mae Pool 3% 1/9/2032	189,257	0.01	USD 1,146,000	First-Citizens Bank & Trust 3.929% 19/6/2024	1,139,208	0.07
USD 225,588	Fannie Mae Pool 3% 1/11/2032	211,248	0.01	USD 113,000	FirstEnergy 4.15% 15/7/2027	105,457	0.01
USD 335,068	Fannie Mae Pool 3% 1/11/2032	315,404	0.02	USD 250,000	Fiserv 3.2% 1/7/2026	232,931	0.01
USD 37,131	Fannie Mae Pool 3% 1/12/2032	34,887	0.00	USD 2,200,000	Fiserv 5.45% 2/3/2028	2,192,666	0.13
USD 18,074	Fannie Mae Pool 3% 1/12/2032	17,013	0.00	USD 615,000	Ford Motor Credit 2.7% 10/8/2026	537,525	0.03
USD 10,879	Fannie Mae Pool 3% 1/1/2033	10,240	0.00	USD 387,000	Ford Motor Credit 2.9% 16/2/2028	322,683	0.02
USD 57,591	Fannie Mae Pool 3% 1/1/2033	53,854	0.00				
USD 129,346	Fannie Mae Pool 3% 1/1/2033	121,768	0.01				
USD 33,750	Fannie Mae Pool 3% 1/2/2033	31,767	0.00				
USD 203,834	Fannie Mae Pool 3% 1/2/2033	191,878	0.01				
USD 23,735	Fannie Mae Pool 3% 1/10/2033	22,216	0.00				

The notes on pages 986 to 999 form an integral part of these financial statements.

# US Dollar Short Duration Bond Fund continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 1,826,000	Ford Motor Credit 3.37% 17/11/2023	1,789,911	0.11	USD 22,000	GCI 4.75% 15/10/2028	18,885	0.00
USD 6,000	Fortress Transportation and Infrastructure Investors 5.5% 1/5/2028	5,390	0.00	USD 3,443,000	GE HealthCare Technologies 5.6% 15/11/2025	3,447,645	0.21
USD 63,000	Fortress Transportation and Infrastructure Investors 6.5% 1/10/2025	61,734	0.00	USD 51,000	Gen Digital 6.75% 30/9/2027	50,039	0.00
USD 452,967	Freddie Mac Gold Pool 3% 1/2/2036	416,650	0.03	EUR 360,000	General Mills 0.45% 15/1/2026	347,599	0.02
USD 900,658	Freddie Mac Gold Pool 4% 1/2/2034	884,015	0.05	USD 297,000	General Mills 5.241% 18/11/2025	295,303	0.02
USD 1,073,425	Freddie Mac Gold Pool 4% 1/2/2034	1,053,726	0.06	USD 266,000	General Motors 6.125% 1/10/2025	269,409	0.02
USD 968,236	Freddie Mac Gold Pool 4% 1/3/2034	950,477	0.06	EUR 1,500,000	General Motors Financial 0.85% 26/2/2026	1,438,438	0.09
USD 49,449	Freddie Mac Gold Pool 4% 1/11/2036	47,371	0.00	USD 176,000	General Motors Financial 1.25% 8/1/2026	155,548	0.01
USD 645,141	Freddie Mac Gold Pool 4% 1/6/2037	617,932	0.04	USD 534,000	General Motors Financial 2.35% 26/2/2027	471,196	0.03
USD 211,428	Freddie Mac Gold Pool 4.5% 1/7/2047	208,569	0.01	USD 772,000	General Motors Financial 4% 15/1/2025	748,217	0.05
USD 6,406,900	Freddie Mac Gold Pool 4.5% 1/3/2049	6,417,674	0.38	USD 793,000	General Motors Financial 6% 9/1/2028	796,779	0.05
USD 99,271,711	Freddie Mac Multifamily Structured Pass Through Certificates 0.694% 25/9/2024	838,876	0.05	USD 2,615,000	General Motors Financial 6.05% 10/10/2025	2,636,186	0.16
USD 1,482,542	Freddie Mac Non Gold Pool 3.219% 1/5/2045	1,432,663	0.09	USD 6,000	Genesis Energy / Genesis Energy Finance 7.75% 1/2/2028	5,731	0.00
USD 503,569	Freddie Mac Pool 4.5% 1/10/2037	496,542	0.03	USD 4,200,000	Gilead Sciences 3.65% 1/3/2026	4,008,412	0.24
USD 523,510	Freddie Mac Pool 4.5% 1/1/2050	518,116	0.03	USD 47,000	Global Net Lease / Global Net Lease Operating Partnership 3.75% 15/12/2027	38,190	0.00
USD 4,712,448	Freddie Mac REMICS 1.5% 15/4/2044	4,455,626	0.27	USD 4,969,000	Global Payments 1.2% 1/3/2026	4,341,100	0.27
USD 778,128	Freddie Mac REMICS 2% 25/6/2044	696,722	0.04	USD 1,058,000	Global Payments 2.15% 15/1/2027	927,557	0.06
USD 2,197,149	Freddie Mac REMICS 2% 25/6/2045	1,945,743	0.12	USD 281,000	Global Payments 4.95% 15/8/2027	271,721	0.02
USD 1,373,341	Freddie Mac REMICS 3% 15/8/2043	1,250,230	0.08	USD 15,000	Go Daddy Operating / GD Finance 3.5% 1/3/2029	12,588	0.00
USD 659,557	Freddie Mac REMICS 3% 15/1/2044	635,060	0.04	USD 96,000	Go Daddy Operating / GD Finance 5.25% 1/12/2027	91,260	0.01
USD 1,528,144	Freddie Mac REMICS 3% 15/9/2046	1,427,833	0.09	USD 1,030,000	Goldman Sachs 0.657% 10/9/2024	1,001,386	0.06
USD 990,981	Freddie Mac REMICS 3% 25/7/2049	880,307	0.05	USD 1,621,000	Goldman Sachs 1.431% 9/3/2027	1,427,509	0.09
USD 1,194,496	Freddie Mac REMICS 4% 15/12/2043	1,139,392	0.07	USD 826,000	Goldman Sachs 1.948% 21/10/2027	722,885	0.05
USD 27,542	Freddie Mac REMICS 4.5% 15/9/2041	27,256	0.00	USD 2,787,000	Goldman Sachs 2.64% 24/2/2028	2,489,389	0.15
USD 71,207	Freddie Mac REMICS 4.5% 15/11/2041	70,089	0.00	USD 1,065,000	Goldman Sachs 3.615% 15/3/2028	988,252	0.06
USD 465,000	FREMF 2013-K31 Mortgage Trust 3.622% 25/7/2046	462,434	0.03	USD 683,639	GoodLeap Sustainable Home Solutions Trust 2021-4 1.93% 20/7/2048	522,143	0.03
USD 62,000	Frontier Communications 5% 1/5/2028	54,933	0.00	USD 581,657	GoodLeap Sustainable Home Solutions Trust 2021-5 2.31% 20/10/2048	460,976	0.03
USD 102,000	Frontier Communications 5.875% 15/10/2027	95,115	0.01	USD 30,000	Goodyear Tire & Rubber 9.5% 31/5/2025	30,945	0.00
USD 46,000	Gartner 4.5% 1/7/2028	42,189	0.00	USD 3,381,293	Government National Mortgage Association 0.64% 16/2/2053	53,664	0.00
USD 25,000	Gates Global / Gates 6.25% 15/1/2026	24,452	0.00	USD 1,640,029	Government National Mortgage Association 3% 20/7/2045	1,561,294	0.09
				USD 743,030	Government National Mortgage Association 3% 20/3/2047	681,927	0.04
				USD 33,000	Graham 5.75% 1/6/2026	32,267	0.00
				USD 56,000	Graphic Packaging International 3.5% 15/3/2028	49,184	0.00

The notes on pages 986 to 999 form an integral part of these financial statements.

# US Dollar Short Duration Bond Fund continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 1,497,083	GS Mortgage Trust 2011-GC5 5.154% 10/8/2044	1,474,891	0.09	EUR 1,045,000	Illinois Tool Works 0.25% 5/12/2024	1,045,150	0.06
USD 366,468	GS Mortgage Trust 2013-GC16 3.813% 10/11/2046	364,386	0.02	USD 82,000	Imola Merger 4.75% 15/5/2029	69,360	0.00
USD 3,495,242	GS Mortgage Trust 2014-GC18 4.074% 10/1/2047	3,425,427	0.21	USD 3,145,000	Intel 4.875% 10/2/2028	3,097,845	0.19
USD 2,960,000	GS Mortgage Trust 2014-GC24 3.931% 10/9/2047	2,869,422	0.17	USD 2,079,000	Intercontinental Exchange 3.75% 21/9/2028	1,958,457	0.12
USD 2,330,000	GS Mortgage Trust 2015-GC32 3.764% 10/7/2048	2,218,527	0.13	USD 493,000	International Business Machines 3.45% 19/2/2026	469,516	0.03
USD 1,968,859	GS Mortgage Trust 2016-GS3 2.777% 10/10/2049	1,879,358	0.11	USD 497,000	International Business Machines 4.5% 6/2/2026	486,706	0.03
USD 8,000	Gulfport Energy 8% 17/5/2026	7,840	0.00	USD 308,000	IQVIA 5% 15/5/2027	292,879	0.02
USD 4,000	GYP III 4.625% 1/5/2029	3,443	0.00	USD 79,000	Iron Mountain 5% 15/7/2028	71,621	0.00
USD 35,000	HAT I / HAT II 3.375% 15/6/2026	30,223	0.00	USD 3,780,000	J.P. Morgan Chase Commercial Mortgage Trust 2018-BCON 3.735% 5/1/2031	3,774,519	0.23
USD 1,324,000	HCA 5.25% 15/4/2025	1,309,066	0.08	USD 1,700,000	John Deere Capital 0.7% 15/1/2026	1,505,799	0.09
USD 3,128,000	HCA 5.375% 1/2/2025	3,100,153	0.19	USD 4,720,000	JP Morgan Chase Commercial Mortgage Trust 2013-C16 4.166% 15/12/2046	4,662,427	0.28
USD 593,000	HCA 5.375% 1/9/2026	583,440	0.04	USD 1,182,674	JP Morgan Mortgage Trust 2014-2 3% 25/6/2029	1,127,234	0.07
USD 2,467,000	HCA 5.875% 15/2/2026	2,463,445	0.15	USD 615,238	JP Morgan Mortgage Trust 2016-2 5.905% 25/6/2046	567,079	0.03
USD 60,000	HealthEquity 4.5% 1/10/2029	52,316	0.00	USD 740,100	JPMBB Commercial Mortgage Trust 2013-C17 3.705% 15/1/2047	734,452	0.04
USD 820,000	Healthpeak Properties 1.35% 1/2/2027	713,382	0.04	USD 1,177,078	JPMBB Commercial Mortgage Trust 2014-C23 3.657% 15/9/2047	1,155,985	0.07
USD 31,000	Herc 5.5% 15/7/2027	29,292	0.00	USD 346,471	JPMBB Commercial Mortgage Trust 2014-C26 3.288% 15/1/2048	338,642	0.02
USD 33,000	Hilcorp Energy I / Hilcorp Finance 5.75% 1/2/2029	29,893	0.00	USD 1,277,472	JPMBB Commercial Mortgage Trust 2015-C33 3.504% 15/12/2048	1,216,296	0.07
USD 15,000	Hilcorp Energy I / Hilcorp Finance 6.25% 1/11/2028	13,951	0.00	USD 2,737,000	JPMorgan Chase 0.824% 1/6/2025	2,566,941	0.15
USD 20,000	Hilton Domestic Operating 3.75% 1/5/2029	17,351	0.00	USD 3,900,000	JPMorgan Chase 1.045% 19/11/2026	3,454,616	0.21
USD 25,000	Hilton Domestic Operating 5.375% 1/5/2025	24,735	0.00	EUR 420,000	JPMorgan Chase 1.5% 27/1/2025	429,054	0.03
USD 82,000	Hilton Worldwide Finance / Hilton Worldwide Finance 4.875% 1/4/2027	78,166	0.01	USD 328,000	JPMorgan Chase 1.561% 10/12/2025	304,875	0.02
USD 153,000	Home Depot 2.8% 14/9/2027	140,712	0.01	USD 1,850,000	JPMorgan Chase 1.578% 22/4/2027	1,634,582	0.10
USD 176,000	Home Depot 2.875% 15/4/2027	163,399	0.01	USD 1,234,000	JPMorgan Chase 2.083% 22/4/2026	1,146,600	0.07
USD 36,000	Home Point Capital 5% 1/2/2026	25,212	0.00	USD 1,581,000	JPMorgan Chase 3.782% 1/2/2028	1,484,375	0.09
USD 55,000	Howard Hughes 5.375% 1/8/2028	49,555	0.00	USD 2,330,000	JPMorgan Chase 4.851% 25/7/2028	2,271,050	0.14
USD 121,000	HP 4.75% 15/1/2028	116,260	0.01	USD 109,000	Kaiser Aluminum 4.625% 1/3/2028	93,700	0.01
USD 2,471,000	Hyundai Capital America 1.65% 17/9/2026	2,155,590	0.13	USD 250,000	KeyBank NA/Cleveland OH 4.15% 8/8/2025	243,761	0.02
USD 298,000	Hyundai Capital America 1.8% 10/1/2028	249,399	0.02	USD 46,000	Korn Ferry 4.625% 15/12/2027	42,621	0.00
USD 122,000	Hyundai Capital America 2% 15/6/2028	101,452	0.01	USD 162,000	Kraft Heinz Foods 3% 1/6/2026	150,702	0.01
USD 320,000	Hyundai Capital America 2.375% 15/10/2027*	278,965	0.02	USD 35,000	LABL 5.875% 1/11/2028	30,420	0.00
USD 10,000	Icahn Enterprises / Icahn Enterprises Finance 4.375% 1/2/2029	8,643	0.00	USD 48,000	Ladder Capital Finance / Ladder Capital Finance 4.25% 1/2/2027	40,863	0.00
USD 21,000	Icahn Enterprises / Icahn Enterprises Finance 4.75% 15/9/2024	20,424	0.00	USD 2,071,000	Lam Research 3.75% 15/3/2026	1,993,583	0.12
USD 51,000	Icahn Enterprises / Icahn Enterprises Finance 5.25% 15/5/2027	47,601	0.00	USD 993,000	Lam Research 3.8% 15/3/2025	966,367	0.06
USD 33,000	Icahn Enterprises / Icahn Enterprises Finance 6.25% 15/5/2026	32,100	0.00				

\*All or a portion of this security represents a security on loan.

The notes on pages 986 to 999 form an integral part of these financial statements.

# US Dollar Short Duration Bond Fund continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 81,000	Lamb Weston 4.875% 15/5/2028	76,423	0.01	USD 2,275,000	Morgan Stanley 0.731% 5/4/2024	2,263,408	0.14
USD 16,000	Legacy LifePoint Health 4.375% 15/2/2027	13,470	0.00	USD 200,000	Morgan Stanley 0.79% 30/5/2025	187,354	0.01
USD 20,000	Legends Hospitality / Legends Hospitality Co-Issuer 5% 1/2/2026	18,245	0.00	USD 2,755,000	Morgan Stanley 2.475% 21/1/2028	2,453,447	0.15
USD 46,000	Level 3 Financing 3.4% 1/3/2027	38,768	0.00	USD 4,545,000	Morgan Stanley 5.008% 25/1/2024	4,543,652	0.27
USD 3,000	Level 3 Financing 3.625% 15/1/2029	1,939	0.00	USD 2,500,000	Morgan Stanley 6.296% 18/10/2028	2,567,990	0.15
USD 28,000	Level 3 Financing 3.875% 15/11/2029	21,452	0.00	USD 1,311,140	Morgan Stanley Bank of America Merrill Lynch Trust 2013-C10 5.601% 15/7/2046	1,310,402	0.08
USD 50,000	Level 3 Financing 4.25% 1/7/2028	34,480	0.00	USD 1,480,000	Morgan Stanley Bank of America Merrill Lynch Trust 2013-C13 4.039% 15/11/2046	1,459,360	0.09
USD 37,000	Level 3 Financing 4.625% 15/9/2027	27,625	0.00	USD 1,455,000	Morgan Stanley Bank of America Merrill Lynch Trust 2014-C15 4.051% 15/4/2047	1,433,540	0.09
USD 50,000	Life Time 5.75% 15/1/2026	47,581	0.00	USD 964,359	Morgan Stanley Bank of America Merrill Lynch Trust 2014-C18 3.621% 15/10/2047	950,488	0.06
USD 31,000	Lindblad Expeditions 6.75% 15/2/2027	29,324	0.00	USD 6,616,709	Morgan Stanley Bank of America Merrill Lynch Trust 2015-C20 3.249% 15/2/2048	6,317,586	0.38
USD 61,000	Lions Gate Capital 5.5% 15/4/2029	42,875	0.00	USD 2,625,000	Morgan Stanley Bank of America Merrill Lynch Trust 2015-C25 3.372% 15/10/2048	2,492,929	0.15
USD 21,000	Live Nation Entertainment 3.75% 15/1/2028	18,357	0.00	USD 4,189,500	Morgan Stanley Bank of America Merrill Lynch Trust 2015-C25 3.635% 15/10/2048	3,983,606	0.24
USD 41,000	Live Nation Entertainment 4.75% 15/10/2027	36,787	0.00	USD 7,000,000	Morgan Stanley Bank of America Merrill Lynch Trust 2015-C26 3.252% 15/10/2048	6,703,434	0.40
USD 110,000	Live Nation Entertainment 6.5% 15/5/2027	108,126	0.01	USD 2,315,178	Morgan Stanley Bank of America Merrill Lynch Trust 2016-C30 2.729% 15/9/2049	2,218,453	0.13
USD 120,000	Lowe's 2.5% 15/4/2026	110,900	0.01	USD 3,000,000	Morgan Stanley Bank of America Merrill Lynch Trust 2016-C31 3.102% 15/11/2049	2,760,747	0.17
USD 169,000	Lowe's 3.35% 1/4/2027	157,974	0.01	USD 193,000	MPLX 1.75% 1/3/2026	172,586	0.01
USD 288,000	Lowe's 4.4% 8/9/2025	282,711	0.02	USD 296,000	MPLX 4.875% 1/6/2025	291,642	0.02
USD 102,000	Lumen Technologies 4% 15/2/2027	78,221	0.01	USD 21,000	MPT Operating Partnership / MPT Finance 4.625% 1/8/2029	15,777	0.00
USD 24,000	Lumen Technologies 4.5% 15/1/2029	12,597	0.00	USD 29,000	MPT Operating Partnership / MPT Finance 5.25% 1/8/2026	25,817	0.00
USD 980,000	LYB International Finance III 1.25% 1/10/2025	877,383	0.05	USD 21,000	Mueller Water Products 4% 15/6/2029	18,388	0.00
USD 7,000	Magnolia Oil & Gas Operating / Magnolia Oil & Gas Finance 6% 1/8/2026	6,710	0.00	USD 68,000	Nabors Industries 7.375% 15/5/2027	66,130	0.00
USD 201,000	MassMutual Global Funding II 2.8% 21/3/2025	191,419	0.01	EUR 380,000	National Grid North America 0.41% 20/1/2026	364,844	0.02
USD 56,000	Matador Resources 5.875% 15/9/2026	54,059	0.00	USD 2,180,000	National Rural Utilities Cooperative Finance 4.8% 15/3/2028	2,142,796	0.13
USD 103,000	Match II 4.625% 1/6/2028	91,615	0.01	USD 46,000	Nationstar Mortgage 6% 15/1/2027	42,368	0.00
USD 288,000	Mauser Packaging Solutions 7.875% 15/8/2026	289,708	0.02	USD 45,000	Navient 6.75% 15/6/2026	43,457	0.00
USD 114,000	Medline Borrower 3.875% 1/4/2029	94,444	0.01	USD 2,000,000	Navient Private Education Loan Trust 2020-A 3.16% 15/11/2068	1,670,292	0.10
USD 92,000	Meritage Homes 5.125% 6/6/2027	87,505	0.01	USD 454,843	Navient Private Education Loan Trust 2020-A 5.488% 15/11/2068	446,482	0.03
USD 2,700,000	Met Tower Global Funding 3.7% 13/6/2025	2,594,908	0.16				
USD 587,000	Metropolitan Life Global Funding I 5% 6/1/2026	584,893	0.04				
USD 126,000	MGM Resorts International 6% 15/3/2023	126,113	0.01				
USD 48,000	MicroStrategy 6.125% 15/6/2028	39,897	0.00				
USD 108,900	Mileage Plus / Mileage Plus Intellectual Property Assets 6.5% 20/6/2027	108,737	0.01				
EUR 700,000	MMS USA 0.625% 13/6/2025	687,167	0.04				
USD 83,000	Molina Healthcare 4.375% 15/6/2028	74,671	0.00				

The notes on pages 986 to 999 form an integral part of these financial statements.

# US Dollar Short Duration Bond Fund continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 317,722	Navient Private Education Refi Loan Trust 2019-D 3.01% 15/12/2059	292,141	0.02	USD 232,000	Oracle 5.8% 10/11/2025	234,609	0.01
USD 236,080	Navient Student Loan Trust 2018-EA 4% 15/12/2059	229,263	0.01	USD 285,000	Organon / Organon Foreign Debt Co-Issuer 4.125% 30/4/2028	251,112	0.02
USD 76,000	NCR 5% 1/10/2028	66,013	0.00	USD 19,000	Outfront Media Capital / Outfront Media Capital 4.25% 15/1/2029	15,645	0.00
USD 32,000	Neptune Bidco US 9.29% 15/4/2029	30,279	0.00	USD 103,000	Outfront Media Capital / Outfront Media Capital 5% 15/8/2027	92,474	0.01
USD 2,500,000	Netflix 4.375% 15/11/2026	2,401,318	0.14	USD 4,000	OWL Rock Core Income 3.125% 23/9/2026	3,459	0.00
USD 149,000	New Fortress Energy 6.5% 30/9/2026	135,391	0.01	USD 45,000	OWL Rock Core Income 7.75% 16/9/2027	44,889	0.00
USD 87,000	New Fortress Energy 6.75% 15/9/2025	80,890	0.01	USD 953,000	Pacific Gas and Electric 3.45% 1/7/2025	895,487	0.05
USD 330,710	New Residential Mortgage Loan Trust 2016-3 3.25% 25/9/2056	299,761	0.02	USD 575,000	Parker-Hannifin 2.7% 14/6/2024	554,647	0.03
USD 1,641,254	New Residential Mortgage Loan Trust 2018-1 4% 25/12/2057	1,548,290	0.09	USD 64,000	Pattern Energy Operations / Pattern Energy Operations 4.5% 15/8/2028	57,198	0.00
USD 2,000,000	Newell Brands 4.45% 1/4/2026	1,892,500	0.11	USD 27,000	PDC Energy 5.75% 15/5/2026	25,715	0.00
USD 175,000	NextEra Energy Capital 1.875% 15/1/2027	153,963	0.01	USD 535,000	PeaceHealth Obligated 1.375% 15/11/2025	478,445	0.03
USD 274,000	NextEra Energy Capital 1.9% 15/6/2028	231,538	0.01	USD 34,000	Penske Automotive 3.5% 1/9/2025	31,834	0.00
USD 229,000	NextEra Energy Capital 3.55% 1/5/2027	213,463	0.01	USD 606,000	Penske Truck Leasing / PTL Finance 1.2% 15/11/2025	536,227	0.04
USD 125,000	NextEra Energy Capital 4.625% 15/7/2027	121,363	0.01	USD 1,285,000	Penske Truck Leasing / PTL Finance 1.7% 15/6/2026	1,125,213	0.07
USD 27,000	NextEra Energy Operating Partners 4.25% 15/7/2024	26,153	0.00	USD 359,000	Penske Truck Leasing / PTL Finance 4% 15/7/2025	343,468	0.02
USD 185,000	NFP 4.875% 15/8/2028	162,034	0.01	USD 166,000	Penske Truck Leasing / PTL Finance 4.4% 1/7/2027	158,435	0.01
USD 51,000	NGL Energy Operating / NGL Energy Finance 7.5% 1/2/2026	48,644	0.00	USD 200,000	Penske Truck Leasing / PTL Finance 4.45% 29/1/2026	192,218	0.01
USD 2,327,000	Nissan Motor Acceptance 1.85% 16/9/2026	1,970,818	0.12	USD 43,000	Performance Food 5.5% 15/10/2027	40,961	0.00
USD 1,584,000	Norfolk Southern 3.8% 1/8/2028	1,477,098	0.09	USD 150,000	Philip Morris International 0.875% 1/5/2026	131,291	0.01
USD 104,000	Northern Oil and Gas 8.125% 1/3/2028	101,011	0.01	USD 129,000	Philip Morris International 2.75% 25/2/2026	120,161	0.01
USD 70,000	Northwest Fiber / Northwest Fiber Finance Sub 4.75% 30/4/2027	61,112	0.00	USD 133,000	Philip Morris International 5% 17/11/2025	132,195	0.01
USD 232,000	Novelis 3.25% 15/11/2026	204,177	0.01	USD 93,000	Picasso Finance Sub 6.125% 15/6/2025	91,295	0.01
USD 418,000	NRG Energy 3.75% 15/6/2024	404,633	0.03	USD 1,676,000	Pioneer Natural Resources 1.125% 15/1/2026	1,491,114	0.09
USD 51,000	NRG Energy 5.25% 15/6/2029	45,224	0.00	USD 77,000	Post 5.625% 15/1/2028	74,003	0.00
USD 8,000	NRG Energy 5.75% 15/1/2028	7,524	0.00	USD 200,000	PRA Health Sciences 2.875% 15/7/2026	178,214	0.01
USD 62,000	NuStar Logistics 5.75% 1/10/2025	59,752	0.00	USD 42,000	Prime Security Services Borrower / Prime Finance 5.25% 15/4/2024	41,312	0.00
USD 25,000	Occidental Petroleum 5.875% 1/9/2025	24,965	0.00	USD 36,000	Prime Security Services Borrower / Prime Finance 5.75% 15/4/2026	34,827	0.00
USD 250,000	Occidental Petroleum 8.5% 15/7/2027	268,330	0.02	USD 38,000	Prime Security Services Borrower / Prime Finance 6.25% 15/1/2028	35,304	0.00
USD 740,000	ONE Gas 1.1% 11/3/2024	707,213	0.04	USD 39,000	PTC 3.625% 15/2/2025	37,086	0.00
USD 83,000	OneMain Finance 6.625% 15/1/2028	77,363	0.01	USD 195,000	PulteGroup 5% 15/1/2027	191,587	0.01
USD 3,000	OneMain Finance 6.875% 15/3/2025	2,936	0.00	USD 66,000	Radiate Holdco / Radiate Finance 4.5% 15/9/2026	49,451	0.00
USD 29,000	OneMain Finance 7.125% 15/3/2026	28,232	0.00	USD 40,000	Raptor Acquisition / Raptor Co-Issuer 4.875% 1/11/2026	37,060	0.00
USD 987,000	OneMain Financial Issuance Trust 2019-2 3.14% 14/10/2036	901,487	0.05	USD 177,000	Realty Income 2.2% 15/6/2028	152,690	0.01
USD 4,243,000	Oracle 1.65% 25/3/2026	3,788,162	0.23				
USD 2,410,000	Oracle 3.25% 15/11/2027	2,201,976	0.13				

The notes on pages 986 to 999 form an integral part of these financial statements.

# US Dollar Short Duration Bond Fund continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 175,000	Realty Income 3.4% 15/1/2028	161,855	0.01	USD 3,481,846	SLM Private Credit Student Loan Trust 2005-B 5.099% 15/6/2039	3,329,548	0.20
USD 10,000	Regal Rexnord 6.05% 15/2/2026	9,902	0.00	USD 3,522,941	SLM Private Credit Student Loan Trust 2006-A 5.059% 15/6/2039	3,320,935	0.20
USD 45,000	Regal Rexnord 6.05% 15/4/2028	44,034	0.00	USD 1,884,680	SLM Private Credit Student Loan Trust 2006-B 5.039% 15/12/2039	1,768,314	0.11
USD 57,000	RHP Hotel Properties / RHP Finance 4.5% 15/2/2029	49,714	0.00	USD 970,293	SLM Private Credit Student Loan Trust 2007-A 5.009% 16/12/2041	928,777	0.06
USD 39,000	RHP Hotel Properties / RHP Finance 4.75% 15/10/2027	35,892	0.00	USD 3,869,981	SLM Private Education Loan Trust 2010-C 9.338% 15/10/2041	4,154,197	0.25
USD 82,000	RLJ Lodging Trust 3.75% 1/7/2026	73,817	0.00	USD 839,498	SLM Student Loan Trust 2013-4 5.167% 25/6/2043	816,909	0.05
USD 63,000	Rocket Mortgage / Rocket Mortgage Co-Issuer 2.875% 15/10/2026	54,066	0.00	USD 19,000	SM Energy 6.5% 15/7/2028	17,562	0.00
USD 16,000	Rockies Express Pipeline 4.95% 15/7/2029	13,942	0.00	USD 3,000	SM Energy 6.625% 15/1/2027	2,840	0.00
USD 207,000	Ryder System 1.75% 1/9/2026	182,729	0.01	USD 40,000	SM Energy 6.75% 15/9/2026	38,504	0.00
USD 2,043,000	Ryder System 2.85% 1/3/2027	1,852,443	0.11	USD 1,465,966	SMB Private Education Loan Trust 2017-A 5.488% 15/9/2034	1,458,293	0.09
USD 198,000	Ryder System 2.9% 1/12/2026	179,797	0.01	USD 812,650	SMB Private Education Loan Trust 2017-B 5.338% 15/10/2035	804,781	0.05
USD 141,000	Ryder System 4.3% 15/6/2027	134,895	0.01	USD 235,980	SMB Private Education Loan Trust 2019-A 3.44% 15/7/2036	224,826	0.01
USD 1,702,000	Sabine Pass Liquefaction 5.75% 15/5/2024	1,701,954	0.10	USD 450,416	SMB Private Education Loan Trust 2020-A 5.418% 15/9/2037	440,584	0.03
USD 45,000	Sabre GBLB 7.375% 1/9/2025	42,241	0.00	USD 4,193,204	SMB Private Education Loan Trust 2020-PTB 1.6% 15/9/2054	3,733,001	0.22
USD 38,000	Sabre GBLB 9.25% 15/4/2025	37,431	0.00	USD 950,000	SMB Private Education Loan Trust 2021-A 2.31% 15/1/2053	851,526	0.05
USD 13,000	Sabre GBLB 11.25% 15/12/2027	12,965	0.00	USD 1,468,992	SMB Private Education Loan Trust 2021-A 5.318% 15/1/2053	1,434,138	0.09
USD 120,000	Santander USA 3.5% 7/6/2024	116,860	0.01	USD 2,683,462	SMB Private Education Loan Trust 2021-C 1.39% 15/1/2053	2,349,412	0.14
USD 200,000	Sasol Financing USA 6.5% 27/9/2028	187,586	0.01	USD 4,884,216	SMB Private Education Loan Trust 2022-B 5.851% 16/2/2055	4,876,460	0.29
USD 59,000	SBA Communications 3.125% 1/2/2029	48,435	0.00	USD 2,104,100	SMB Private Education Loan Trust 2022-C 4.48% 16/5/2050	2,025,670	0.12
USD 61,000	SBA Communications 3.875% 15/2/2027	55,414	0.00	USD 2,022,667	SMB Private Education Loan Trust 2022-C 6.251% 16/5/2050	2,031,232	0.12
USD 1,315,000	Sealed Air 5.125% 1/12/2024	1,292,837	0.08	USD 10,567,911	SMB Private Education Loan Trust 2022-D 6.201% 15/10/2058	10,588,466	0.64
USD 106,000	Sealed Air 5.5% 15/9/2025	104,410	0.01	USD 69,005	SoFi Professional Loan Program 2016-D 2.34% 25/4/2033	67,662	0.00
USD 14,000	Sealed Air 6.125% 1/2/2028	13,770	0.00	USD 914,332	SoFi Professional Loan Program 2017-D 2.65% 25/9/2040	873,151	0.05
USD 1,752,935	Seasoned Credit Risk Transfer Trust Series 2018-3 3.5% 25/8/2057	1,660,498	0.10	USD 836,185	SOFI PROFESSIONAL LOAN PROGRAM 2017-F 2.84% 25/1/2041	804,516	0.05
USD 2,897,268	Seasoned Credit Risk Transfer Trust Series 2019-4 3% 25/2/2059	2,682,710	0.16	USD 1,451,632	Sofi Professional Loan Program 2018-B Trust 3.34% 25/8/2047	1,402,294	0.08
USD 1,282,000	Sempra Energy 3.3% 1/4/2025	1,226,768	0.07	USD 1,383,229	Sofi Professional Loan Program 2018-C Trust 3.59% 25/1/2048	1,329,640	0.08
USD 128,163	Sequoia Mortgage Trust 2017-CH1 3.5% 25/8/2047	118,319	0.01	USD 1,304,242	Sofi Professional Loan Program 2018-D Trust 3.6% 25/2/2048	1,252,785	0.08
USD 743,050	Sesac Finance 5.216% 25/7/2049	692,013	0.04	USD 1,515,000	Sonoco Products 2.25% 1/2/2027	1,356,923	0.08
USD 552,000	Sherwin-Williams 4.25% 8/8/2025	537,306	0.03	USD 219,000	Sotheby's 7.375% 15/10/2027	206,797	0.01
USD 59,000	Shift4 Payments / Shift4 Payments Finance Sub 4.625% 1/11/2026	54,444	0.00	USD 27,447	Soundview Home Loan Trust 2003-2 5.917% 25/11/2033	27,032	0.00
USD 160,000	Simon Property 3.3% 15/1/2026	151,722	0.01	USD 4,291,000	Southern 4.475% 1/8/2024	4,211,178	0.25
USD 376,000	Simon Property 3.5% 1/9/2025	360,079	0.02	USD 23,000	Specialty Building Products / SBP Finance 6.375% 30/9/2026	21,015	0.00
USD 56,000	Sinclair Television 5.125% 15/2/2027	49,191	0.00				
USD 20,000	Sirius XM Radio 3.125% 1/9/2026	17,648	0.00				
USD 96,000	Sirius XM Radio 4% 15/7/2028	81,905	0.01				
USD 50,000	Sirius XM Radio 5% 1/8/2027	45,738	0.00				
USD 4,000	Sirius XM Radio 5.5% 1/7/2029	3,589	0.00				
USD 36,000	Six Flags Theme Parks 7% 1/7/2025	36,316	0.00				
USD 26,000	SLM 3.125% 2/11/2026	22,458	0.00				
USD 5,014,605	SLM Private Credit Student Loan Trust 2005-A 5.079% 15/12/2038	4,824,296	0.29				

The notes on pages 986 to 999 form an integral part of these financial statements.

# US Dollar Short Duration Bond Fund continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 878,000	Spectra Energy Partners 3.5% 15/3/2025	841,458	0.05	EUR 565,000	Thermo Fisher Scientific 2% 15/4/2025	579,208	0.04
USD 6,000	Spirit AeroSystems 7.5% 15/4/2025	6,000	0.00	USD 272,000	TK Elevator US Newco 5.25% 15/7/2027	246,720	0.02
USD 53,000	Spirit AeroSystems 9.375% 30/11/2029	56,246	0.00	USD 136,000	T-Mobile USA 1.5% 15/2/2026	121,657	0.01
USD 73,000	Sprint 7.625% 1/3/2026	75,968	0.00	USD 1,021,000	T-Mobile USA 2.25% 15/2/2026	928,533	0.06
USD 165,000	Sprint Capital 6.875% 15/11/2028	172,590	0.01	USD 902,000	T-Mobile USA 2.625% 15/4/2026	827,865	0.05
USD 1,673,437	Sprint Spectrum / Sprint Spectrum II / Sprint Spectrum III 4.738% 20/9/2029	1,654,495	0.10	USD 4,466,000	T-Mobile USA 3.75% 15/4/2027	4,193,899	0.25
USD 154,000	SRM Escrow Issuer 6% 1/11/2028	135,741	0.01	USD 81,000	T-Mobile USA 4.95% 15/3/2028	79,424	0.01
USD 139,000	SRS Distribution 4.625% 1/7/2028	121,744	0.01	USD 66,000	Tri Pointe Homes 5.25% 1/6/2027	61,131	0.00
USD 126,000	SS&C Technologies 5.5% 30/9/2027	118,725	0.01	USD 59,000	Triumph 8.875% 1/6/2024	61,717	0.00
USD 31,000	Standard Industries 4.75% 15/1/2028	27,932	0.00	USD 40,000	TTMT Escrow Issuer 8.625% 30/9/2027	40,549	0.00
USD 175,000	Standard Industries 5% 15/2/2027	161,906	0.01	USD 76,000	Twilio 3.625% 15/3/2029	63,808	0.00
USD 57,000	Staples 7.5% 15/4/2026	50,794	0.00	USD 21,000	Uber Technologies 4.5% 15/8/2029	18,594	0.00
USD 23,000	Starwood Property Trust 4.375% 15/1/2027	19,981	0.00	USD 229,000	Uber Technologies 6.25% 15/1/2028	225,308	0.01
USD 23,000	Starwood Property Trust 5.5% 1/11/2023	22,812	0.00	USD 66,000	Uber Technologies 7.5% 15/9/2027	66,643	0.00
USD 105,000	State Street 3.55% 18/8/2025	101,278	0.01	USD 40,000	Uber Technologies 8% 1/11/2026	40,859	0.00
USD 296,000	State Street 5.751% 4/11/2026	300,133	0.02	USD 3,191,957	UBS Commercial Mortgage Trust 2017-C2 3.225% 15/8/2050	2,920,558	0.18
USD 46,000	Station Casinos 4.5% 15/2/2028	40,447	0.00	USD 4,151,000	UBS Commercial Mortgage Trust 2017-C5 3.212% 15/11/2050	3,833,714	0.23
USD 38,000	Stevens 6.125% 1/10/2026	38,588	0.00	USD 101,000	United Airlines 4.625% 15/4/2029	89,864	0.01
USD 200,000	Stillwater Mining 4% 16/11/2026	178,500	0.01	USD 920,531	United Airlines 2020-1 Class A Pass Through Trust 5.875% 15/4/2029	915,158	0.06
USD 37,000	Synaptics 4% 15/6/2029	30,724	0.00	USD 159,170	United Airlines 2020-1 Class B Pass Through Trust 4.875% 15/7/2027	154,395	0.01
USD 724,000	Synchrony Financial 4.5% 23/7/2025	696,765	0.04	USD 7,000	United Natural Foods 6.75% 15/10/2028	6,636	0.00
USD 1,873,000	Synchrony Financial 4.875% 13/6/2025	1,819,721	0.11	USD 94,000,000	United States Treasury Bill 0.00% 30/11/2023	90,607,600	5.43
USD 13,000	Tallgrass Energy Partners / Tallgrass Energy Finance 5.5% 15/1/2028	11,672	0.00	USD 42,000,000	United States Treasury Bill 0% 25/1/2024	40,177,346	2.41
USD 9,000	Tallgrass Energy Partners / Tallgrass Energy Finance 6% 1/3/2027	8,336	0.00	USD 50,000,000	United States Treasury Bill 0% 22/2/2024	47,621,123	2.86
USD 132,000	Tap Rock Resources 7% 1/10/2026	121,402	0.01	USD 88,000,000	United States Treasury Note/Bond 0.75% 31/12/2023*	84,882,199	5.09
USD 23,000	Taylor Morrison Communities 5.875% 15/6/2027	22,198	0.00	USD 50,000,000	United States Treasury Note/Bond 0.875% 31/1/2024*	48,101,763	2.88
USD 101,000	TCI Communications 7.125% 15/2/2028	109,743	0.01	USD 65,905,000	United States Treasury Note/Bond 1.5% 29/2/2024*	63,585,958	3.81
USD 4,000	TEGNA 4.75% 15/3/2026	3,807	0.00	USD 24,575,000	United States Treasury Note/Bond 2.875% 15/6/2025	23,605,440	1.42
USD 72,000	Teleflex 4.25% 1/6/2028	65,047	0.00	USD 45,200,000	United States Treasury Note/Bond 3.5% 15/9/2025*	43,982,602	2.64
USD 71,000	Tempur Sealy International 4% 15/4/2029	60,883	0.00	USD 80,465,000	United States Treasury Note/Bond 3.875% 15/1/2026*	79,006,572	4.74
USD 56,000	Tenet Healthcare 4.625% 1/9/2024	55,323	0.00	USD 36,645,000	United States Treasury Note/Bond 4% 15/12/2025*	36,123,954	2.17
USD 80,000	Tenet Healthcare 4.625% 15/6/2028	72,638	0.00	USD 34,110,000	United States Treasury Note/Bond 4.25% 15/10/2025	33,798,879	2.03
USD 42,000	Tenet Healthcare 4.875% 1/1/2026	40,118	0.00	USD 551,000	UnitedHealth 3.45% 15/1/2027	521,425	0.03
USD 31,000	Tenet Healthcare 6.25% 1/2/2027	30,226	0.00	USD 52,000	Uniti / Uniti Finance / CSL Capital 10.5% 15/2/2028	52,082	0.00
USD 1,258,165	Texas Electric Market Stabilization Funding N 4.265% 1/8/2036	1,181,923	0.07				
USD 1,175,000	Texas Instruments 4.6% 15/2/2028	1,165,511	0.07				

\*All or a portion of this security represents a security on loan.

The notes on pages 986 to 999 form an integral part of these financial statements.

# US Dollar Short Duration Bond Fund continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 64,000	Univision Communications 6.625% 1/6/2027	60,879	0.00	USD 1,126,991	WFRBS Commercial Mortgage Trust 2014-C21 3.393% 15/8/2047	1,113,516	0.07
USD 634,000	US Bancorp 2.215% 27/1/2028	567,795	0.03	USD 22,000	William Carter 5.625% 15/3/2027	21,171	0.00
USD 1,408,000	US Bancorp 4.653% 1/2/2029	1,365,938	0.08	USD 310,000	Williams 4.3% 4/3/2024	306,148	0.02
USD 53,000	US Foods 6.25% 15/4/2025	52,925	0.00	USD 684,000	Workday 3.5% 1/4/2027	638,234	0.04
USD 172,000	USA Compression Partners / USA Compression Finance 6.875% 1/4/2026	165,727	0.01	USD 154,000	WR Grace 4.875% 15/6/2027	141,488	0.01
USD 51,000	Vail Resorts 6.25% 15/5/2025	50,914	0.00	USD 52,000	Wynn Las Vegas / Wynn Las Vegas Capital 5.25% 15/5/2027	48,422	0.00
USD 473,000	Venture Global Calcasieu Pass 3.875% 15/8/2029	407,388	0.03	USD 60,000	Wynn Resorts Finance / Wynn Resorts Capital 5.125% 1/10/2029	53,471	0.00
USD 355,000	VeriSign 5.25% 1/4/2025	354,823	0.02	USD 13,000	XPO Escrow Sub 7.5% 15/11/2027	13,284	0.00
USD 64,000	Veritas US / Veritas Bermuda 7.5% 1/9/2025	49,445	0.00	USD 411,000	Zayo 4% 1/3/2027	316,881	0.02
USD 1,260,000	Verizon Communications 2.1% 22/3/2028	1,086,993	0.07	USD 82,000	ZoomInfo Technologies /ZoomInfo Finance 3.875% 1/2/2029	68,320	0.00
USD 150,000	Verizon Communications 2.625% 15/8/2026	137,697	0.01			1,245,391,918	74.73
USD 86,000	Vertiv 4.125% 15/11/2028	74,736	0.01	<b>Uruguay</b>			
USD 30,000	Viasat 5.625% 15/4/2027	27,182	0.00	USD 25,328	Uruguay Government International Bond 4.375% 23/1/2031	24,720	0.00
USD 1,626,000	VICI Properties 4.375% 15/5/2025	1,565,669	0.09	USD 187,290	Uruguay Government International Bond 5.75% 28/10/2034	201,805	0.01
USD 1,487,000	Virginia Electric and Power 3.75% 15/5/2027	1,410,178	0.09			226,525	0.01
USD 90,000	Vistra Operations 5.625% 15/2/2027	85,551	0.01	Total Bonds		1,615,693,167	96.90
USD 858,000	VMware 1% 15/8/2024	801,407	0.05	<b>COMMERCIAL PAPER</b>			
USD 2,566,000	VMware 1.4% 15/8/2026	2,215,754	0.13	<b>United States</b>			
USD 5,780,000	VMware 3.9% 21/8/2027	5,389,569	0.32	USD 2,000,000	Enel Finance America 0% 9/8/2023	1,946,482	0.12
USD 1,372,000	Volkswagen of America Finance 3.35% 13/5/2025	1,315,350	0.08	USD 6,000,000	Enel Finance America 0% 1/9/2023	5,816,790	0.35
USD 52,000	Wabash National 4.5% 15/10/2028	45,282	0.00	USD 1,700,000	General Motors Financial 0% 13/4/2023	1,689,046	0.10
USD 2,800,000	WEC Energy 4.75% 9/1/2026	2,755,872	0.17	USD 5,590,000	HSBC USA 0% 14/6/2023	5,508,255	0.33
USD 3,639,000	Wells Fargo 3.526% 24/3/2028	3,372,081	0.20	USD 3,000,000	HSBC USA 0% 23/8/2023	2,924,008	0.17
USD 627,000	Wells Fargo 4.808% 25/7/2028	609,380	0.04	Total Commercial Paper		17,884,581	1.07
USD 943,177	Wells Fargo Commercial Mortgage Trust 2014-LC16 3.477% 15/8/2050	928,615	0.06	<b>CERTIFICATES OF DEPOSIT</b>			
USD 1,579,000	Wells Fargo Commercial Mortgage Trust 2015-NXS1 3.148% 15/5/2048	1,498,168	0.09	<b>United States</b>			
USD 121,000	WESCO Distribution 7.125% 15/6/2025	122,285	0.01	USD 7,000,000	Citibank (New York Branch) 5% 21/9/2023	6,984,920	0.42
USD 4,000	WESCO Distribution 7.25% 15/6/2028	4,057	0.00	Total Certificates of Deposit		6,984,920	0.42
USD 66,000	Western Midstream Operating 4.65% 1/7/2026	62,771	0.00	Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market			
USD 109,000	Western Midstream Operating 4.75% 15/8/2028	100,944	0.01	Total Portfolio		1,640,562,668	98.39
				Other Net Assets		26,895,344	1.61
				Total Net Assets (USD)		1,667,458,012	100.00

The notes on pages 986 to 999 form an integral part of these financial statements.



# US Dollar Short Duration Bond Fund continued

## Open Forward Foreign Exchange Contracts as at 28 February 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity(depreciation) date	Unrealised appreciation/ (depreciation) USD
EUR	2,866,000	USD	3,061,559	RBS	15/3/2023	(10,452)
EUR	2,776,000	USD	2,983,995	Bank of America	15/3/2023	(28,701)
GBP	1,609,000	USD	1,970,831	Toronto-Dominion	15/3/2023	(17,179)
GBP	2,712,000	USD	3,263,311	BNY Mellon	15/3/2023	29,606
USD	118,260	EUR	111,590	Royal Bank of Canada	15/3/2023	(537)
USD	128,594	EUR	120,161	JP Morgan	15/3/2023	671
USD	101,735,879	GBP	83,460,000	HSBC Bank	15/3/2023	398,541
USD	119,031,691	EUR	111,595,000	Morgan Stanley	15/3/2023	229,086
USD	758,637	GBP	611,322	State Street	15/3/2023	16,369
Net unrealised appreciation						617,404

## Open Forward Foreign Exchange Contracts as at 28 February 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity(depreciation) date	Unrealised appreciation/ (depreciation) USD
<b>EUR Hedged Share Class</b>						
EUR	196,951,399	USD	212,186,178	BNY Mellon	15/3/2023	(2,512,159)
USD	2,370,441	EUR	2,223,533	BNY Mellon	15/3/2023	3,291
Net unrealised depreciation						(2,508,868)
<b>SGD Hedged Share Class</b>						
SGD	8,230,697	USD	6,228,235	BNY Mellon	15/3/2023	(116,828)
USD	177,903	SGD	238,226	BNY Mellon	15/3/2023	1,018
Net unrealised depreciation						(115,810)
Total net unrealised depreciation						(2,007,274)

## Open Exchange Traded Futures Contracts as at 28 February 2023

Number of contracts	Currency	Contract/Description	Expiration date	Unrealised appreciation/ (depreciation) USD
(234)	EUR	Euro BOBL	March 2023	1,132,527
(2)	EUR	Euro Bund	March 2023	19,232
(53)	EUR	Euro Schatz	March 2023	99,222
(30)	JPY	Japanese 10 Year Bond (OSE)	March 2023	144,887
(61)	USD	US Long Bond (CBT)	June 2023	149,438
(10)	USD	US Treasury 10 Year Note (CBT)	June 2023	4,531
(111)	USD	US Ultra 10 Year Note	June 2023	55,359
(31)	USD	US Ultra Bond (CBT)	June 2023	16,225
3,135	USD	US Treasury 2 Year Note (CBT)	June 2023	(2,797,940)
(1,325)	USD	US Treasury 5 Year Note (CBT)	June 2023	530,430
Total				(646,089)

## Swaps as at 28 February 2023

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
CDS	USD 3,950,000	Fund provides default protection on CDX.NA.HY.39.V1; and receives Fixed 5%	Goldman Sachs	20/12/2027	(68,524)	(59,750)
CDS	USD 26,290,000	Fund receives default protection on CDX.NA.IG.39.V13; and pays Fixed 1%	Goldman Sachs	20/12/2027	(152,863)	(271,426)
IRS	USD 35,755,000	Fund receives Fixed 4.35%; and pays Floating USD SOFR 1 Day	Bank of America	31/12/2024	(383,833)	(380,694)
IRS	USD 35,755,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.59%	Bank of America	31/5/2027	734,934	734,822
Total					129,714	22,952

CDS: Credit Default Swaps

IRS: Interest Rate Swaps

# US Flexible Equity Fund

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
<b>Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market</b>				206,300	Fidelity National Financial	8,233,433	0.59
<b>FUNDS</b>				311,099	Fidelity National Information Services	20,025,443	1.44
<b>Ireland</b>				21,315	First Citizens BancShares	15,840,455	1.14
117,063	BlackRock ICS US Dollar Liquid Environmentally Aware Fund <sup>†</sup>	11,709,797	0.84	106,257	FleetCor Technologies	22,577,487	1.62
Total Funds		11,709,797	0.84	421,281	Fortive	28,192,125	2.02
<b>COMMON STOCKS (SHARES)</b>				359,390	Fox <sup>*</sup>	12,747,563	0.91
<b>Bermuda</b>				620,224	General Motors	24,213,545	1.73
606,442	Axalta Coating Systems <sup>*</sup>	18,111,391	1.30	42,314	Humana	21,469,701	1.54
<b>Denmark</b>				231,178	Intercontinental Exchange	23,473,814	1.68
183,679	Novo Nordisk <sup>*</sup>	26,102,623	1.87	169,941	JPMorgan Chase	24,238,685	1.73
<b>France</b>				115,767	Laboratory of America	27,656,736	1.98
672,208	Sanofi	31,788,716	2.28	346,692	Las Vegas Sands <sup>*</sup>	19,674,771	1.42
<b>Jersey</b>				183,981	Meta Platforms	32,410,093	2.32
186,800	Aptiv	21,691,216	1.56	313,312	Microsoft	78,259,071	5.61
<b>United Kingdom</b>				358,080	Mondelez International	23,379,043	1.67
472,560	BP	18,978,010	1.36	224,930	Monster Beverage	23,014,837	1.65
358,184	Unilever <sup>*</sup>	17,902,036	1.28	103,721	Norfolk Southern	23,280,178	1.67
		36,880,046	2.64	287,902	Otis Worldwide	24,333,477	1.74
<b>United States</b>				123,300	Progressive	17,645,463	1.27
303,100	Alphabet	27,272,938	1.96	132,610	Reinsurance of America	19,167,449	1.37
269,970	Alphabet	24,356,694	1.75	227,375	Ross Stores	25,328,438	1.82
617,990	Amazon.com	57,714,086	4.14	404,925	Sealed Air	19,906,113	1.43
153,935	Analog Devices	28,377,917	2.03	247,340	Tenet Healthcare <sup>*</sup>	14,504,018	1.04
38,698	Anthem	18,327,760	1.31	64,297	UnitedHealth	30,784,118	2.21
351,241	Apple	51,885,321	3.72	81,153	Veeva Systems	13,566,347	0.97
248,856	Applied Materials	29,046,472	2.08	174,331	Visa <sup>*</sup>	38,422,553	2.76
926,340	Avantor <sup>*</sup>	22,787,964	1.64	232,970	Voya Financial	17,451,783	1.25
254,550	Bath & Body Works <sup>*</sup>	10,591,826	0.76	149,250	World Wrestling Entertainment <sup>*</sup>	12,744,457	0.91
117,732	Berkshire Hathaway	35,839,975	2.57			1,248,657,097	89.53
114,435	Caterpillar	27,409,471	1.97	Total Common Stocks (Shares)		1,383,231,089	99.18
231,587	CBRE <sup>*</sup>	19,726,581	1.42	Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market			
256,720	Charles Schwab	20,039,563	1.43	1,394,940,886 100.02			
525,347	Ciena <sup>*</sup>	25,395,274	1.83	<b>Other Transferable Securities</b>			
234,320	Cognizant Technology Solutions	14,738,728	1.06	<b>COMMON STOCKS (SHARES)</b>			
1,067,303	Comcast	39,810,402	2.85	<b>United States</b>			
186,365	ConocoPhillips	19,648,462	1.41	28,100	World Access	-	0.00
545,164	Corteva	33,832,878	2.42	Total Common Stocks (Shares)		-	0.00
94,625	Dollar General	20,649,068	1.48	Total Other Transferable Securities		-	0.00
154,106	Dollar Tree	22,493,311	1.61	Total Portfolio			
1,580,390	Dun & Bradstreet <sup>*</sup>	19,114,817	1.37	1,394,940,886 100.02			
740	Elevance Health	350,471	0.03	Other Net Liabilities			
499,579	EQT <sup>*</sup>	16,705,922	1.20	(333,310) (0.02)			
				Total Net Assets (USD)			
				1,394,607,576 100.00			

<sup>†</sup>Investment in connected party fund, see further information in Note 10.

<sup>\*</sup>All or a portion of this security represents a security on loan.

The notes on pages 986 to 999 form an integral part of these financial statements.

# US Flexible Equity Fund continued

## Open Forward Foreign Exchange Contracts as at 28 February 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity(depreciation) date	Unrealised appreciation/ USD
<b>CNH Hedged Share Class</b>						
CNY	107,215	USD	15,826	BNY Mellon	15/3/2023	(386)
USD	994	CNY	6,840	BNY Mellon	15/3/2023	9
Net unrealised depreciation						(377)
<b>EUR Hedged Share Class</b>						
EUR	109,532,347	USD	118,062,589	BNY Mellon	15/3/2023	(1,454,649)
USD	8,100,951	EUR	7,606,298	BNY Mellon	15/3/2023	3,379
Net unrealised depreciation						(1,451,270)
<b>JPY Hedged Share Class</b>						
JPY	823,983	USD	6,313	BNY Mellon	15/3/2023	(268)
USD	409	JPY	54,681	BNY Mellon	15/3/2023	7
Net unrealised depreciation						(261)
Total net unrealised depreciation						(1,451,908)

## Sector Breakdown as at 28 February 2023

	% of Net Assets
Consumer Non-cyclical	23.91
Financials	17.21
Technology	16.91
Communications	16.67
Consumer Cyclical	10.38
Industrial	8.83
Energy	3.97
Basic Materials	1.30
Investment Funds	0.84
Other Net Liabilities	(0.02)
	100.00

# US Government Mortgage Impact Fund

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
<b>Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market</b>				USD 197,000	Ginnie Mae I Pool 5% 15/12/2034	199,470	0.23
				USD 93,919	Ginnie Mae I Pool 5% 15/9/2035	94,400	0.11
				USD 156,799	Ginnie Mae I Pool 5% 15/7/2037	157,869	0.18
				USD 56,313	Ginnie Mae I Pool 5.5% 15/7/2038	57,471	0.07
				USD 58,898	Ginnie Mae I Pool 5.5% 15/12/2040	60,347	0.07
				USD 116	Ginnie Mae I Pool 6.5% 15/9/2036	114	0.00
				USD 427	Ginnie Mae I Pool 6.5% 15/9/2036	429	0.00
				USD 20,414	Ginnie Mae I Pool 6.5% 15/5/2038	19,972	0.02
				USD 44,380	Ginnie Mae I Pool 6.5% 15/5/2038	45,501	0.05
				USD 16,034	Ginnie Mae I Pool 6.5% 15/10/2038	16,569	0.02
				USD 20,569	Ginnie Mae I Pool 6.5% 15/12/2038	21,310	0.02
				USD 346	Ginnie Mae I Pool 6.5% 15/12/2038	367	0.00
				USD 229,755	Ginnie Mae II Pool 2.5% 20/11/2040	198,424	0.23
				USD 15,328	Ginnie Mae II Pool 2.5% 20/1/2041	13,593	0.02
				USD 17,549	Ginnie Mae II Pool 2.5% 20/3/2041	15,520	0.02
				USD 104,857	Ginnie Mae II Pool 2.5% 20/10/2045	89,992	0.10
				USD 288,419	Ginnie Mae II Pool 2.5% 20/11/2045	247,543	0.29
				USD 17,803	Ginnie Mae II Pool 2.5% 20/1/2046	15,749	0.02
				USD 16,196	Ginnie Mae II Pool 2.5% 20/1/2046	13,871	0.02
				USD 12,748	Ginnie Mae II Pool 2.5% 20/1/2046	11,088	0.01
				USD 26,231	Ginnie Mae II Pool 2.5% 20/2/2046	22,769	0.03
				USD 22,490	Ginnie Mae II Pool 2.5% 20/3/2046	19,570	0.02
				USD 1,359,369	Ginnie Mae II Pool 2.5% 20/6/2050	1,168,976	1.36
				USD 901,585	Ginnie Mae II Pool 2.5% 20/7/2050	781,653	0.91
				USD 818,806	Ginnie Mae II Pool 2.5% 20/7/2050	704,172	0.82
				USD 764,561	Ginnie Mae II Pool 2.5% 20/7/2050	666,279	0.78
				USD 630,077	Ginnie Mae II Pool 2.5% 20/8/2050	551,490	0.64
				USD 936,540	Ginnie Mae II Pool 2.5% 20/8/2050	819,729	0.95
				USD 1,438,594	Ginnie Mae II Pool 2.5% 20/8/2050	1,253,667	1.46
				USD 38,801	Ginnie Mae II Pool 2.5% 20/9/2050	33,742	0.04
				USD 32,926	Ginnie Mae II Pool 2.5% 20/9/2050	28,964	0.03
				USD 58,295	Ginnie Mae II Pool 2.5% 20/9/2050	49,481	0.06
				USD 136,982	Ginnie Mae II Pool 2.5% 20/10/2050	117,548	0.14
<b>BONDS</b>							
	<b>United States</b>						
USD 3,190,857	Fannie Mae Pool 2% 1/5/2051	2,596,670	3.02				
USD 1,139,196	Fannie Mae Pool 2% 1/8/2051	934,701	1.09				
USD 758,631	Fannie Mae Pool 2% 1/8/2051	626,504	0.73				
USD 958,952	Fannie Mae Pool 2% 1/8/2051	791,900	0.92				
USD 896,115	Fannie Mae Pool 2% 1/8/2051	729,768	0.85				
USD 573,093	Fannie Mae Pool 2% 1/9/2051	467,981	0.54				
USD 308,927	Fannie Mae Pool 2% 1/9/2051	255,121	0.30				
USD 297,960	Fannie Mae Pool 2% 1/9/2051	244,473	0.28				
USD 467,395	Fannie Mae Pool 2% 1/10/2051	380,631	0.44				
USD 53,367	Fannie Mae Pool 2% 1/11/2051	43,819	0.05				
USD 1,821,614	Fannie Mae Pool 2.5% 1/9/2050	1,549,115	1.80				
USD 4,679,905	Fannie Mae Pool 2.5% 1/11/2050	3,976,187	4.63				
USD 470,363	Fannie Mae Pool 2.5% 1/5/2051	405,541	0.47				
USD 821,383	Fannie Mae Pool 2.5% 1/5/2051	702,788	0.82				
USD 2,864,659	Fannie Mae Pool 2.5% 1/9/2051	2,423,450	2.82				
USD 58,201	Fannie Mae Pool 2.5% 1/11/2051	49,764	0.06				
USD 36,793	Fannie Mae Pool 2.5% 1/11/2051	31,640	0.04				
USD 251,342	Fannie Mae Pool 3.5% 1/11/2046	231,583	0.27				
USD 120,121	Fannie Mae Pool 3.5% 1/4/2047	111,033	0.13				
USD 53,174	Fannie Mae Pool 3.5% 1/5/2047	48,995	0.06				
USD 53,830	Fannie Mae Pool 3.5% 1/9/2047	49,901	0.06				
USD 1,309	Fannie Mae Pool 3.5% 1/4/2048	1,220	0.00				
USD 193,794	Fannie Mae Pool 3.5% 1/9/2049	178,939	0.21				
USD 20	Fannie Mae Pool 4.5% 1/11/2047	20	0.00				
USD 2,776	Fannie Mae Pool 4.5% 1/2/2048	2,717	0.00				
USD 60	Fannie Mae Pool 4.5% 1/3/2048	59	0.00				
USD 450,000	Fannie Mae REMICS 3% 25/10/2057	341,289	0.40				
USD 58,326	Freddie Mac Gold Pool 4.5% 1/9/2048	56,594	0.07				
USD 600,000	Freddie Mac Multiclass Certificates Series 2020-P003 1.783% 25/6/2034	469,990	0.55				
USD 1,923,066	Freddie Mac Pool 2% 1/5/2051	1,565,644	1.82				
USD 4,514,171	Freddie Mac Pool 2.5% 1/2/2051	3,850,867	4.48				
USD 92,044	Freddie Mac Pool 2.5% 1/11/2051	78,681	0.09				
USD 895,042	Freddie Mac REMICS 1.333% 25/12/2049	72,101	0.08				
USD 348,710	Freddie Mac REMICS 4% 15/9/2054	314,987	0.37				
USD 82,609	Ginnie Mae I Pool 3% 15/2/2045	76,344	0.09				
USD 43,144	Ginnie Mae I Pool 3.5% 15/1/2042	40,774	0.05				
USD 46,224	Ginnie Mae I Pool 3.5% 15/9/2042	43,692	0.05				
USD 32,625	Ginnie Mae I Pool 3.5% 15/9/2042	30,838	0.04				
USD 54,617	Ginnie Mae I Pool 4% 15/1/2041	52,710	0.06				
USD 29,506	Ginnie Mae I Pool 4% 15/3/2041	28,490	0.03				
USD 57,373	Ginnie Mae I Pool 4.5% 15/5/2040	56,624	0.07				
USD 36,008	Ginnie Mae I Pool 4.5% 15/5/2040	35,540	0.04				
USD 54,956	Ginnie Mae I Pool 4.5% 15/7/2040	54,140	0.06				

The notes on pages 986 to 999 form an integral part of these financial statements.

# US Government Mortgage Impact Fund continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 316,429	Ginnie Mae II Pool 2.5% 20/11/2050	271,645	0.32	USD 18,750	Ginnie Mae II Pool 3% 20/12/2050	16,765	0.02
USD 20,123	Ginnie Mae II Pool 2.5% 20/1/2051	17,801	0.02	USD 14,164	Ginnie Mae II Pool 3% 20/12/2050	12,685	0.01
USD 21,926	Ginnie Mae II Pool 2.5% 20/1/2051	19,076	0.02	USD 22,145	Ginnie Mae II Pool 3% 20/1/2051	19,835	0.02
USD 2,399,876	Ginnie Mae II Pool 2.5% 20/3/2051	2,102,281	2.45	USD 21,915	Ginnie Mae II Pool 3% 20/1/2051	19,320	0.02
USD 2,394,953	Ginnie Mae II Pool 2.5% 20/3/2051	2,095,007	2.44	USD 15,018	Ginnie Mae II Pool 3% 20/1/2051	13,478	0.02
USD 592,830	Ginnie Mae II Pool 2.5% 20/4/2051	519,892	0.61	USD 20,117	Ginnie Mae II Pool 3% 20/2/2051	18,148	0.02
USD 17,360	Ginnie Mae II Pool 2.5% 20/4/2051	14,903	0.02	USD 19,701	Ginnie Mae II Pool 3% 20/2/2051	17,615	0.02
USD 17,182	Ginnie Mae II Pool 2.5% 20/4/2051	14,792	0.02	USD 20,896	Ginnie Mae II Pool 3% 20/2/2051	18,421	0.02
USD 652,199	Ginnie Mae II Pool 2.5% 20/4/2051	571,954	0.67	USD 32,116	Ginnie Mae II Pool 3% 20/3/2051	28,333	0.03
USD 2,892,853	Ginnie Mae II Pool 2.5% 20/8/2051	2,508,951	2.92	USD 18,206	Ginnie Mae II Pool 3% 20/4/2051	16,306	0.02
USD 6,303,923	Ginnie Mae II Pool 2.5% 20/9/2051	5,255,687	6.12	USD 20,387	Ginnie Mae II Pool 3% 20/4/2051	18,254	0.02
USD 2,251,685	Ginnie Mae II Pool 2.5% 20/9/2051	1,877,229	2.19	USD 30,778	Ginnie Mae II Pool 3% 20/4/2051	27,547	0.03
USD 103,488	Ginnie Mae II Pool 2.5% 20/10/2051	88,810	0.10	USD 29,812	Ginnie Mae II Pool 3% 20/4/2051	26,655	0.03
USD 76,140	Ginnie Mae II Pool 3% 20/10/2045	68,130	0.08	USD 31,720	Ginnie Mae II Pool 3% 20/4/2051	28,342	0.03
USD 160,956	Ginnie Mae II Pool 3% 20/11/2045	144,024	0.17	USD 16,372	Ginnie Mae II Pool 3% 20/4/2051	14,598	0.02
USD 16,167	Ginnie Mae II Pool 3% 20/6/2046	14,462	0.02	USD 26,090	Ginnie Mae II Pool 3% 20/5/2051	23,328	0.03
USD 458,121	Ginnie Mae II Pool 3% 20/6/2050	409,904	0.48	USD 28,073	Ginnie Mae II Pool 3% 20/6/2051	25,144	0.03
USD 1,222,597	Ginnie Mae II Pool 3% 20/6/2050	1,093,387	1.27	USD 46,368	Ginnie Mae II Pool 3% 20/6/2051	41,488	0.05
USD 1,499,568	Ginnie Mae II Pool 3% 20/6/2050	1,338,665	1.56	USD 1,395,710	Ginnie Mae II Pool 3% 20/8/2051	1,272,131	1.48
USD 1,630,922	Ginnie Mae II Pool 3% 20/6/2050	1,459,287	1.70	USD 1,548,028	Ginnie Mae II Pool 3% 20/9/2051	1,409,980	1.64
USD 765,425	Ginnie Mae II Pool 3% 20/7/2050	684,856	0.80	USD 113,806	Ginnie Mae II Pool 3% 20/9/2051	101,476	0.12
USD 643,185	Ginnie Mae II Pool 3% 20/7/2050	575,890	0.67	USD 123,994	Ginnie Mae II Pool 3% 20/10/2051	111,020	0.13
USD 555,292	Ginnie Mae II Pool 3% 20/8/2050	497,187	0.58	USD 87,748	Ginnie Mae II Pool 3% 20/10/2051	78,509	0.09
USD 807,027	Ginnie Mae II Pool 3% 20/8/2050	722,579	0.84	USD 94,050	Ginnie Mae II Pool 3% 20/10/2051	84,092	0.10
USD 1,007,356	Ginnie Mae II Pool 3% 20/8/2050	900,709	1.05	USD 149,742	Ginnie Mae II Pool 3% 20/10/2051	133,517	0.16
USD 731,549	Ginnie Mae II Pool 3% 20/8/2050	653,197	0.76	USD 59,239	Ginnie Mae II Pool 3% 20/10/2051	52,930	0.06
USD 57,172	Ginnie Mae II Pool 3% 20/9/2050	51,189	0.06	USD 1,217,494	Ginnie Mae II Pool 3% 20/10/2051	1,108,912	1.29
USD 90,792	Ginnie Mae II Pool 3% 20/9/2050	80,955	0.09	USD 3,382,505	Ginnie Mae II Pool 3% 20/10/2051	3,080,905	3.59
USD 30,412	Ginnie Mae II Pool 3% 20/9/2050	27,357	0.03	USD 44,900	Ginnie Mae II Pool 3.5% 20/4/2043	42,309	0.05
USD 69,666	Ginnie Mae II Pool 3% 20/9/2050	62,107	0.07	USD 31,246	Ginnie Mae II Pool 3.5% 20/5/2043	29,479	0.03
USD 42,847	Ginnie Mae II Pool 3% 20/9/2050	38,305	0.04	USD 24,980	Ginnie Mae II Pool 3.5% 20/10/2046	23,265	0.03
USD 32,387	Ginnie Mae II Pool 3% 20/9/2050	29,126	0.03	USD 27,528	Ginnie Mae II Pool 3.5% 20/10/2046	25,658	0.03
USD 272,778	Ginnie Mae II Pool 3% 20/10/2050	244,242	0.28	USD 21,367	Ginnie Mae II Pool 3.5% 20/10/2046	19,899	0.02
USD 125,543	Ginnie Mae II Pool 3% 20/10/2050	112,405	0.13	USD 55,535	Ginnie Mae II Pool 3.5% 20/10/2046	51,726	0.06
USD 174,300	Ginnie Mae II Pool 3% 20/10/2050	155,948	0.18	USD 35,609	Ginnie Mae II Pool 3.5% 20/10/2046	33,174	0.04
USD 129,465	Ginnie Mae II Pool 3% 20/10/2050	115,438	0.13	USD 678,055	Ginnie Mae II Pool 3.5% 20/5/2050	627,478	0.73
USD 200,002	Ginnie Mae II Pool 3% 20/10/2050	178,827	0.21	USD 1,254,390	Ginnie Mae II Pool 3.5% 20/5/2050	1,160,408	1.35
USD 226,530	Ginnie Mae II Pool 3% 20/10/2050	202,697	0.24	USD 988,206	Ginnie Mae II Pool 3.5% 20/5/2050	914,160	1.06
USD 484,733	Ginnie Mae II Pool 3% 20/11/2050	433,709	0.50	USD 640,180	Ginnie Mae II Pool 3.5% 20/6/2050	594,597	0.69
USD 395,574	Ginnie Mae II Pool 3% 20/11/2050	353,698	0.41	USD 648,268	Ginnie Mae II Pool 3.5% 20/6/2050	599,692	0.70
USD 272,338	Ginnie Mae II Pool 3% 20/11/2050	242,838	0.28	USD 348,422	Ginnie Mae II Pool 3.5% 20/6/2050	322,316	0.38
USD 24,593	Ginnie Mae II Pool 3% 20/12/2050	22,123	0.03	USD 728,110	Ginnie Mae II Pool 3.5% 20/6/2050	673,551	0.78
USD 22,324	Ginnie Mae II Pool 3% 20/12/2050	19,911	0.02				

The notes on pages 986 to 999 form an integral part of these financial statements.

# US Government Mortgage Impact Fund continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 466,589	Ginnie Mae II Pool 3.5% 20/6/2050	431,628	0.50	USD 422,284	Ginnie Mae II Pool 3.5% 20/8/2051	390,644	0.45
USD 1,042,147	Ginnie Mae II Pool 3.5% 20/6/2050	961,480	1.12	USD 85,803	Ginnie Mae II Pool 3.5% 20/9/2051	78,924	0.09
USD 1,153,774	Ginnie Mae II Pool 3.5% 20/8/2050	1,067,325	1.24	USD 71,322	Ginnie Mae II Pool 3.5% 20/9/2051	66,046	0.08
USD 931,343	Ginnie Mae II Pool 3.5% 20/8/2050	856,139	1.00	USD 49,406	Ginnie Mae II Pool 3.5% 20/9/2051	45,751	0.05
USD 48,953	Ginnie Mae II Pool 3.5% 20/9/2050	45,285	0.05	USD 1,156	Ginnie Mae II Pool 4% 20/4/2039	1,121	0.00
USD 44,039	Ginnie Mae II Pool 3.5% 20/9/2050	40,839	0.05	USD 7,837	Ginnie Mae II Pool 4% 20/7/2039	7,600	0.01
USD 38,455	Ginnie Mae II Pool 3.5% 20/9/2050	35,604	0.04	USD 1,915	Ginnie Mae II Pool 4% 20/9/2040	1,857	0.00
USD 21,891	Ginnie Mae II Pool 3.5% 20/9/2050	20,293	0.02	USD 62,506	Ginnie Mae II Pool 4% 20/10/2040	60,618	0.07
USD 92,299	Ginnie Mae II Pool 3.5% 20/9/2050	85,069	0.10	USD 50,615	Ginnie Mae II Pool 4% 20/12/2040	49,087	0.06
USD 104,493	Ginnie Mae II Pool 3.5% 20/10/2050	96,666	0.11	USD 44,016	Ginnie Mae II Pool 4% 20/1/2041	42,518	0.05
USD 68,386	Ginnie Mae II Pool 3.5% 20/10/2050	63,262	0.07	USD 1,815	Ginnie Mae II Pool 4% 20/2/2041	1,760	0.00
USD 167,497	Ginnie Mae II Pool 3.5% 20/10/2050	153,910	0.18	USD 23,306	Ginnie Mae II Pool 4% 20/4/2042	22,603	0.03
USD 103,514	Ginnie Mae II Pool 3.5% 20/10/2050	95,757	0.11	USD 4,366	Ginnie Mae II Pool 4% 20/8/2044	4,201	0.00
USD 21,432	Ginnie Mae II Pool 3.5% 20/12/2050	19,827	0.02	USD 9,476	Ginnie Mae II Pool 4% 20/8/2044	9,144	0.01
USD 30,142	Ginnie Mae II Pool 3.5% 20/12/2050	27,699	0.03	USD 6,259	Ginnie Mae II Pool 4% 20/8/2044	6,041	0.01
USD 20,884	Ginnie Mae II Pool 3.5% 20/1/2051	19,319	0.02	USD 8,750	Ginnie Mae II Pool 4% 20/10/2046	8,365	0.01
USD 17,110	Ginnie Mae II Pool 3.5% 20/1/2051	15,668	0.02	USD 78,896	Ginnie Mae II Pool 4% 20/3/2047	75,574	0.09
USD 18,079	Ginnie Mae II Pool 3.5% 20/1/2051	16,748	0.02	USD 14,672	Ginnie Mae II Pool 4% 20/5/2047	14,068	0.02
USD 24,813	Ginnie Mae II Pool 3.5% 20/2/2051	22,722	0.03	USD 67,299	Ginnie Mae II Pool 4% 20/6/2047	64,532	0.08
USD 24,090	Ginnie Mae II Pool 3.5% 20/3/2051	22,396	0.03	USD 56,202	Ginnie Mae II Pool 4% 20/11/2047	53,849	0.06
USD 20,295	Ginnie Mae II Pool 3.5% 20/4/2051	18,775	0.02	USD 27,566	Ginnie Mae II Pool 4% 20/12/2047	26,412	0.03
USD 22,047	Ginnie Mae II Pool 3.5% 20/4/2051	20,396	0.02	USD 824,041	Ginnie Mae II Pool 4% 20/5/2050	782,407	0.91
USD 33,909	Ginnie Mae II Pool 3.5% 20/4/2051	31,171	0.04	USD 1,017,854	Ginnie Mae II Pool 4% 20/5/2050	966,450	1.12
USD 17,417	Ginnie Mae II Pool 3.5% 20/5/2051	16,174	0.02	USD 500,981	Ginnie Mae II Pool 4% 20/8/2050	474,441	0.55
USD 17,693	Ginnie Mae II Pool 3.5% 20/5/2051	16,368	0.02	USD 13,938	Ginnie Mae II Pool 4% 20/3/2051	13,719	0.02
USD 16,998	Ginnie Mae II Pool 3.5% 20/5/2051	15,725	0.02	USD 27,396	Ginnie Mae II Pool 4% 20/3/2051	26,177	0.03
USD 17,469	Ginnie Mae II Pool 3.5% 20/5/2051	16,052	0.02	USD 19,334	Ginnie Mae II Pool 4% 20/5/2051	18,358	0.02
USD 17,890	Ginnie Mae II Pool 3.5% 20/6/2051	16,549	0.02	USD 22,810	Ginnie Mae II Pool 4% 20/5/2051	21,611	0.03
USD 37,739	Ginnie Mae II Pool 3.5% 20/6/2051	34,678	0.04	USD 584,528	Ginnie Mae II Pool 4% 20/7/2051	555,314	0.65
USD 869,997	Ginnie Mae II Pool 3.5% 20/7/2051	804,903	0.94	USD 4,405	Ginnie Mae II Pool 4.5% 20/12/2039	4,386	0.01
				USD 5,396	Ginnie Mae II Pool 4.5% 20/1/2040	5,372	0.01
				USD 4,413	Ginnie Mae II Pool 4.5% 20/2/2040	4,394	0.01
				USD 282	Ginnie Mae II Pool 4.5% 20/5/2040	280	0.00
				USD 1,416	Ginnie Mae II Pool 4.5% 20/7/2040	1,410	0.00
				USD 11,070	Ginnie Mae II Pool 4.5% 20/8/2040	11,021	0.01
				USD 2,614	Ginnie Mae II Pool 4.5% 20/10/2040	2,602	0.00
				USD 4,968	Ginnie Mae II Pool 4.5% 20/6/2044	5,003	0.01
				USD 51,967	Ginnie Mae II Pool 4.5% 20/4/2047	51,341	0.06
				USD 55,276	Ginnie Mae II Pool 4.5% 20/10/2049	53,819	0.06
				USD 397,759	Ginnie Mae II Pool 4.5% 20/5/2050	386,815	0.45
				USD 18,385	Ginnie Mae II Pool 4.5% 20/8/2050	18,003	0.02

The notes on pages 986 to 999 form an integral part of these financial statements.







# US Mid-Cap Value Fund

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
<b>Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market</b>							
<b>FUNDS</b>				<b>United States</b>			
	<b>Ireland</b>			83,589	Acropolis Infrastructure Acquisition	843,413	0.29
145,385	BlackRock ICS US Dollar Liquid Environmentally Aware Fund <sup>†</sup>	14,542,758	5.07	27,863	Acropolis Infrastructure Acquisition	4,993	0.00
Total Funds		14,542,758	5.07	24,020	Activision Blizzard	1,831,885	0.64
<b>COMMON STOCKS (SHARES) &amp; WARRANTS</b>				23,714	Allstate	3,060,055	1.07
<b>Australia</b>				64,543	Altria	2,979,950	1.04
64,042	Woodside Energy	1,556,221	0.54	55,144	American International	3,377,570	1.18
<b>Bermuda</b>				11,391	AmerisourceBergen <sup>*</sup>	1,769,820	0.62
132,867	Axalta Coating Systems	3,968,073	1.38	29,456	Apollo Global Management	2,084,896	0.73
79,700	Invesco	1,407,502	0.49	8,227	Assurant	1,050,835	0.37
14,591	RenaissanceRe <sup>*</sup>	3,107,883	1.08	8,250	AvalonBay Communities	1,435,252	0.50
		8,483,458	2.95	50,809	Avantor	1,249,901	0.44
<b>Canada</b>				63,070	Avnet	2,845,088	0.99
140,323	Barrick Gold	2,233,942	0.78	158,535	Baxter International	6,277,986	2.19
131,924	Gildan Activewear <sup>*</sup>	4,145,052	1.44	153,195	Cannae	3,440,760	1.20
53,093	Magna International <sup>*</sup>	2,923,832	1.02	60,899	Cardinal Health	4,655,728	1.62
43,539	Rogers Communications <sup>*</sup>	2,085,529	0.73	83,848	Carlyle <sup>*</sup>	2,878,502	1.00
		11,388,355	3.97	42,375	CBRE	3,609,502	1.26
<b>Finland</b>					Charles River Laboratories International <sup>*</sup>	675,366	0.23
600,348	Nokia	2,782,613	0.97	19,679	Cheniere Energy	3,103,968	1.08
<b>France</b>				28,180	Ciena <sup>*</sup>	1,362,221	0.48
51,777	Danone	2,926,158	1.02	6,835	Cigna	2,007,781	0.70
<b>Germany</b>				96,292	Citizens Financial	4,026,931	1.40
74,281	Bayer <sup>*</sup>	4,495,053	1.57	109,881	Cognizant Technology Solutions	6,911,515	2.41
<b>Ireland</b>				17,491	Comerica	1,234,165	0.43
30,930	CRH	1,468,866	0.51	5,872	Constellation Brands	1,318,734	0.46
15,046	Willis Towers Watson	3,553,113	1.24	19,825	Crown	1,733,498	0.61
		5,021,979	1.75	17,261	Delta Air Lines <sup>*</sup>	653,847	0.23
<b>Japan</b>				16,739	Denbury	1,401,724	0.49
211,600	Komatsu <sup>*</sup>	5,050,267	1.76	30,999	DENTSPLY SIRONA	1,163,082	0.40
348,000	Panasonic <sup>*</sup>	3,024,204	1.05	20,352	Dollar General	4,441,213	1.55
		8,074,471	2.81	30,744	Dollar Tree	4,487,394	1.56
<b>Netherlands</b>				29,965	Dun & Bradstreet	362,427	0.13
15,097	Airbus <sup>*</sup>	1,992,249	0.70	51,375	DXC Technology	1,454,940	0.51
37,204	Koninklijke Philips	612,448	0.21	29,897	Edison International	2,007,583	0.70
135,155	Koninklijke Philips	2,220,597	0.78	13,380	Entergy	1,397,140	0.49
		4,825,294	1.69	89,627	EQT	2,997,127	1.05
<b>Switzerland</b>				112,927	Equitable	3,563,976	1.24
426,495	Credit Suisse <sup>*</sup>	1,285,757	0.45	53,270	Exelon <sup>*</sup>	2,181,939	0.76
<b>United Kingdom</b>				5,768	F&G Annuities & Life	119,859	0.04
368,468	BAE Systems	4,017,499	1.40	101,312	Fidelity National Financial	4,043,362	1.41
59,845	BP <sup>*</sup>	2,403,375	0.84	94,413	Fidelity National Information Services	6,077,365	2.12
4,649	British American Tobacco	177,499	0.06	7,817	First Citizens BancShares <sup>*</sup>	5,809,282	2.02
193,912	Prudential	2,961,203	1.03	21,157	Fortive	1,415,826	0.49
781,406	Vodafone	951,395	0.33	127,947	Fox	4,538,280	1.58
161,072	Vodafone <sup>*</sup>	1,952,998	0.68	23,703	Fulgent Genetics <sup>*</sup>	774,851	0.27
		12,463,969	4.34	98,172	General Motors	3,832,635	1.34
				128,511	Goodyear Tire & Rubber	1,464,383	0.51
				98,410	GX Acquisition II	995,909	0.35
				16,650	Howard Hughes <sup>*</sup>	1,387,611	0.48

<sup>†</sup>Investment in connected party fund, see further information in Note 10.

<sup>\*</sup>All or a portion of this security represents a security on loan.

The notes on pages 986 to 999 form an integral part of these financial statements.

# US Mid-Cap Value Fund continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
17,237	Huntington Ingalls Industries	3,753,012	1.31	86,580	Sealed Air	4,256,273	1.48
161,864	Kinder Morgan	2,788,917	0.97	9,262	Sempra Energy	1,385,966	0.48
304,220	Kosmos Energy	2,525,026	0.88	113,730	SS&C Technologies*	6,731,679	2.35
143,985	Kraft Heinz	5,665,810	1.97	24,360	Take-Two Interactive Software*	2,702,011	0.94
19,784	Laboratory of America	4,726,398	1.65	28,262	Tenet Healthcare	1,657,284	0.58
42,169	Las Vegas Sands	2,393,091	0.83	13,201	Toll Brothers	782,951	0.27
23,303	Lear	3,271,858	1.14	4,358	Veeva Systems	728,527	0.25
44,008	Leidos	4,298,261	1.50	93,718	Warner Bros Discovery	1,525,729	0.53
7,825	M&T Bank	1,216,553	0.42	2,898	West Pharmaceutical Services	914,116	0.32
7,883	Mid-America Apartment Communities	1,271,843	0.44	103,239	Western Digital	3,973,669	1.38
11,119	Monster Beverage	1,137,696	0.40	4,390	Zebra Technologies	1,304,269	0.45
26,602	MSC Industrial Direct	2,247,071	0.78	40,448	Zimmer Biomet	4,994,115	1.74
191,317	Newell Brands*	2,772,183	0.97			208,396,345	72.62
10,787	PACCAR	779,253	0.27		Total Common Stocks (Shares) & Warrants	271,699,673	94.68
50,661	Paramount Global	1,120,115	0.39		Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market	286,242,431	99.75
163,797	PG&E	2,588,812	0.90		Total Portfolio	286,242,431	99.75
54,579	Public Service Enterprise	3,322,769	1.16		Other Net Assets	720,567	0.25
29,826	Ralph Lauren*	3,558,242	1.24		Total Net Assets (USD)	286,962,998	100.00
32,105	Raymond James Financial	3,515,979	1.23				
4,013	Repligen*	703,680	0.24				
12,937	Ross Stores	1,441,117	0.50				

\*All or a portion of this security represents a security on loan.

## Open Forward Foreign Exchange Contracts as at 28 February 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ Maturity(depreciation) USD
<b>AUD Hedged Share Class</b>						
AUD	2,120,349	USD	1,480,378	BNY Mellon	15/3/2023	(49,651)
USD	119,575	AUD	174,231	BNY Mellon	15/3/2023	2,013
Net unrealised depreciation						(47,638)
Total net unrealised depreciation						(47,638)

## Sector Breakdown as at 28 February 2023

	% of Net Assets
Financials	20.71
Consumer Non-cyclical	18.64
Consumer Cyclical	14.70
Technology	12.55
Industrial	9.25
Energy	5.85
Communications	5.69
Investment Funds	5.07
Utilities	4.49
Basic Materials	2.16
Diversified	0.64
Other Net Assets	0.25
	100.00

The notes on pages 986 to 999 form an integral part of these financial statements.

# US Sustainable Equity Fund

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
<b>Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market</b>				1,441	CBRE	122,744	2.80
<b>COMMON STOCKS (SHARES)</b>				370	Charles River Laboratories International	82,199	1.88
<b>France</b>				703	Charles Schwab	54,876	1.25
160	Kering	94,406	2.15	1,051	Dollar Tree	153,404	3.50
272	L'Oreal*	108,440	2.48	1,915	First American Financial	109,059	2.49
				115	Humana	58,350	1.33
				340	Intuit	138,747	3.16
				1,434	Microsoft	358,185	8.17
<b>Ireland</b>				519	NIKE	61,507	1.40
430	Willis Towers Watson	101,544	2.32	178	Roper Technologies	76,070	1.74
<b>Netherlands</b>				328	S&P Global	111,956	2.55
213	ASML	131,602	3.00	2,573	Sealed Air	126,489	2.89
<b>Switzerland</b>				420	Sherwin-Williams	93,727	2.14
2,271	Alcon	155,768	3.55	831	SS&C Technologies	49,187	1.12
140	Lonza	84,711	1.93	660	Union Pacific	137,234	3.13
				944	Visa*	208,058	4.74
				2,070	Wells Fargo	96,793	2.21
<b>United Kingdom</b>				1,901	Western Digital	73,169	1.67
2,384	AstraZeneca	156,772	3.57	556	Xylem	57,212	1.30
1,753	Reckitt Benckiser	122,273	2.79			3,305,114	75.39
						4,260,630	97.18
<b>United States</b>				<b>Total Common Stocks (Shares)</b>			
2,179	Alphabet	196,067	4.48	<b>Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market</b>			
2,606	Amazon.com	243,374	5.55				
298	Anthem	141,136	3.22	<b>Total Portfolio</b>			
657	Applied Materials	76,685	1.75	4,260,630 97.18			
1,757	Ball	98,673	2.25	<b>Other Net Assets</b>			
3,653	Bank of America	125,335	2.86	123,415 2.82			
481	Cadence Design Systems	93,492	2.13	<b>Total Net Assets (USD)</b>			
2,111	Cardinal Health	161,386	3.68	4,384,045 100.00			

\*All or a portion of this security represents a security on loan.

## Sector Breakdown as at 28 February 2023

	% of Net Assets
Consumer Non-cyclical	26.98
Technology	22.74
Financials	18.67
Communications	10.03
Industrial	9.57
Consumer Cyclical	7.05
Basic Materials	2.14
Other Net Assets	2.82
	100.00

The notes on pages 986 to 999 form an integral part of these financial statements.

# World Energy Fund

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
<b>Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market</b>				949,002	Chevron	153,681,384	4.55
				2,511,679	ConocoPhillips	264,806,317	7.84
				263,133	Darling Ingredients	16,182,680	0.48
				550,123	Diamondback Energy	79,393,751	2.35
<b>FUNDS</b>				1,288,052	EOG Resources	146,966,733	4.35
<b>Ireland</b>				2,880,305	Exxon Mobil	316,516,716	9.37
505,824	BlackRock ICS US Dollar Liquid Environmentally Aware Fund <sup>†</sup>	50,597,346	1.50	878,254	Hess	121,093,662	3.59
Total Funds				6,552,268	Kinder Morgan	112,895,578	3.34
				3,436,604	Kosmos Energy	28,523,813	0.84
<b>COMMON STOCKS (SHARES)</b>				1,228,246	Marathon Petroleum	155,274,859	4.60
<b>Australia</b>				543,538	Ovintiv	24,078,733	0.71
10,625,531	Santos	50,161,574	1.49	1,687,284	Patterson-UTI Energy	23,503,866	0.70
				973,367	Valero Energy <sup>*</sup>	132,377,912	3.92
				4,547,855	Williams	137,800,007	4.08
						1,824,039,034	54.00
				Total Common Stocks (Shares)		3,332,342,914	98.65
				Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market		3,382,940,260	100.15
<b>Canada</b>				<b>Other Transferable Securities</b>			
3,074,297	ARC Resources	34,016,735	1.01	<b>COMMON STOCKS (SHARES)</b>			
2,869,121	Canadian Natural Resources	163,523,957	4.84	<b>Russian Federation</b>			
4,898,673	Cenovus Energy <sup>*</sup>	90,819,260	2.69	6,776,700	Gazprom <sup>**</sup>	902	0.00
1,603,914	TC Energy <sup>*</sup>	64,545,708	1.91	<b>United States</b>			
1,289,217	Tourmaline Oil <sup>*</sup>	56,310,844	1.66	4,502,180	Caithness Petroleum <sup>**</sup>	-	0.00
				Total Common Stocks (Shares)		902	0.00
				Total Other Transferable Securities		902	0.00
				Total Portfolio		3,382,941,162	100.15
				Other Net Liabilities		(4,940,029)	(0.15)
				Total Net Assets (USD)		3,378,001,133	100.00
<b>Curacao</b>							
2,307,400	Schlumberger	125,312,587	3.71				
<b>France</b>							
3,302,311	TotalEnergies	206,264,822	6.11				
<b>Italy</b>							
6,333,994	Eni	89,959,104	2.66				
<b>Luxembourg</b>							
2,850,753	Tenaris	47,880,962	1.42				
<b>Portugal</b>							
3,414,050	Galp Energia SGPS	42,252,987	1.25				
<b>United Kingdom</b>							
29,331,619	BP	196,578,806	5.82				
11,086,166	Shell	340,676,534	10.08				
						537,255,340	15.90
<b>United States</b>							
703,373	Cheniere Energy	110,943,023	3.28				

<sup>†</sup>Investment in connected party fund, see further information in Note 10.

<sup>\*</sup>All or a portion of this security represents a security on loan.

<sup>\*\*</sup>Security subject to a fair value adjustment as detailed in Note 2(j).

## Open Forward Foreign Exchange Contracts as at 28 February 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity(depreciation) date	Unrealised appreciation/ (depreciation) USD
<b>AUD Hedged Share Class</b>						
AUD	14,525,809	USD	10,129,647	BNY Mellon	15/3/2023	(328,205)
USD	787,694	AUD	1,148,631	BNY Mellon	15/3/2023	12,650
Net unrealised depreciation						(315,555)
<b>CHF Hedged Share Class</b>						
CHF	3,801,697	USD	4,145,841	BNY Mellon	15/3/2023	(75,292)
USD	299,673	CHF	277,573	BNY Mellon	15/3/2023	2,475
Net unrealised depreciation						(72,817)

## Open Forward Foreign Exchange Contracts as at 28 February 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity(depreciation) date	Unrealised appreciation/ (depreciation) USD
<b>EUR Hedged Share Class</b>						
EUR	162,823,373	USD	175,473,153	BNY Mellon	15/3/2023	(2,131,712)
USD	14,444,484	EUR	13,543,828	BNY Mellon	15/3/2023	25,878
Net unrealised depreciation						(2,105,834)
<b>HKD Hedged Share Class</b>						
HKD	41,979,529	USD	5,359,877	BNY Mellon	15/3/2023	(7,880)
USD	495,187	HKD	3,880,823	BNY Mellon	15/3/2023	419
Net unrealised depreciation						(7,461)

The notes on pages 986 to 999 form an integral part of these financial statements.

# World Energy Fund continued

## Open Forward Foreign Exchange Contracts as at 28 February 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ depreciation (USD)
<b>SGD Hedged Share Class</b>						
SGD	100,204,862	USD	75,756,628	BNY Mellon	15/3/2023	(1,353,151)
USD	6,099,901	SGD	8,159,567	BNY Mellon	15/3/2023	41,335
Net unrealised depreciation						(1,311,816)
Total net unrealised depreciation						(3,813,483)

## Sector Breakdown as at 28 February 2023

	% of Net Assets
Oil & Gas Producers	80.43
Pipelines	12.61
Oil & Gas Services	3.71
Investment Funds	1.50
Metal/Hardware	1.42
Agriculture	0.48
Other Net Liabilities	(0.15)
	100.00

# World Financials Fund

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
<b>Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market</b>							
<b>FUNDS</b>							
	<b>Ireland</b>				<b>Sweden</b>		
160,733	BlackRock ICS US Dollar Liquid Environmentally Aware Fund <sup>†</sup>	16,078,020	0.87	4,386,252	Hoist Finance	10,356,436	0.56
Total Funds		16,078,020	0.87		<b>United Kingdom</b>		
				11,715,522	HSBC	90,078,805	4.89
				83,416,106	Lloyds Banking	53,171,002	2.88
				6,324,634	Network International	21,727,249	1.18
				7,390,810	Provident Financial	19,773,636	1.07
				4,997,539	Standard Chartered	47,986,114	2.60
						232,736,806	12.62
<b>COMMON STOCKS (SHARES)</b>					<b>United States</b>		
	<b>Austria</b>			367,538	American International	22,511,703	1.22
538,051	BAWAG <sup>†</sup>	33,710,088	1.83	110,109	Ameriprise Financial	37,827,947	2.05
1,047,137	Erste Bank <sup>†</sup>	40,855,825	2.21	587,724	Apollo Global Management <sup>†</sup>	41,599,105	2.25
		74,565,913	4.04	2,400,098	Bank of America	82,347,362	4.46
	<b>Brazil</b>			582,374	Black Knight	34,901,674	1.89
5,466,985	Banco do Brasil	42,322,671	2.29	119,262	Charles Schwab	9,309,592	0.51
3,663,712	IRB Brasil Resseguros S/A	13,601,410	0.74	1,014,571	Citizens Financial	42,429,359	2.30
		55,924,081	3.03	1,267,036	Equitable	39,987,656	2.17
	<b>Cayman Islands</b>			480,538	Fidelity National Information Services	30,932,231	1.68
1,588,490	Inter	3,335,829	0.18	323,896	Global Payments	36,784,868	1.99
5,698,546	Inter	11,993,676	0.65	118,566	Goldman Sachs	42,422,915	2.30
2,459,583	Pagseguro Digital <sup>†</sup>	21,447,564	1.16	1,021,118	Jackson Financial	46,603,826	2.53
		36,777,069	1.99	634,594	JPMorgan Chase	90,512,142	4.91
	<b>China</b>			784,326	KKR	43,788,921	2.37
10,729,325	East Money Information	32,296,442	1.75	82,173	M&T Bank <sup>†</sup>	12,775,436	0.69
	<b>France</b>			338,675	Morgan Stanley	32,665,204	1.77
1,407,237	SCOR <sup>†</sup>	34,533,134	1.87	291,380	Signature Bank/New York NY	33,030,837	1.79
	<b>Germany</b>			137,974	SVB Financial	40,000,042	2.17
3,393,169	Commerzbank	41,796,046	2.27	1,072,379	Synchrony Financial	38,278,568	2.07
	<b>India</b>			1,914,523	Wells Fargo	89,523,095	4.85
2,242,526	IndusInd Bank	29,234,823	1.58			848,232,483	45.97
	<b>Ireland</b>			Total Common Stocks (Shares)		1,827,916,863	99.07
9,660,500	AIB	42,049,068	2.28	<b>Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market</b>			
	<b>Italy</b>					1,843,994,883	99.94
19,520,543	Intesa Sanpaolo <sup>†</sup>	53,477,931	2.90	<b>Other Transferable Securities</b>			
3,542,035	UniCredit <sup>†</sup>	73,695,819	3.99	<b>COMMON STOCKS (SHARES)</b>			
		127,173,750	6.89		<b>Russian Federation</b>		
	<b>Kazakhstan</b>			16,260,180	Sberbank of Russia <sup>**</sup>	2,164	0.00
467,939	Kaspi.KZ JSC	35,142,219	1.91		<b>United Kingdom</b>		
	<b>Mexico</b>			9,596,859	Finabl <sup>**</sup>	117	0.00
3,528,566	Grupo Financiero Banorte	29,807,501	1.62	Total Common Stocks (Shares)		2,281	0.00
	<b>Poland</b>			Total Other Transferable Securities		2,281	0.00
1,270,397	Bank Polska Kasa Opieki	25,883,028	1.40	Total Portfolio		1,843,997,164	99.94
	<b>Portugal</b>			Other Net Assets		1,166,588	0.06
197,267,510	Banco Comercial Portugues <sup>†</sup>	48,597,650	2.63	Total Net Assets (USD)		1,845,163,752	100.00
	<b>Spain</b>						
9,906,185	Banco Bilbao Vizcaya Argentaria	78,091,613	4.23				
33,794,702	Banco de Sabadell <sup>†</sup>	44,718,801	2.43				
		122,810,414	6.66				

<sup>†</sup>Investment in connected party fund, see further information in Note 10.

<sup>\*</sup>All or a portion of this security represents a security on loan.

<sup>\*\*</sup>Security subject to a fair value adjustment as detailed in Note 2(j).

The notes on pages 986 to 999 form an integral part of these financial statements.

# World Financials Fund continued

## Open Forward Foreign Exchange Contracts as at 28 February 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity(depreciation) date	Unrealised appreciation/ Maturity(depreciation) USD
<b>HKD Hedged Share Class</b>						
HKD	43,788,790	USD	5,590,952	BNY Mellon	15/3/2023	(8,291)
USD	939,971	HKD	7,369,886	BNY Mellon	15/3/2023	380
Net unrealised depreciation						(7,911)
<b>SGD Hedged Share Class</b>						
SGD	81,540,155	USD	61,669,680	BNY Mellon	15/3/2023	(1,124,994)
USD	4,502,944	SGD	6,023,991	BNY Mellon	15/3/2023	30,066
Net unrealised depreciation						(1,094,928)
Total net unrealised depreciation						(1,102,839)

## Contracts For Difference as at 28 February 2023

Holding	Description	Counterparty	Unrealised appreciation USD
<b>United States</b>			
139,289	American International	Citibank	82,181
			82,181
Total			82,181

## Sector Breakdown as at 28 February 2023

	% of Net Assets
Banks	68.10
Diversified Financial Services	9.67
Insurance	8.53
Software	5.48
Commercial Services	3.17
Private Equity	2.37
Internet	1.75
Investment Funds	0.87
Other Net Assets	0.06
	100.00

# World Gold Fund

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
<b>Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market</b>				10,945,299	Gold Fields	99,452,748	2.60
				2,874,927	Impala Platinum	26,856,988	0.70
				3,393,709	Northam Platinum	27,760,529	0.73
						182,968,364	4.79
<b>FUNDS</b>				<b>United Kingdom</b>			
	<b>Canada</b>			12,986,866	Endeavour Mining	269,242,935	7.04
8,103,376	Sprott Physical Silver Trust	57,696,037	1.51	6,246,066	Fresnillo	57,532,971	1.51
	<b>Ireland</b>					326,775,906	8.55
718,678	BlackRock ICS US Dollar Liquid Environmentally Aware Fund <sup>†</sup>	71,889,098	1.88	<b>United States</b>			
334,537	Invesco Physical Gold ETC	58,741,352	1.54	2,747,869	Freeport-McMoRan	111,041,386	2.91
				3,958,348	Newmont	171,356,885	4.48
		130,630,450	3.42			282,398,271	7.39
Total Funds		188,326,487	4.93	Total Common Stocks (Shares) & Warrants			
						3,611,629,915	94.47
<b>COMMON STOCKS (SHARES) &amp; WARRANTS</b>				Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market			
	<b>Australia</b>					3,799,956,402	99.40
90,882,816	Bellevue Gold	65,276,048	1.71	<b>Other Transferable Securities</b>			
91,911,478	Challenger Exploration	8,678,012	0.22	<b>COMMON STOCKS (SHARES)</b>			
28,685,526	Emerald Resources NL	25,536,374	0.67	<b>Canada</b>			
14,595,445	Newcrest Mining	221,867,517	5.80	8,208,603	Great Basin Gold <sup>**</sup>	-	0.00
26,064,924	Northern Star Resources <sup>*</sup>	182,287,836	4.77	4,401,352	Rupert Resources 4 Month Lockup <sup>**</sup>	14,830,321	0.39
130,354,915	Predictive Discovery	14,945,099	0.39			14,830,321	0.39
		518,590,886	13.56	<b>Jersey</b>			
	<b>Canada</b>			9,373,110	Polymetal International <sup>**</sup>	27,534,815	0.72
3,424,075	Agnico Eagle Mines <sup>*</sup>	156,686,876	4.10	<b>Russian Federation</b>			
16,269,577	Alamos Gold	165,896,972	4.34	5,317,500	GV Gold Vysochaishy <sup>**</sup>	53,175	0.00
6,793,232	Artemis Gold	21,390,414	0.56	1,347,782	Polyus <sup>**</sup>	179	0.00
51,473,509	B2Gold <sup>†</sup>	174,575,650	4.57			53,354	0.00
16,452,583	Barrick Gold <sup>†</sup>	261,925,121	6.85	Total Common Stocks (Shares)			
19,166,306	Centerra Gold <sup>†</sup>	119,573,031	3.13			42,418,490	1.11
10,608,548	Dundee Precious Metals	67,627,523	1.77	<b>BONDS</b>			
3,201,939	Eldorado Gold	29,297,742	0.76	<b>Canada</b>			
1,866,717	Franco-Nevada <sup>†</sup>	237,395,214	6.21	CAD 3,207,464	Great Basin Gold 8% 30/11/2014 <sup>***,****</sup>	-	0.00
28,330,422	Kinross Gold <sup>†</sup>	103,275,111	2.70	Total Bonds			
10,812,712	Lundin Gold	111,169,440	2.91			-	0.00
6,382,105	MAG Silver	75,640,480	1.98	<b>RIGHTS</b>			
36,429,704	Marathon Gold	23,317,064	0.61	<b>Canada</b>			
8,041,400	Marathon Gold	1,014,827	0.03	2,090,998	Kinross Gold (31/12/2024) <sup>**</sup>	15	0.00
6,522,983	Osisko Gold Royalties <sup>*</sup>	84,845,238	2.22	Total Rights			
28,860,791	Osisko Mining	65,397,013	1.71			15	0.00
4,977,668	Pan American Silver <sup>*</sup>	72,325,516	1.89	Total Other Transferable Securities			
1,655,881	Rupert Resources	5,774,394	0.15			42,418,505	1.11
7,091,862	Skeena Resources	36,052,658	0.94	Total Portfolio			
8,482,206	SSR Mining	115,188,358	3.01			3,842,374,907	100.51
6,943,299	Torex Gold Resources	83,263,074	2.18	Other Net Liabilities			
5,640,232	Wheaton Precious Metals <sup>*</sup>	232,994,514	6.09			(19,317,195)	(0.51)
11,131,604	Yamana Gold	56,270,258	1.47	Total Net Assets (USD)			
		2,300,896,488	60.18			3,823,057,712	100.00
	<b>South Africa</b>						
1,717,569	AngloGold Ashanti	28,898,099	0.76				

<sup>†</sup>Investment in connected party fund, see further information in Note 10.

<sup>\*</sup>All or a portion of this security represents a security on loan.

<sup>\*\*</sup>Security subject to a fair value adjustment as detailed in Note 2(j).

<sup>\*\*\*</sup>This security is in default, see Note 2(b)

The notes on pages 986 to 999 form an integral part of these financial statements.



# World Gold Fund continued

## Open Forward Foreign Exchange Contracts as at 28 February 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity(depreciation) date	Unrealised appreciation/ Maturity(depreciation) USD
<b>AUD Hedged Share Class</b>						
AUD	29,284,314	USD	20,442,933	BNY Mellon	15/3/2023	(683,025)
USD	2,828,212	AUD	4,121,316	BNY Mellon	15/3/2023	47,335
Net unrealised depreciation						(635,690)
<b>CHF Hedged Share Class</b>						
CHF	19,174,206	USD	20,913,693	BNY Mellon	15/3/2023	(383,504)
USD	2,774,321	CHF	2,568,966	BNY Mellon	15/3/2023	23,723
Net unrealised depreciation						(359,781)
<b>EUR Hedged Share Class</b>						
EUR	257,214,651	USD	277,279,415	BNY Mellon	15/3/2023	(3,449,136)
USD	42,800,226	EUR	40,134,920	BNY Mellon	15/3/2023	73,044
Net unrealised depreciation						(3,376,092)
<b>GBP Hedged Share Class</b>						
GBP	8,675,642	USD	10,535,963	BNY Mellon	15/3/2023	(1,979)
USD	1,430,241	GBP	1,188,417	BNY Mellon	15/3/2023	(12,733)
Net unrealised depreciation						(14,712)
<b>HKD Hedged Share Class</b>						
HKD	64,308,857	USD	8,211,106	BNY Mellon	15/3/2023	(12,327)
USD	1,132,161	HKD	8,873,493	BNY Mellon	15/3/2023	873
Net unrealised depreciation						(11,454)
<b>PLN Hedged Share Class</b>						
PLN	31,244,343	USD	7,071,814	BNY Mellon	15/3/2023	(21,412)
USD	912,728	PLN	4,086,651	BNY Mellon	15/3/2023	(9,452)
Net unrealised depreciation						(30,864)

## Open Forward Foreign Exchange Contracts as at 28 February 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity(depreciation) date	Unrealised appreciation/ Maturity(depreciation) USD
<b>SGD Hedged Share Class</b>						
SGD	91,955,366	USD	69,533,626	BNY Mellon	15/3/2023	(1,255,508)
USD	9,343,128	SGD	12,493,583	BNY Mellon	15/3/2023	66,505
Net unrealised depreciation						(1,189,003)
Total net unrealised depreciation						(5,617,596)

## Sector Breakdown as at 28 February 2023

	% of Net Assets
Mining	94.69
Investment Funds	4.93
Real Estate Investment & Services	0.67
Oil & Gas Producers	0.22
Other Net Liabilities	(0.51)
	100.00

# World Healthscience Fund

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
<b>Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market</b>				118,633	Argenx*	43,532,379	0.30
				1,254,276	QIAGEN	58,072,979	0.41
						101,605,358	0.71
<b>FUNDS</b>				<b>Switzerland</b>			
				2,374,782	Alcon*	162,886,044	1.14
				188,558	Lonza	114,092,519	0.80
274,500,281	Ireland BlackRock ICS US Dollar Liquidity Fund <sup>†</sup>	274,500,281	1.92	1,419,336	Novartis*	120,643,171	0.85
Total Funds				1,616,653	Roche*	470,781,826	3.30
				408,674	Sonova*	100,179,033	0.70
						968,582,593	6.79
<b>COMMON / PREFERRED STOCKS (SHARES)</b>				<b>United Kingdom</b>			
				5,063,360	AstraZeneca	666,516,994	4.67
				205,981	Immunocore*	11,361,912	0.08
						677,878,906	4.75
				<b>United States</b>			
				3,367,088	Abbott Laboratories	337,112,850	2.36
				2,683,397	AbbVie	410,693,911	2.88
				873,132	Agilent Technologies	124,412,579	0.87
				70,298	Align Technology	21,670,765	0.15
				278,665	Alnylam Pharmaceuticals*	52,829,311	0.37
				1,335,349	AmerisourceBergen*	207,473,174	1.45
				1,392,010	Amgen	324,268,730	2.27
				557,292	Anthem	263,939,064	1.85
				496,177	Arcutis Biotherapeutics	7,998,373	0.06
				1,784,367	Avantor*	43,895,429	0.31
				1,565,675	Baxter International	62,000,730	0.43
				822,965	Becton Dickinson and	195,092,083	1.37
				487,695	Biogen	130,526,689	0.92
				547,808	BioMarin Pharmaceutical	55,646,337	0.39
				9,207,966	Boston Scientific	431,853,606	3.03
				2,628,033	Bristol-Myers Squibb	182,254,088	1.28
				411,695	Catalent*	27,958,208	0.19
				557,943	Centene	38,765,880	0.27
				646,426	Cigna	189,887,637	1.33
				188,888	Cooper	61,671,932	0.43
				75,064	Cooper Cos	24,508,396	0.17
				1,185,902	CVS Health	99,615,768	0.70
				1,675,400	Danaher	412,198,662	2.89
				1,006,487	Dexcom*	112,072,327	0.79
				952,439	Edwards Lifesciences	75,633,181	0.53
				1,794,739	Eli Lilly	562,022,518	3.94
				278,437	Exact Sciences*	16,898,342	0.12
				484,058	GE HealthCare Technologies	36,556,060	0.26
				3,198,057	Gilead Sciences	257,571,511	1.81
				164,008	HCA Healthcare	40,409,931	0.28
				3,628	HCA Healthcare Inc	893,903	0.01
				279,925	Hologic	22,430,390	0.16
				151,565	IDEXX Laboratories	71,479,570	0.50
				469,656	Incyte	35,928,683	0.26
				181,260	Insulet*	51,691,727	0.36
				1,266,972	Intuitive Surgical	291,935,688	2.05
				527,337	IQVIA	109,754,650	0.77
				3,237,509	Johnson & Johnson	498,964,887	3.49

<sup>†</sup>Investment in connected party fund, see further information in Note 10.

\*All or a portion of this security represents a security on loan.

The notes on pages 986 to 999 form an integral part of these financial statements.



# World Mining Fund

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
<b>Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market</b>							
<b>FUNDS</b>							
<b>Ireland</b>				<b>Luxembourg</b>			
811,542	BlackRock ICS US Dollar Liquid Environmentally Aware Fund <sup>†</sup>	81,178,230	1.34	6,592,881	ArcelorMittal <sup>†</sup>	198,464,494	3.29
<b>Total Funds</b>				<b>Norway</b>			
				23,638,004	Norsk Hydro	173,228,133	2.87
				<b>Peru</b>			
				3,292,350	Sociedad Minera Cerro Verde	98,770,500	1.64
				<b>South Africa</b>			
				2,520,899	Impala Platinum	23,549,730	0.39
				3,165,199	Northam Platinum	25,891,318	0.43
				10,999,349	Sibanye Stillwater	22,119,216	0.36
				71,560,264 1.18			
<b>COMMON / PREFERRED STOCKS (SHARES)</b>							
<b>Australia</b>				<b>Sweden</b>			
17,576,597	BHP	535,791,353	8.87	1,719,211	Epiroc	33,315,563	0.55
8,257,109	Chalice Mining <sup>†</sup>	35,416,660	0.58	<b>United Kingdom</b>			
14,188,486	Champion Iron <sup>†</sup>	70,522,226	1.17	5,810,748	Anglo American	201,558,534	3.34
6,666,987	Deterra Royalties	20,098,313	0.33	3,549,593	Antofagasta <sup>†</sup>	66,690,283	1.10
6,996,397	Equatorial Resources	684,171	0.01	2,198,015	Endeavour Mining	45,569,116	0.75
8,956,764	Iluka Resources <sup>†</sup>	62,942,113	1.04	3,604,376	Rio Tinto	247,382,404	4.09
10,469,912	Lynas Rare Earths <sup>†</sup>	57,900,105	0.96	1,904,202	SolGold	384,173	0.01
2,294,887	Mineral Resources	127,777,228	2.11	561,584,510 9.29			
7,434,899	Newcrest Mining	113,018,999	1.87	<b>United States</b>			
114,861,946	Nickel Industries <sup>†</sup>	75,914,497	1.26	253,101	Albemarle	65,512,663	1.08
14,767,525	Northern Star Resources <sup>†</sup>	103,278,267	1.71	1,950,721	Alcoa <sup>†</sup>	93,927,216	1.56
2,613,456	OZ Minerals	49,439,097	0.82	7,223,781	Freeport-McMoRan <sup>†</sup>	291,912,990	4.83
1,243,578	Woodside Energy <sup>†</sup>	30,116,944	0.50	2,321,315	Ivanhoe Electric	33,635,854	0.56
1,282,899,973 21.23				1,650,165	Ivanhoe Electric / US	23,910,891	0.39
				2,853,514	Newmont	123,528,621	2.04
				1,138,932	Nucor <sup>†</sup>	188,834,926	3.13
				890,383	Steel Dynamics <sup>†</sup>	109,632,859	1.81
				930,896,020 15.40			
				<b>Total Common / Preferred Stocks (Shares)</b>			
				5,954,385,879 98.55			
				<b>Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market</b>			
				6,035,564,109 99.89			
				<b>Other Transferable Securities</b>			
				<b>COMMON STOCKS (SHARES)</b>			
				<b>Jersey</b>			
				4,355,902	Polymetal International <sup>**</sup>	12,796,069	0.21
				<b>Russian Federation</b>			
				1	Polyus <sup>**</sup>	-	0.00
				376,830	Polyus <sup>**</sup>	50	0.00
				50 0.00			
				<b>Total Common Stocks (Shares)</b>			
				12,796,119 0.21			
				<b>Total Other Transferable Securities</b>			
				12,796,119 0.21			
				<b>Total Portfolio</b>			
				6,048,360,228 100.10			
				<b>Other Net Liabilities</b>			
				(5,935,981) (0.10)			
				<b>Total Net Assets (USD)</b>			
				6,042,424,247 100.00			
<b>Chile</b>							
641,886	Sociedad Quimica y Minera de Chile	57,403,865	0.95				
				<b>Germany</b>			
329,381	Aurubis <sup>†</sup>	32,338,613	0.54				
				<b>Jersey</b>			
77,497,427	Glencore	463,409,148	7.67				

<sup>†</sup>Investment in connected party fund, see further information in Note 10.

<sup>\*</sup>All or a portion of this security represents a security on loan.

<sup>\*\*</sup>Security subject to a fair value adjustment as detailed in Note 2(j).

The notes on pages 986 to 999 form an integral part of these financial statements.

# World Mining Fund continued

## Open Forward Foreign Exchange Contracts as at 28 February 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity(date)	Unrealised appreciation/ Maturity(depreciation) USD
<b>AUD Hedged Share Class</b>						
AUD	34,079,116	USD	23,791,420	BNY Mellon	15/3/2023	(796,167)
USD	2,877,866	AUD	4,209,518	BNY Mellon	15/3/2023	37,481
Net unrealised depreciation						(758,686)
<b>CHF Hedged Share Class</b>						
CHF	16,225,403	USD	17,697,580	BNY Mellon	15/3/2023	(324,727)
USD	2,462,989	CHF	2,286,364	BNY Mellon	15/3/2023	14,980
Net unrealised depreciation						(309,747)
<b>EUR Hedged Share Class</b>						
EUR	218,410,648	USD	235,445,643	BNY Mellon	15/3/2023	(2,926,042)
USD	30,948,097	EUR	29,076,303	BNY Mellon	15/3/2023	(6,157)
Net unrealised depreciation						(2,932,199)
<b>GBP Hedged Share Class</b>						
GBP	11,869,259	USD	14,419,402	BNY Mellon	15/3/2023	(7,718)
USD	1,764,288	GBP	1,468,139	BNY Mellon	15/3/2023	(18,324)
Net unrealised depreciation						(26,042)
<b>HKD Hedged Share Class</b>						
HKD	16,491,667	USD	2,105,687	BNY Mellon	15/3/2023	(3,155)
USD	286,355	HKD	2,244,506	BNY Mellon	15/3/2023	204
Net unrealised depreciation						(2,951)
<b>PLN Hedged Share Class</b>						
PLN	60,463,689	USD	13,683,107	BNY Mellon	15/3/2023	(39,249)
USD	1,744,095	PLN	7,809,909	BNY Mellon	15/3/2023	(18,263)
Net unrealised depreciation						(57,512)

## Open Forward Foreign Exchange Contracts as at 28 February 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity(date)	Unrealised appreciation/ Maturity(depreciation) USD
<b>SGD Hedged Share Class</b>						
SGD	75,185,997	USD	56,869,326	BNY Mellon	15/3/2023	(1,042,689)
USD	7,744,662	SGD	10,361,845	BNY Mellon	15/3/2023	50,880
Net unrealised depreciation						(991,809)
Total net unrealised depreciation						(5,078,946)

## Sector Breakdown as at 28 February 2023

	% of Net Assets
Mining	73.87
Iron/Steel	20.42
Chemicals	2.03
Investment Funds	1.34
Investment Companies	0.83
Retailing	0.56
Machinery Construction & Mining	0.55
Oil & Gas Producers	0.50
Other Net Liabilities	(0.10)
	100.00

# World Real Estate Securities Fund

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets	
<b>Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market</b>								
<b>COMMON STOCKS (SHARES)</b>								
<b>Australia</b>				<b>Sweden</b>				
724,471	Centuria Capital	847,701	0.58	146,811	Castellum*	1,857,187	1.26	
225,980	Dexus	1,284,754	0.87	<b>Switzerland</b>				
84,937	Goodman*	1,137,624	0.77	15,829	Swiss Prime Site	1,338,523	0.91	
940,197	National Storage REIT	1,597,872	1.08	<b>United Kingdom</b>				
326,206	NEXTDC*	2,259,357	1.53	90,326	Big Yellow*	1,330,015	0.90	
		7,127,308	4.83	299,090	British Land	1,619,272	1.10	
<b>Belgium</b>				130,920	Great Portland Estates	893,152	0.60	
8,853	VGP	793,851	0.54	681,542	LXI REIT	938,185	0.64	
26,316	Warehouses De Pauw CVA*	801,144	0.54	111,033	Segro	1,102,255	0.75	
		1,594,995	1.08	92,978	UNITE	1,110,601	0.75	
<b>Canada</b>				<b>United States</b>				
83,661	Allied Properties Real Estate Investment Trust*	1,762,152	1.19	33,925	Agree Realty	2,421,567	1.64	
<b>Cayman Islands</b>				19,636	Alexandria Real Estate Equities	2,985,850	2.02	
299,500	CK Asset	1,877,360	1.27	7,041	American Tower	1,377,712	0.93	
<b>France</b>				29,060	AvalonBay Communities	5,055,568	3.43	
23,548	Unibail-Rodamco-Westfield	1,497,377	1.02	27,359	Boston Properties	1,815,270	1.23	
<b>Germany</b>				43,423	Cousins Properties	1,078,193	0.73	
96,339	Vonovia*	2,427,663	1.65	6,385	Digital Realty Trust	669,276	0.45	
<b>Hong Kong</b>				77,903	EPR Properties	3,191,686	2.16	
416,100	Link REIT*	2,735,477	1.86	7,835	Equinix	5,473,531	3.71	
78,000	Sun Hung Kai Properties	1,065,308	0.72	42,993	Equity Residential	2,701,680	1.83	
96,600	Swire Properties	254,146	0.17	16,799	Extra Space Storage	2,760,244	1.87	
		4,054,931	2.75	10,608	Federal Realty Investment Trust	1,137,920	0.77	
<b>Japan</b>				79,404	Healthpeak Properties	1,932,693	1.31	
57	Comforia Residential REIT	130,826	0.09	9,619	Hilton Worldwide	1,398,314	0.95	
555	Daiwa House REIT Investment*	1,142,181	0.77	117,972	Invitation Homes	3,700,782	2.51	
1,013	Japan Hotel REIT Investment	571,059	0.39	40,874	Omega Healthcare Investors*	1,105,642	0.75	
299	Japan Real Estate Investment*	1,234,615	0.84	91,552	Outfront Media*	1,615,893	1.10	
384	Kenedix Office Investment	898,221	0.61	121,639	Physicians Realty Trust	1,812,421	1.23	
166,200	Mitsubishi Estate	2,063,051	1.40	68,110	Prologis	8,417,034	5.71	
165,800	Mitsui Fudosan*	3,149,945	2.13	16,941	Public Storage	5,044,183	3.42	
463	Mitsui Fudosan Logistics Park*	1,538,927	1.04	25,167	Regency Centers	1,597,350	1.08	
430	Nippon Building Fund	1,810,162	1.23	56,537	Rexford Industrial Realty	3,451,018	2.34	
807	Orix JREIT*	1,077,654	0.73	19,893	Ryman Hospitality Properties	1,869,544	1.27	
155,700	Tokyu Fudosan*	750,059	0.51	5,215	SBA Communications	1,358,403	0.92	
		14,366,700	9.74	29,563	Simon Property	3,645,709	2.47	
<b>Singapore</b>				38,360	SL Green Realty*	1,336,079	0.91	
390,100	Capitaland Investment*	1,077,154	0.73	58,705	Spirit Realty Capital*	2,468,545	1.67	
387,042	Cromwell European Real Estate Investment Trust	695,770	0.47	57,177	STAG Industrial*	1,945,733	1.32	
		1,772,924	1.20	24,168	Sun Communities	3,504,118	2.38	
<b>South Korea</b>				56,077	UDR	2,411,872	1.64	
198,899	ESR Kendall Square REIT	601,244	0.41	67,070	Ventas	3,306,551	2.24	
<b>Spain</b>				142,556	VICI Properties	4,836,925	3.28	
29,052	Cellnex Telecom	1,102,301	0.75	23,139	Welltower	1,721,079	1.17	
202,290	Inmobiliaria Colonial Socimi*	1,458,899	0.99				89,148,385	60.44
		2,561,200	1.74				138,981,429	94.23
				<b>Total Common Stocks (Shares)</b>				
				<b>Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market</b>				

\*All or a portion of this security represents a security on loan.

The notes on pages 986 to 999 form an integral part of these financial statements.

# World Real Estate Securities Fund continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets
<b>Other Transferable Securities</b>			
<b>RIGHTS</b>			
<b>Hong Kong</b>			
83,220	Link REIT (23/3/2023)**	78,459	0.05
Total Rights		78,459	0.05
Total Other Transferable Securities		78,459	0.05
Total Portfolio		139,059,888	94.28
Other Net Assets		8,439,389	5.72
Total Net Assets (USD)		147,499,277	100.00

\*\*Security subject to a fair value adjustment as detailed in Note 2(j).

## Open Forward Foreign Exchange Contracts as at 28 February 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity(depreciation) date	Unrealised appreciation/ Maturity(depreciation) USD
AUD	858,000	USD	594,897	Morgan Stanley	14/4/2023	(15,336)
				Bank of America	14/4/2023	(8,988)
AUD	502,000	USD	348,078		14/4/2023	(8,988)
AUD	14,000	USD	9,417	BNY Mellon	14/4/2023	40
CAD	3,648,000	USD	2,688,050	Morgan Stanley	14/4/2023	(3,036)
CHF	1,048,000	USD	1,136,740	Morgan Stanley	14/4/2023	(10,957)
				Bank of America	14/4/2023	(7,458)
EUR	589,000	USD	635,627		14/4/2023	(7,458)
EUR	291,000	USD	313,647	Morgan Stanley	14/4/2023	(3,298)
EUR	21,000	USD	22,491	Citigroup	14/4/2023	(95)
				Bank of America	14/4/2023	(1,470)
GBP	142,000	USD	173,983		14/4/2023	(1,470)
GBP	56,000	USD	68,898	Morgan Stanley	14/4/2023	(865)
GBP	9,000	USD	10,928	Citigroup	14/4/2023	6
GBP	73,000	USD	87,989	Deutsche Bank	14/4/2023	698
				Bank of America	14/4/2023	(8,025)
HKD	13,599,000	USD	1,744,150		14/4/2023	(8,025)
HKD	223,000	USD	28,581	Morgan Stanley	14/4/2023	(112)
ILS	1,278,000	USD	373,711	Morgan Stanley	14/4/2023	(24,204)
JPY	187,415,363	USD	1,431,376	Morgan Stanley	14/4/2023	(50,631)
JPY	1,270,000	USD	9,857	BNY Mellon	14/4/2023	(501)
JPY	18,696,000	USD	146,933	Deutsche Bank	14/4/2023	(9,194)
				Bank of America	14/4/2023	(238)
				Bank of America	14/4/2023	(2,044)
NOK	632,000	USD	63,417		14/4/2023	(2,044)
NZD	677,000	USD	430,202	Morgan Stanley	14/4/2023	(11,802)
				Bank of America	14/4/2023	2,837
SEK	7,167,000	USD	686,686		14/4/2023	2,837
SEK	1,236,000	USD	121,378	Morgan Stanley	14/4/2023	(2,465)
				Bank of America	14/4/2023	(46,660)
SGD	5,257,000	USD	3,953,080		14/4/2023	(46,660)
SGD	148,000	USD	110,260	Morgan Stanley	14/4/2023	(283)
USD	446,428	KRW	550,680,000	Morgan Stanley	14/4/2023	28,353
				Bank of America	14/4/2023	20,138
USD	1,572,960	EUR	1,456,000		14/4/2023	20,138
USD	2,101,812	AUD	3,035,000	BNY Mellon	14/4/2023	51,736
				Bank of America	14/4/2023	(1,849)
USD	939,685	GBP	775,000		14/4/2023	(1,849)
USD	253,131	CHF	232,000	Morgan Stanley	14/4/2023	3,910
				Bank of America	14/4/2023	41,872

## Open Forward Foreign Exchange Contracts as at 28 February 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity(depreciation) date	Unrealised appreciation/ Maturity(depreciation) USD
				Bank of America	14/4/2023	5,433
USD	552,211	CHF	509,000		14/4/2023	5,433
USD	195,021	JPY	25,140,000	Morgan Stanley	14/4/2023	9,807
USD	165,074	CHF	151,000	Deutsche Bank	14/4/2023	2,867
USD	13,081	EUR	12,000	Morgan Stanley	14/4/2023	283
USD	129,523	GBP	107,000	Deutsche Bank	14/4/2023	(470)
USD	55,438	JPY	7,118,000	Deutsche Bank	14/4/2023	2,998
USD	300,879	EUR	278,000	Deutsche Bank	14/4/2023	4,394
USD	240,624	HKD	1,883,000	Morgan Stanley	14/4/2023	230
USD	193,922	CAD	260,000	Citigroup	14/4/2023	2,556
USD	159,260	SEK	1,679,000	Citigroup	14/4/2023	(2,274)
				Bank of America	14/4/2023	702
USD	725,971	HKD	5,681,000		14/4/2023	702
USD	38,780	GBP	32,000	Citigroup	14/4/2023	(96)
USD	6,060	GBP	5,000	Morgan Stanley	14/4/2023	(13)
				Bank of America	14/4/2023	209
USD	115,765	CAD	157,000		14/4/2023	209
				Bank of America	14/4/2023	2,853
USD	461,503	AUD	679,000		14/4/2023	2,853
Net unrealised depreciation						(30,442)
<b>AUD Hedged Share Class</b>						
AUD	2,339,288	USD	1,633,509	BNY Mellon	15/3/2023	(55,049)
USD	109,756	AUD	159,870	BNY Mellon	15/3/2023	1,883
Net unrealised depreciation						(53,166)
<b>CHF Hedged Share Class</b>						
CHF	560,944	USD	611,899	BNY Mellon	15/3/2023	(11,286)
USD	42,696	CHF	39,533	BNY Mellon	15/3/2023	369
Net unrealised depreciation						(10,917)
<b>CNH Hedged Share Class</b>						
CNY	3,619,693	USD	534,362	BNY Mellon	15/3/2023	(13,069)
USD	37,028	CNY	254,422	BNY Mellon	15/3/2023	387
Net unrealised depreciation						(12,682)
<b>HKD Hedged Share Class</b>						
HKD	73,417	USD	9,373	BNY Mellon	15/3/2023	(14)
USD	3,647	HKD	28,600	BNY Mellon	15/3/2023	2
Net unrealised depreciation						(12)

The notes on pages 986 to 999 form an integral part of these financial statements.

# World Real Estate Securities Fund continued

## Open Forward Foreign Exchange Contracts as at 28 February 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
<b>SGD Hedged Share Class</b>						
SGD	575,308	USD	434,973	BNY Mellon	15/3/2023	(7,799)
USD	29,797	SGD	39,853	BNY Mellon	15/3/2023	206
Net unrealised depreciation						(7,593)
Total net unrealised depreciation						(114,812)

## Contracts For Difference as at 28 February 2023

Holding	Description	Counterparty	Unrealised appreciation/ (depreciation) USD
<b>United States</b>			
2,387	Agree Realty	Morgan Stanley	(3,962)
1,861	Equinox	Morgan Stanley	242
			(3,720)
Total			(3,720)

## Sector Breakdown as at 28 February 2023

	% of Net Assets
Real Estate Investment Trusts	78.77
Real Estate Investment & Services	10.97
Telecommunications	1.53
Private Equity	1.31
Lodging	0.95
Engineering & Construction	0.75
Other Net Assets	5.72
	100.00

The notes on pages 986 to 999 form an integral part of these financial statements.



# World Technology Fund

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
<b>Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market</b>				1,960,835	Advanced Micro Devices	152,807,872	1.87
<b>FUNDS</b>				1,862,915	Alphabet	167,625,092	2.05
<b>Ireland</b>				744,411	Alteryx	48,945,023	0.60
217,702,193	BlackRock ICS US Dollar Liquidity Fund <sup>†</sup>	217,702,193	2.66	1,175,233	Amazon.com	109,755,010	1.34
<b>Total Funds</b>				311,381	ANSYS	93,678,974	1.14
<b>COMMON STOCKS (SHARES)</b>				4,444,799	Apple <sup>*</sup>	656,585,708	8.02
<b>Australia</b>				312,720	Aspen Technology <sup>*</sup>	67,122,221	0.82
2,148,235	Altium	56,734,462	0.70	319,373	Atlassian <sup>*</sup>	52,635,864	0.64
<b>Canada</b>				404,845	Automatic Data Processing	89,677,216	1.10
43,010	Constellation Software	73,965,521	0.90	577,055	Block <sup>*</sup>	43,204,108	0.53
651,515	Shopify	26,503,630	0.32	257,438	Broadcom	150,778,862	1.84
				1,158,729	Cadence Design Systems	225,222,156	2.75
				679,136	CDW	138,047,975	1.69
				2,467,736	Coupage	39,508,453	0.48
				277,389	CrowdStrike	33,921,901	0.41
				1,031,008	Dell Technologies	42,121,832	0.51
<b>Cayman Islands</b>				574,873	DocuSign	34,955,153	0.43
1,013,089	Alibaba	90,164,921	1.10	298,872	Equifax <sup>*</sup>	59,538,291	0.73
496,331	Full Truck Alliance	3,494,170	0.04	155,600	Fair Isaac	105,005,104	1.28
632,579	GLOBALFOUNDRIES <sup>*</sup>	41,218,848	0.50	253,286	First Solar <sup>*</sup>	42,083,469	0.52
2,526,010	KE	46,478,584	0.57	679,455	Gitlab <sup>*</sup>	29,929,993	0.37
5,624,600	Kuaishou Technology	37,621,549	0.46	304,169	Intuit	124,125,286	1.52
168,300	Meituan	2,918,287	0.03	252,692	Lam Research	122,454,543	1.50
2,617,200	Tencent	114,571,286	1.40	2,566,114	Marvell Technology	114,602,651	1.40
1,984,500	Trip.com	70,186,936	0.86	785,907	Mastercard <sup>*</sup>	278,855,522	3.41
				107,003	MercadoLibre	127,868,585	1.56
				745,029	Meta Platforms	131,244,309	1.60
<b>China</b>				1,080,087	Micron Technology	62,666,648	0.77
2,835,400	Sungrow Power Supply	48,793,965	0.60	2,334,844	Microsoft	583,197,334	7.13
<b>France</b>				298,576	MongoDB <sup>*</sup>	62,020,207	0.76
1,303,176	Dassault Systemes	50,402,038	0.62	291,921	Monolithic Power Systems <sup>*</sup>	142,025,405	1.74
722,413	SOITEC <sup>*</sup>	108,887,130	1.33	209,606	Motorola Solutions	55,304,543	0.68
				188,808	Netflix	61,611,827	0.75
				1,454,880	NEXTracker	43,428,168	0.53
<b>Japan</b>				1,466,570	NVIDIA	344,423,964	4.21
658,100	GMO Payment Gateway	53,914,189	0.66	571,076	Okta	40,917,595	0.50
<b>Luxembourg</b>				1,624,785	Oracle	142,591,132	1.74
403,133	Spotify Technology	47,855,919	0.59	731,705	PayPal	53,933,975	0.66
<b>Netherlands</b>				895,453	QUALCOMM	110,919,763	1.36
65,481	Adyen <sup>*</sup>	93,612,905	1.15	1,625,630	Rocket Lab USA <sup>*</sup>	7,323,463	0.09
405,831	ASML <sup>*</sup>	250,722,306	3.06	300,336	S&P Global <sup>*</sup>	102,513,687	1.25
495,020	Elastic <sup>*</sup>	29,117,076	0.36	341,362	Salesforce	55,583,974	0.68
404,770	NXP Semiconductors	71,927,629	0.88	133,728	ServiceNow	57,350,590	0.70
2,841,891	STMicroelectronics	137,120,255	1.68	92,149	Snowflake <sup>*</sup>	14,237,942	0.17
				144,934	SolarEdge Technologies <sup>*</sup>	45,893,351	0.56
				394,932	Splunk <sup>*</sup>	40,160,635	0.49
<b>New Zealand</b>				1,124,211	Tesla	233,622,288	2.86
789,106	Xero <sup>*</sup>	41,350,316	0.50	614,460	Twilio	41,992,196	0.51
<b>Singapore</b>				1,844,176	Uber Technologies	62,204,056	0.76
2,101,800	Flex	48,488,526	0.59	1,234,281	Visa <sup>*</sup>	272,035,532	3.32
<b>United Kingdom</b>				2,636,782	Warner Music	84,403,392	1.03
2,985,262	Alphawave IP	3,323,033	0.04				
3,697,306	Wise <sup>*</sup>	26,040,303	0.32				
<b>United States</b>							
140,895	Adobe	45,496,404	0.56				

<sup>†</sup>Investment in connected party fund, see further information in Note 10.  
<sup>\*</sup>All or a portion of this security represents a security on loan.

The notes on pages 986 to 999 form an integral part of these financial statements.

# World Technology Fund continued

## Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
1,955,683	Wolfspeed*	142,002,143	1.73		<b>United States</b>		
1,250,985	ZoomInfo Technologies	30,736,701	0.38	325,875	ByteDance**	51,386,533	0.63
		6,220,898,088	76.03	258,450	Databricks**	14,090,694	0.17
Total Common Stocks (Shares)		7,796,311,872	95.29	469,125	Databricks**	25,576,695	0.32
Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market		8,014,014,065	97.95	439,764	Databricks**	23,975,933	0.29
				230,500	Farmer's Business Network**	11,458,155	0.14
<b>Other Transferable Securities</b>				193,800	SambaNova Systems**	12,304,362	0.15
<b>COMMON STOCKS (SHARES)</b>				396,000	Unqork**	3,306,600	0.04
<b>Canada</b>				11,920	Unqork**	72,712	0.00
129,046	Lumine**	1,326,122	0.02	19,160	Unqork**	128,564	0.00
				10,880	Unqork**	63,539	0.00
	<b>India</b>			249,240	Unqork**	1,443,099	0.02
2,985	Think & Learn Pvt**	5,717,962	0.07	29,880	Unqork**	175,097	0.00
2,822	Think & Learn Pvt**	5,405,724	0.07			143,981,983	1.76
		11,123,686	0.14	Total Common Stocks (Shares)		164,981,737	2.02
	<b>Sweden</b>			Total Other Transferable Securities		164,981,737	2.02
43,738	Klarna Bank**	8,549,946	0.10	Total Portfolio		8,178,995,802	99.97
				Other Net Assets		2,731,912	0.03
				Total Net Assets (USD)		8,181,727,714	100.00

\*All or a portion of this security represents a security on loan.  
\*\*Security subject to a fair value adjustment as detailed in Note 2(j).

## Open Forward Foreign Exchange Contracts as at 28 February 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity (depreciation) date	Unrealised appreciation/ USD
<b>AUD Hedged Share Class</b>						
AUD	43,468,441	USD	30,330,221	BNY Mellon	15/3/2023	(999,426)
USD	3,037,905	AUD	4,424,331	BNY Mellon	15/3/2023	52,566
Net unrealised depreciation						(946,860)
<b>BRL Hedged Share Class</b>						
BRL	1,188,384	USD	226,930	BNY Mellon	15/3/2023	462
USD	18,117	BRL	94,969	BNY Mellon	15/3/2023	(55)
Net unrealised appreciation						407
<b>CNH Hedged Share Class</b>						
CNY	293,563,986	USD	43,314,950	BNY Mellon	15/3/2023	(1,037,124)
USD	3,868,735	CNY	26,602,562	BNY Mellon	15/3/2023	37,599
Net unrealised depreciation						(999,525)
<b>EUR Hedged Share Class</b>						
EUR	139,776,983	USD	150,653,540	BNY Mellon	15/3/2023	(1,847,225)
USD	18,344,906	EUR	17,262,179	BNY Mellon	15/3/2023	(32,163)
Net unrealised depreciation						(1,879,388)
<b>GBP Hedged Share Class</b>						
GBP	1,146,000	USD	1,392,838	BNY Mellon	15/3/2023	(1,362)
USD	114,372	GBP	95,040	BNY Mellon	15/3/2023	(1,026)
Net unrealised depreciation						(2,388)
<b>JPY Hedged Share Class</b>						
JPY	8,087,672	USD	61,949	BNY Mellon	15/3/2023	(2,616)
USD	5,321	JPY	711,017	BNY Mellon	15/3/2023	105
Net unrealised depreciation						(2,511)

## Open Forward Foreign Exchange Contracts as at 28 February 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity (depreciation) date	Unrealised appreciation/ USD
<b>SGD Hedged Share Class</b>						
SGD	272,372,864	USD	205,995,581	BNY Mellon	15/3/2023	(3,754,986)
USD	17,094,269	SGD	22,877,169	BNY Mellon	15/3/2023	107,724
Net unrealised depreciation						(3,647,262)
Total net unrealised depreciation						(7,477,527)

The notes on pages 986 to 999 form an integral part of these financial statements.

# World Technology Fund continued

## Sector Breakdown as at 28 February 2023

	% of Net Assets
Software	25.07
Semiconductors	23.91
Internet	15.49
Computers	8.94
Diversified Financial Services	6.73
Commercial Services	6.40
Automobile Manufacturers	2.86
Investment Funds	2.66
Electronics	1.82
Alternative Energy Sources	1.68
Application Software	1.47
Entertainment	1.03
Telecommunications	0.68
Real Estate Investment & Services	0.57
Systems Software	0.15
Alternative Carriers	0.14
Education Services	0.14
Data Processing & Outsourced Services	0.10
Aerospace/Defence	0.09
Transportation	0.04
Other Net Assets	0.03
	100.00

# Notes to the Financial Statements

## 1. Organisation

The Company is a public limited company (société anonyme) established under the laws of the Grand Duchy of Luxembourg as an open ended variable capital investment company (société d'investissement à capital variable). The Company has been authorised by the Commission de Surveillance du Secteur Financier (the "CSSF") as an undertaking for collective investments in transferable securities ("UCITS") pursuant to the provisions of Part I of the law of 17 December 2010 as amended from time to time and is regulated pursuant to such law.

The Company is an umbrella structure comprising separate compartments with segregated liability. Each compartment shall have segregated liability from the other compartments and the Company shall not be liable as a whole to third parties for the liabilities of each compartment. Each compartment shall be made up of a separate Portfolio of Investments maintained and invested in accordance with the investment objectives applicable to such compartment.

As at 28 February 2023, the Company offered shares in 103 sub-funds (each a 'Fund'), together the 'Funds'. Each Fund is a separate pool of assets and is represented by separate shares of each Fund which are divided into share classes as detailed in Appendix I.

The Share Classes have equivalent rights in the Company but carry different features and charging structures, which are described in more detail in the Company's Prospectus.

### Significant events during the period

The Swiss Small & MidCap Opportunities Fund continues to be closed to subscriptions from new and existing shareholders until further notice. Shareholders can redeem as usual, as per the Company's Prospectus.

Effective 6 September 2022, the China Onshore Bond Fund, denominated in CNH, was launched.

Effective 13 September 2022, an addendum to the Prospectus was issued.

Effective 22 September 2022, the Systematic Global Sustainable Income & Growth Fund, denominated in USD, was launched.

Effective 4 October 2022, the Sustainable Global Allocation Fund, denominated in USD, was launched.

Effective 6 October 2022, the Impact Bond Fund, denominated in EUR, was launched.

Effective 6 October 2022, Bettina Mazzocchi was appointed to the Board of Directors of the Company.

On 2 December 2022, a shareholder notice was issued advising of the Board of Directors' decision to terminate the Asia Pacific Equity Income Fund effective 2 March 2023.

Effective 15 December 2022, an updated Prospectus of the Company was issued.

Effective 15 December 2022, the Systematic Global SmallCap Fund changed its name to the Systematic Sustainable Global SmallCap Fund, the Systematic Multi Allocation Credit Fund changed its name to the ESG Systematic Multi Allocation Credit Fund and the World Bond Fund changed its name to the Sustainable World Bond Fund.

Effective 29 December 2022, an updated Prospectus of the Company was issued.

The Board of Directors and the Investment Adviser continue to monitor investment performance in line with the Funds' investment objectives considering the geopolitical tensions arising from Russia's incursion into Ukraine. The operations of the Funds and the publication of net asset values are continuing, with the exception of the BGF Emerging Europe Fund (for the purposes of the remainder of this paragraph, the "Fund"). Due to the significant investment exposure of the Fund to Russia, the trading conditions for the Fund have been significantly impacted. Therefore, the Board of Directors have considered that it is in the interests of the Fund and its investors that subscriptions, redemptions and conversions of all share classes of the Fund and the determination of net asset values be temporarily suspended with effect from 1 March 2022 until further notice, pursuant to the Fund's discretion under the prospectus. On 3 March 2022, the Board of Directors took the decision to further significantly write down the value of the Russian securities held by the Fund. On 9 March 2022, the Board of Directors of the Management Company took the additional exceptional decision to waive its management fees and the Annual Service Charge related to the Fund (effective 1 March 2022) while valuation, subscriptions and redemptions in the Fund are suspended until further notice via the BlackRock website. Since January 2023, month-end indicative Net Asset Values are being published on the BlackRock website. The Net Asset Value disclosed within the interim report is the indicative Net Asset Value of the Fund as at 28 February 2023. At 28 February 2023, the Board of Directors has no current plans to close the Fund and therefore these financial statements are prepared on a going concern basis.

## 2. Summary of Significant Accounting Policies

The financial statements for the Company have been prepared on a going concern basis, with the exception of the Asia Pacific Equity Income Fund, which has been prepared on a non-going concern basis, following the directors' decision to terminate the Fund post period end - refer to note 1. The financial statements have been prepared in accordance with the legal and regulatory requirements relating to the preparation of the financial statements as prescribed by the Luxembourg authorities for Luxembourg investment companies and include the following significant accounting policies:

### (a) Valuation of Investments and Other Assets

The Company's investments and other assets are valued as follows:

- ▶ transferable securities which are admitted to an official exchange listing or dealt in on another regulated market, are valued on the basis of the latest available price prevailing on the valuation date. For securities traded on markets closing after the time of the valuation, last known prices as of this

# Notes to the Financial Statements continued

time or such other time may be used. Where such securities or other assets are quoted or dealt in, on or by more than one stock exchange or regulated market the Board may in its discretion select one of such stock exchanges or regulated markets for such purposes. Discrepancies in the value of securities may result, for example, where the underlying markets are closed for business at the time of calculating the net asset value of certain funds or where governments chose to impose fiscal or transaction charges on foreign investment. As a result, the Directors have implemented fair value techniques in order to estimate the fair value of these investments. Such securities and derivatives shall be valued at their probable realisation value as determined by the competent persons (the Directors). Because of the inherent uncertainty in the fair value process, these estimated values may significantly differ from the values that would have been used had a ready market for the securities existed, and from the values that may be ultimately recovered;

- ▶ for non-quoted securities or securities not traded or dealt in on any stock exchange or other regulated market (including securities of closed-ended investment funds), as well as quoted or non quoted securities on such other markets for which no valuation price is available, or securities for which the quoted prices are, in the opinion of the Directors, not representative of the fair market value, the value thereof shall be determined prudently and in good faith by the Directors on the basis of their expected disposal or acquisition prices;
- ▶ fixed income securities that are not listed on stock exchanges or traded on other regulated markets are valued at the last available mid price or yield equivalents obtained from one or more dealers or pricing services. Securities traded in the OTC market are valued at the last available bid price. In cases where securities are traded on more than one exchange, the securities are valued on the exchange designated by or under the direction of the Board of Directors of the Management Company as the primary market. Portfolio securities that are traded both in the OTC market and on a stock exchange are valued according to the broadest and most representative market;
- ▶ securities lending: securities are delivered to a third party broker in accordance with lending agent instructions and continue to be valued as part of the portfolio of the Fund;
- ▶ money market instruments may be valued at nominal values plus any accrued interest or on an amortised cost basis, which approximates their fair market value;
- ▶ money market instruments held on the Euro Reserve Fund and the US Dollar Reserve Fund are valued on a mark-to-market basis. Where this is not possible, the assets are valued conservatively by using the mark-to model basis;
- ▶ time deposits are valued at amortised cost which approximates their fair market value;

- ▶ cash, deposits, bills payable on demand and other debts and prepaid expenses are valued at their nominal amount, unless it appears unlikely that such nominal amount is obtainable;
- ▶ assets which include, in particular, interest and dividends receivable, receivable for investments sold and receivable for fund shares subscribed, are valued at nominal value unless it appears unlikely that such nominal amount is obtainable;
- ▶ liabilities, which include, in particular, expenses payable, income distribution payable, payable for investments purchased and payable for fund shares redeemed are valued at their nominal value.

Realised gains and losses on the disposal of investments are calculated using the average cost method and are reflected in the Statement of Operations and Changes in Net Assets.

## (b) Income/Expense from Investments

The Company takes account for income from its investments on the following basis:

- ▶ interest income is accrued daily and includes the amortisation on a straight line basis of premiums and accretion of discounts;
- ▶ bank interest, fixed deposits, collective investment scheme income and money market deposit income are recognised on an accruals basis;
- ▶ dividend income is accrued on the ex-dividend date and is shown net of withholding tax;
- ▶ securities lending income is recognised on an accruals basis;
- ▶ when a bond has been identified as being in default, the interest accrual on the defaulted security is stopped. On confirmation of default from the relevant parties, the amount receivable is written off;
- ▶ withholding tax reclaims are accounted for on a cash receipts basis;
- ▶ the date included in the description of any perpetual bonds in the Portfolio of Investments is the next callable date of the bonds and the interest rate disclosed under the description in the Portfolio of Investments is the interest rate applicable at the period end and is for information only as these bonds are bearing variable interest rates.

Negative yield expense relating to interest from a negative effective interest rate on assets held is accreted daily and is recognised in the Statement of Operations and Changes in Net Assets over the life of the underlying instrument.

## (c) Financial Derivative Instruments

During the period, the Funds have entered into a number of forward foreign exchange and futures contracts. Open forward foreign exchange and futures contracts are valued at the cost to

# Notes to the Financial Statements continued

close the contracts on the valuation date. Gains/losses arising from these unsettled contracts are taken to unrealised appreciation/(depreciation) and are included under assets or liabilities (as appropriate) in the Statement of Net Assets.

The Funds can write covered call and put options and purchase call and put options. The Funds can also invest in spread options and synthetic cap options. A spread option is a type of option that derives its value from the difference between the prices of two or more assets. A synthetic cap option is an agreement between two parties providing the purchaser an interest rate ceiling or 'cap' on interest payment. The rate cap itself provides a periodic payment based upon the positive amount by which the reference index rate exceeds the strike rate. When the Funds write and/or purchase an option, an amount equal to the premium received or paid by the Funds is reflected as a liability or an asset. The liability for a written option and the asset for a purchased option are subsequently marked to market to reflect the current value of the option. The Directors have agreed to value exchange traded options based on mid prices or settlement prices rather than last traded prices as this methodology best reflects their estimated realisation value. Unlisted options are valued based upon daily prices obtained from third party pricing agents. When a security is sold through the exercise of an option, the premium received (or paid) is deducted from (or added to) the basis of the security sold. When an option expires (or the Funds enter into a closing transaction), the Funds realise a gain or loss on the option to the extent of the premiums received or paid (or gain or loss to the extent the cost of the closing transaction exceeds the premium paid or received).

As at 28 February 2023, the Funds have entered into Contracts for Difference ("CFDs"). CFDs allow investors to take synthetic long or synthetic short positions with a variable margin. Unlike shares, with CFDs the buyer is potentially liable for far more than the amount they paid on margin. This will result in the Fund holding cash received from counterparties on deposit with various institutions as described in the Prospectus. CFD positions entered into are subject to a daily financing charge, applied at a previously agreed rate above or below the applicable benchmark. The related dividend income or expense is disclosed net of withholding tax in the Statement of Operations and Changes in Net Assets.

The market value of the CFDs is determined by the last known traded price on the exchange on which the underlying securities or assets are traded or admitted for trading. For underlying securities traded on markets closing after the time of the valuation, last known prices as of this time or such other time may be used. The change in market value, if any, is recorded as net change in unrealised appreciation/(depreciation) in the Statement of Operations and Changes in Net Assets. Realised gains or losses on maturity or termination of the CFDs are presented in the Statement of Operations and Changes in Net Assets.

Gains and losses on sales of CFDs have been determined on a cost basis using the First In First Out ("FIFO") method.

The Funds have entered into swap agreements to exchange the return generated by one instrument for the return generated by another investment. In the case of credit default swaps, a series

of premiums is paid to the seller of the protection, in return for a payment contingent on a credit event (predefined in the agreement). Where possible, swaps are marked to market based upon daily prices obtained from third party pricing agents and verified against the actual market maker. Where such quotations are not available swaps are priced based upon daily quotations from the market maker. In both cases changes in quotations are recorded as net change in unrealised appreciation/(depreciation) in the Statement of Operations and Changes in Net Assets. Realised gains or losses on maturity or termination of the swaps and the interest earned or incurred in relation to the swaps are presented in the Statement of Operations and Changes in Net Assets.

During the period, the Funds have entered into swaption transactions. These give the purchaser the right, but not the obligation to enter into an interest rate swap at a pre-set interest rate within a specified period of time. The swaption buyer pays a premium to the seller for this right. A written swaption gives the purchaser the right to receive fixed payments in return for paying a floating rate of interest. A purchased swaption gives the purchaser the right to pay a fixed rate of interest in return for receiving a floating rate payment stream. When the Fund writes/purchases a swaption, an amount equal to the premium received/paid by the Fund is recorded as a liability or an asset in the Statement of Net Assets.

During the period, the Dynamic High Income Fund, ESG Global Conservative Income Fund, ESG Global Multi-Asset Income Fund and the Global Multi-Asset Income Fund purchased a number of Equity Linked Notes. A principal amount is paid to a broker at the market price of an underlying equity at an agreed date in return for a fixed coupon payment or payments. At maturity the Fund will receive the principal plus (up to an agreed cap level per the agreement) or minus any movements in the value of the underlying equity.

To Be Announced securities (TBAs) are related to mortgage backed securities issued by US government sponsored agencies. These agencies usually pool mortgage loans and sell interests in the pools created. TBAs relate to future pools of these agencies that are bought and sold for future settlement for which either the interest rate or the maturity date is not yet fixed. TBAs are separately disclosed in the Portfolio of Investments.

The Funds may dispose of a commitment prior to settlement if it is deemed appropriate to do so. Proceeds of TBA sales are not received until the contractual settlement date. During the time a TBA sale commitment is outstanding, equivalent deliverable securities, or an offsetting TBA purchase commitment (deliverable on or before the sale commitment date), are held as cover for the transaction. If two counterparties have offsetting trades for the same TBA contract, these trades will be netted out. On settlement day, the seller delivers the securities specified two days earlier and receives the cash specified on the trade date. In practice, most TBA trades do not ultimately lead to a transfer of physical MBS. The seller will either unwind or "roll" an outstanding trade before maturity, rather than physically settle it.

If the TBA sale commitment is closed through the acquisition of an offsetting purchase commitment, the Fund realises a gain or loss on the commitment without regard to any unrealised gain or

# Notes to the Financial Statements continued

loss on the underlying security. If the Fund delivers securities under the commitment, the Fund realises a gain or loss from the sale of the securities upon the unit price established at the date the commitment was entered into.

The Funds had unsettled TBAs as of 28 February 2023 which are included within receivable for investments sold and payable for investments purchased in the Statement of Net Assets.

The market values of the TBAs are presented in the Statement of Net Assets. The net change in unrealised appreciation or depreciation and the realised appreciation or depreciation on sales of the TBAs are presented in the Statement of Operations and Changes in Net Assets.

## (d) Foreign Exchange

The cost of investments in currencies other than the currency of denomination of the respective Funds has been translated at the rates of exchange ruling at the time of purchase. Investments and other assets in currencies other than the currency of denomination of the respective Funds have been translated at the exchange rate prevailing at the Fund's valuation point in Luxembourg on 28 February 2023.

## (e) Combined Financial Statements

The accounts of each Fund are expressed in the Fund's base currency.

The combined figures of the Company are expressed in USD and include the total of the financial statements of the different Funds. For the Statement of Net Assets, the exchange rates prevailing at the Fund's valuation point in Luxembourg on 28 February 2023 are:

CCY	EUR	GBP	JPY	CHF	CNH
USD	0.9401	0.8238	136.5900	0.9354	6.9499

For the Statement of Operations and Changes in Net Assets, the exchange rates are the average rate calculated over the period:

CCY	EUR	GBP	JPY	CHF	CNH
USD	0.9695	0.8484	138.4699	0.9530	7.0050

These figures are presented for information purposes only and are rounded to four decimal places. For financial statements purposes exchange rates to nine decimal places are applied.

The combined figures in the Statement of Operations and Changes in Net Assets have been calculated using the average exchange rates throughout the period. The resulting Foreign exchange adjustment of USD 1,949,649,745 represents the movement in exchange rates between 31 August 2022 and 28 February 2023. This is a notional amount, which has no impact on the Net Assets of the individual Funds.

## (f) Exchange rates

The following exchange rates were used to translate the investments and other assets and other liabilities denominated in currencies other than the base currency of the Funds as at 28 February 2023.

CCY	GBP	USD	EUR	JPY	CHF	CNH
AED	0.2243	0.2723	0.2560	37.1889	0.2547	1.8922
ARS	0.0042	0.0051	0.0048	0.6927	0.0047	0.0352
AUD	0.5556	0.6744	0.6340	92.1173	0.6309	4.6871
BRL	0.1581	0.1919	0.1804	26.2060	0.1795	1.3334
CAD	0.6061	0.7357	0.6916	100.4888	0.6882	5.1130
CHF	0.8807	1.0690	1.0050	146.0208	1.0000	7.4298
CLP	0.0010	0.0012	0.0011	0.1646	0.0011	0.0084
CNH	0.1185	0.1439	0.1353	19.6535	0.1346	1.0000
CNY	0.1187	0.1441	0.1355	19.6832	0.1348	1.0015
COP	0.0002	0.0002	0.0002	0.0284	0.0002	0.0014
CZK	0.0373	0.0453	0.0425	6.1821	0.0423	0.3146
DKK	0.1177	0.1429	0.1344	19.5204	0.1337	0.9932
DOP	0.0148	0.0180	0.0169	2.4571	0.0168	0.1250
EGP	0.0269	0.0326	0.0307	4.4594	0.0305	0.2269
EUR	0.8763	1.0637	1.0000	145.2914	0.9950	7.3927
GBP	1.0000	1.2139	1.1412	165.8066	1.1355	8.4365
GHS	0.0646	0.0784	0.0737	10.7129	0.0734	0.5451
HKD	0.1050	0.1274	0.1198	17.4022	0.1192	0.8855
HUF	0.0023	0.0028	0.0027	0.3852	0.0026	0.0196
IDR	0.0001	0.0001	0.0001	0.0090	0.0001	0.0005
ILS	0.2250	0.2731	0.2567	37.2985	0.2554	1.8978
INR	0.0100	0.0121	0.0114	1.6523	0.0113	0.0841
ISK	0.0058	0.0070	0.0066	0.9538	0.0065	0.0485
JPY	0.0060	0.0073	0.0069	1.0000	0.0068	0.0509
KES	0.0065	0.0079	0.0074	1.0759	0.0074	0.0547
KRW	0.0006	0.0008	0.0007	0.1032	0.0007	0.0053
KWD	2.6842	3.2584	3.0632	445.0586	3.0479	22.6453
KZT	0.0019	0.0022	0.0021	0.3068	0.0021	0.0156
LKR	0.0023	0.0028	0.0026	0.3773	0.0026	0.0192
MXN	0.0450	0.0546	0.0513	7.4538	0.0510	0.3793
MYR	0.1836	0.2228	0.2095	30.4380	0.2084	1.5487
NGN	0.0018	0.0022	0.0020	0.2965	0.0020	0.0151
NOK	0.0798	0.0969	0.0911	13.2335	0.0906	0.6733
NZD	0.5091	0.6180	0.5810	84.4122	0.5781	4.2950
PEN	0.2165	0.2628	0.2470	35.8939	0.2458	1.8263
PHP	0.0149	0.0181	0.0170	2.4677	0.0169	0.1256
PLN	0.1861	0.2259	0.2123	30.8523	0.2113	1.5698
QAR	0.2262	0.2746	0.2581	37.5064	0.2569	1.9084
RON	0.1780	0.2161	0.2032	29.5171	0.2021	1.5019
RUB	0.0110	0.0133	0.0125	1.8182	0.0125	0.0925
SAR	0.2195	0.2665	0.2505	36.3982	0.2493	1.8520
SEK	0.0791	0.0960	0.0902	13.1099	0.0898	0.6671
SGD	0.6115	0.7423	0.6978	101.3860	0.6943	5.1587
THB	0.0233	0.0283	0.0266	3.8649	0.0265	0.1967
TRY	0.0436	0.0530	0.0498	7.2337	0.0495	0.3681
TWD	0.0270	0.0328	0.0309	4.4828	0.0307	0.2281
UAH	0.0224	0.0272	0.0256	3.7166	0.0255	0.1891
USD	0.8238	1.0000	0.9401	136.5900	0.9354	6.9499
UYU	0.0212	0.0257	0.0242	3.5149	0.0241	0.1788
VND	0.0000	0.0000	0.0000	0.0057	0.0000	0.0003
ZAR	0.0449	0.0545	0.0512	7.4398	0.0510	0.3785
ZMW	0.0416	0.0505	0.0474	6.8933	0.0472	0.3507

# Notes to the Financial Statements continued

The Renminbi is subject to foreign exchange restrictions and is not a freely convertible currency. The exchange rate used for the China Bond Fund is in relation to the offshore Renminbi (“CNH”), not the onshore Renminbi (“CNY”). The value of CNH could differ, perhaps significantly, from that of CNY due to a number of factors including without limitation those foreign exchange control policies and repatriation restrictions applied by the Chinese government from time-to-time as well as other external market forces. Any divergence between CNH and CNY may adversely impact investors.

## (g) Dilution

The Directors may adjust the Net Asset Value (“NAV”) per Share for a Fund in order to reduce the effect of “dilution” on that Fund. Dilution occurs when the actual cost of purchasing or selling the underlying assets of a Fund, deviates from the carrying value of these assets in the Funds, due to factors such as dealing and brokerage charges, taxes and duties, market movement and any spread between the buying and selling prices of the underlying assets. Dilution may have an adverse effect on the value of a Fund and therefore impact Shareholders. By adjusting the NAV per Share this effect can be reduced or prevented and Shareholders can be protected from the impact of dilution. The Directors may adjust the NAV of a Fund if on any Dealing Day the value of the aggregate transactions in Shares of all Classes of that Fund result in a net increase or decrease of Shares which exceeds one or more thresholds that are set by the Directors for that Fund. The amount by which the NAV of a Fund may be adjusted on any given Dealing Day is related to the anticipated cost of market dealing for that Fund. In such circumstances the NAV of the relevant Fund may be adjusted by an amount not exceeding 1.50%, or 3% in the case of fixed income Funds, of the NAV. Under exceptional circumstances the Directors may, in the interest of Shareholders, decide to temporarily increase the maximum swing factor indicated above and inform investors thereof. The adjustment will be an addition when the net movement results in an increase in the value of all Shares of the Fund and a deduction when it results in a decrease. As certain stock markets and jurisdictions may have different charging structures on the buy and sell sides, particularly in relation to duties and taxes, the resulting adjustment may be different for net subscriptions (inflows) than for net redemptions (outflows). In addition, the Directors may also agree to include extraordinary fiscal charges in the amount of the adjustment. These extraordinary fiscal charges vary from market to market and are currently expected not to exceed 2.5% of that NAV. Where a Fund invests primarily in certain asset types, such as government bonds or money market securities, the Directors may decide that it is not appropriate to make such an adjustment.

As at 28 February 2023, in accordance with the Prospectus Appendix B, 17.3, such a dilution adjustment was applied to the Euro Corporate Bond Fund, Nutrition Fund, Sustainable Emerging Markets Corporate Bond Fund and World Real Estate Securities Fund. During the period ended 28 February 2023, such a dilution adjustment was applied to all Funds except for the China Innovation Fund, China Onshore Bond Fund, Circular Economy Fund, Climate Action Equity Fund, Climate Action Multi-Asset Fund, Dynamic High Income Fund, Emerging Europe Fund, Euro Reserve Fund, Future Consumer

Fund, Future Of Transport Fund, Global Allocation Fund, Global Government Bond Fund, Global Multi-Asset Income Fund, Impact Bond Fund, Sustainable Energy Fund and US Dollar Reserve Fund.

The published/dealing NAV per share is disclosed in the Three Year Summary of Net Asset Values and may include a dilution adjustment. This adjustment is not recognised in the Statement of Net Assets or the Statement of Operations and Changes in Net Assets.

## (h) Transaction costs

Transaction costs are incremental costs that are directly attributable to the acquisition, issue or disposal of securities. An incremental cost is one that would not have been incurred if the entity had not acquired, issued or disposed of the security. When a security is recognised initially, it is measured at its market value, plus transaction costs that are directly attributable to the acquisition or issue of the security.

Transaction costs excluding depositary transaction fees on purchases or sales of securities are included within net realised appreciation/(depreciation) or net change in unrealised appreciation/(depreciation) within the Statement of Operations and Changes in Net Assets of each Fund. Depositary transaction fees are included in depositary fees in the Statement of Operations and Changes in Net Assets of the Fund.

## (i) Foreign currencies on other transactions

Foreign currencies on other transactions relate to realised and unrealised appreciation or depreciation on cash balances and spot contracts.

## (j) Fair valuation

If in any case a particular value is not ascertainable by the methods outlined above, or if the Board of Directors of the Company considers that some other method of valuation more accurately reflects the fair value of the relevant security or other asset for the purpose concerned, the method of valuation of the security or asset will be such as the Board of Directors of the Company in its absolute discretion decides. Discrepancies in the value of securities may result, for example, where the underlying markets are closed for business at the time of calculating the NAV of certain Funds or where governments chose to impose fiscal or transaction charges on foreign investment. The Board of Directors of the Company may set specific thresholds, that, where exceeded, result in an adjustment to the value of these securities to their fair value by applying a specific index adjustment.

The fair valued securities are evidenced by a “\*\*\*” in the Portfolio of Investments.

As at 28 February 2023, such fair valuation adjustment was applied as per the table below:

Fund	Currency	Market Value of fair valued securities	% of Net Assets
Asia Pacific Equity Income Fund <sup>o</sup>	USD	-	0.00



# Notes to the Financial Statements continued

Fund	Currency	Market Value of fair valued securities	% of Net Assets
Asian Dragon Fund	USD	10,130,605	1.23
Asian Multi-Asset Income Fund	USD	13,771	0.02
Asian Sustainable Equity Fund	USD	68,220	0.84
Asian Tiger Bond Fund <sup>◊</sup>	USD	–	0.00
China Bond Fund	CNH	131,785,900	0.43
China Onshore Bond Fund <sup>(1)</sup>	CNH	9,941,320	1.89
Climate Action Multi-Asset Fund	EUR	32,759	0.07
Dynamic High Income Fund	USD	931,954	0.03
Emerging Europe Fund <sup>(2)</sup>	EUR	26,579	0.01
European High Yield Bond Fund <sup>◊</sup>	USD	–	0.00
European High Yield Bond Fund <sup>◊</sup>	USD	–	0.00
Emerging Markets Equity Income Fund	USD	573	0.00
Emerging Markets Fund	USD	33,846,077	1.40
Emerging Markets Sustainable Equity Fund	USD	68	0.00
ESG Global Conservative Income Fund	EUR	612,519	0.13
ESG Global Multi-Asset Income Fund	USD	207,633	0.13
ESG Multi-Asset Fund	EUR	17,665,857	0.27
Euro Reserve Fund	EUR	1,000,000	0.82
Euro-Markets Fund	EUR	1,612,388	0.12
European High Yield Bond Fund <sup>◊</sup>	EUR	–	0.00
European Sustainable Equity Fund	EUR	8,617	0.16
FinTech Fund	USD	3,433	0.00
Fixed Income Global Opportunities Fund	USD	64,684,107	0.83
Global Allocation Fund	USD	386,605,004	2.63
Global Corporate Bond Fund	USD	1,580	0.00
Global Dynamic Equity Fund	USD	10,479,961	2.65
Global High Yield Bond Fund	USD	2,197,990	0.14
Global Multi-Asset Income Fund	USD	21,295,650	0.41
Latin American Fund <sup>◊</sup>	USD	–	0.00
Natural Resources Growth & Income Fund	USD	305	0.00
Next Generation Health Care Fund	USD	2,012	0.01
Next Generation Technology Fund	USD	70,899,751	2.87
Nutrition Fund	USD	1	0.00
Sustainable Emerging Markets Corporate Bond Fund <sup>◊</sup>	USD	–	0.00
Sustainable Energy Fund <sup>◊</sup>	USD	–	0.00
Sustainable Fixed Income Global Opportunities Fund	EUR	768,306	0.15
Sustainable Global Bond Income Fund	USD	210,800	0.19
Systematic Global Equity High Income Fund	USD	60,849	0.00
Systematic Sustainable Global SmallCap Fund <sup>(3)</sup>	USD	2,758	0.00
United Kingdom Fund <sup>◊</sup>	GBP	–	0.00
US Dollar Bond Fund <sup>◊</sup>	USD	–	0.00
US Dollar High Yield Bond Fund	USD	5,579,637	0.27
World Energy Fund	USD	902	0.00
World Financials Fund	USD	2,281	0.00
World Gold Fund	USD	42,418,505	1.11
World Healthscience Fund	USD	738,840	0.01
World Mining Fund	USD	12,796,119	0.21
World Real Estate Securities Fund	USD	78,459	0.05
World Technology Fund	USD	164,981,737	2.02

<sup>◊</sup> Fund holds fair valued securities with a market value of zero.

<sup>(1)</sup> Fund launched during the period, see Note 1, for further details.

<sup>(2)</sup> Fund suspended, see Note 1, for further details.

<sup>(3)</sup> Fund name changed during the period, see Note 1, for further details.

## (k) Special Purpose Acquisition Companies Commitments

Special purpose acquisition companies (“SPACs”) are companies with no commercial operations which go public with the intention of merging with or acquiring a company using the proceeds of the SPAC’s initial public offering. The Funds may enter into a commitment with a SPAC for a private investment in a public equity (“PIPE”) transaction and will satisfy the commitment if and when the SPAC completes its merger or acquisition. Securities purchased through PIPE transactions will be restricted from trading and considered illiquid until a registration statement for the shares is filed and declared effective.

Unfunded SPAC PIPE commitments are marked-to-market and any gains/ losses arising from these commitments are taken to “Unrealised appreciation (depreciation) on unfunded SPAC PIPE commitments” in the Statement of Net Assets and within “Net change in unrealised appreciation (depreciation) on unfunded SPAC PIPE commitments” in the Statement of Operations and Changes in Net Assets. There were no such commitments held as at 28 February 2023.

## 3. Management Company

BlackRock (Luxembourg) S.A. has been appointed by the Company to act as its Management Company. The Management Company, a Luxembourg société anonyme, is authorised as a fund management company in accordance with Chapter 15 of the 2010 Law.

The Company has signed a management company agreement, with the Management Company. Under this agreement, the Management Company is entrusted with the day-to-day management of the Company, with responsibility for performing directly or by way of delegation all operational functions relating to the Company’s investment management, administration and marketing of the Funds.

In agreement with the Company, the Management Company has decided to delegate several of its functions as is further described in the Prospectus.

BlackRock (Luxembourg) S.A. is a wholly owned subsidiary within the BlackRock Group. It is regulated by the CSSF.

## 4. Management Fees

During the period the Company paid management fees to the Management Company, BlackRock (Luxembourg) S.A.

The Company will pay the management fee at an annual rate as shown in Appendix E of the Prospectus. The level of management fee varies from 0.00% to 1.75% and will vary according to which Fund and share class the investor buys. These fees accrue daily, are based on the NAV of the relevant Fund (reflecting, when applicable, any adjustment to the NAV of the relevant Fund, as described in paragraph 17.3 of Appendix B of the Prospectus) and are paid monthly. Certain costs and fees are paid out of the management fee, including the fees of the Investment Advisers. There are no management fees charged on Class J and Class X Shares. In relation to the Class SR Shares, a single fee is charged (which comprises the management fee and the Annual Service Charge) which forms part of the ongoing charges figure.

# Notes to the Financial Statements continued

To assist in achieving the investment objectives of the Reserve Funds (Euro Reserve Fund and US Dollar Reserve Fund), in certain circumstances, including where market conditions cause decreasing yields on the Fund's underlying investments, the Management Company may determine to waive its right to take the full amount of management fees to which it is entitled on any particular day or days. The Management Company may exercise its discretion to do this without prejudice to its entitlement to take the full amount of the management fee accruing on any future days.

The management fee waiver is disclosed separately from management fees in the Statement of Operations and Changes in Net Assets. During the period the Euro Reserve Fund was subject to a management fee waiver.

Effective 9 March 2022, the Board of Directors of the Management Company waived its management fees in respect of the Emerging Europe Fund due to its suspension.

During the period, the following Funds were subject to management fee rebates linked to investments into target funds managed by BlackRock:

Climate Action Multi-Asset Fund, Dynamic High Income Fund, ESG Flex Choice Cautious Fund, ESG Flex Choice Growth Fund, ESG Flex Choice Moderate Fund, ESG Global Conservative Income Fund, ESG Multi-Asset Fund, Systematic Multi Allocation Credit Fund, Euro Bond Fund, Euro Corporate Bond Fund, Euro Short Duration Bond Fund, Global Allocation Fund, Global High Yield Bond Fund, Global Multi-Asset Income Fund, Multi-Theme Equity Fund, Sustainable World Bond Fund and US Dollar High Yield Bond Fund.

Management fees payable at 28 February 2023 are included in the Statement of Net Assets as other liabilities.

## 5. Distribution Fees

The Company pays annual distribution fees as shown in Appendix E of the Prospectus. The level of distribution fee varies from 0.00% to 1.25%. Class A, D, I, J, S, X and Z Shares do not pay a distribution fee. Class C Shares do not pay a distribution fee for the Euro Reserve Fund and the US Dollar Reserve Fund. These fees accrue daily, are based on the NAV of the relevant Fund (reflecting, when applicable, any adjustment to the NAV of the relevant Fund, as described in paragraph 17.3 of Appendix B of the Prospectus) and are paid monthly.

The Company pays distribution fees as detailed in the Statement of Operations and Changes in Net Assets. Distribution fees payable at 28 February 2023 are included in the Statement of Net Assets as other liabilities.

## 6. Annual Service Charge

The Company pays an annual service charge to the Management Company.

The level of the annual service charge may vary at the Directors' discretion, as agreed with the Management Company and will apply at different rates across the various Funds and Share Classes issued by the Company. However, it has been agreed between the Directors and the Management Company

that the annual service charge currently paid shall not exceed 0.25% per annum. It is accrued daily, based on the NAV of the relevant Share Class (reflecting, when applicable, any adjustment to the NAV of the relevant Fund, as described in paragraph 17.3 of Appendix B of the Prospectus) and paid monthly.

The Directors and the Management Company set the level of the annual service charge at a rate which aims to ensure that the ongoing charges of each Fund remain competitive when compared across a broad market of similar investment products available to investors in the Funds, taking into account a number of criteria such as the market sector of each Fund and the Fund's performance relative to its peer group.

The ongoing charge is calculated based on the total expenses per share class (excluding bank interest, transaction costs and negative yield expense on financial assets, and including annual service charge subsidies) divided by the average net assets of the respective share class, expressed as a percentage.

The ongoing charge of the Asian Multi-Asset Income Fund, China Innovation Fund, Circular Economy Fund, Climate Action Equity Fund, Developed Markets Sustainable Equity Fund, Emerging Europe Fund, Emerging Markets Bond Fund, Emerging Markets Corporate Bond Fund, Emerging Markets Local Currency Bond Fund, Emerging Markets Sustainable Equity Fund, ESG Flex Choice Cautious Fund, ESG Flex Choice Growth Fund, ESG Flex Choice Moderate Fund, ESG Global Multi-Asset Income Fund, ESG Systematic Multi Allocation Credit Fund, European Focus Fund, European Sustainable Equity Fund, FinTech Fund, Future Consumer Fund, Future Of Transport Fund, Global Inflation Linked Bond Fund, Multi-Theme Equity Fund, Natural Resources Growth & Income Fund, Next Generation Health Care Fund, Next Generation Technology Fund, Nutrition Fund, Sustainable Asian Bond Fund, Sustainable Emerging Markets Blended Bond Fund, Sustainable Emerging Markets Bond Fund, Sustainable Emerging Markets Corporate Bond Fund, Sustainable Emerging Markets Local Currency Bond Fund, Sustainable Fixed Income Global Opportunities Fund, Systematic China A-Share Opportunities Fund, Systematic Global Sustainable Income & Growth Fund, Systematic Sustainable Global SmallCap Fund, US Dollar Bond Fund and US Sustainable Equity Fund is capped with the delta being offset against the annual service charge in the Statement of Operations and Changes in Net Assets.

The annual service charge is used by the Management Company to meet all fixed and variable operating and administrative costs and expenses incurred by the Company, with the exception of the Depositary fees, Distribution fees, Securities Lending fees, any fees arising from borrowings (including for the avoidance of doubt any commitment fee that may be due to the lender), any costs relating to European Union ("EU") and non-EU withholding tax reclaims (plus any taxes or interest thereon) and any taxes at an investment or Company level.

The Company pays any professional costs relating to European Union withholding tax reclaims. Any costs relating to withholding tax reclaims will be allocated between the relevant sub-funds on a fair and equitable basis. As the Company has had a good degree of success with its EU withholding tax reclaims (which

# Notes to the Financial Statements continued

are paid by the Company) to date, any costs associated with non-EU withholding tax reclaims will no longer be paid out of the annual service charge and will now be paid by the Company and allocated between the relevant sub-funds on a fair and equitable basis.

The annual service charge is also used to meet fees paid to Ernst & Young S.A. for audit and services related to investor reporting and other tax compliance matters.

These operating and administrative expenses include all third party expenses and other recoverable costs incurred by or on behalf of the Company from time to time, including but not limited to, fund accounting fees, transfer agency fees (including sub-transfer agency and associated platform dealing charges), all professional costs, such as consultancy, legal, tax advisory and audit fees, Directors' fees (for those Directors who are not employees of the BlackRock Group), travel expenses, reasonable out-of-pocket expenses, printing, publication, translation and all other costs relating to shareholder reporting, regulatory filing and licence fees, correspondent and other banking charges, software support and maintenance, operational costs and expenses attributed to the Investor Servicing teams and other global administration services provided by various BlackRock Group companies.

The Management Company bears the financial risk of ensuring that the Fund's ongoing charges remain competitive. Accordingly the Management Company is entitled to retain any amount of the annual service charge paid to it which is in excess of the actual expenses incurred by the Company during any period whereas any costs and expenses incurred by the Company in any period which exceed the amount of the annual service charge that is paid to the Management Company, shall be borne by the Management Company or another BlackRock Group company.

Directors who are not employees of the BlackRock Group receive a fee in return for duties performed. Directors of the Company who are not employees of the BlackRock Group receive a fee in the range of EUR 55,000 to EUR 60,000 per annum gross of taxation. Directors who are employees of the BlackRock Group are not entitled to Directors fees.

Taxation applicable in certain jurisdictions is also charged directly to the Funds (see Note 8).

The annual service charge is disclosed in the Statement of Operations and Changes in Net Assets.

The annual service charge payable at 28 February 2023 is included in the Statement of Net Assets as other liabilities.

## 7. Depositary Fees

Throughout the period the Depositary of the Company was the Bank of New York Mellon SA / NV, Luxembourg Branch. The Depositary receives annual fees, based on the value of securities, which accrue daily, plus transaction fees which are further disclosed in the Prospectus. The rates for both categories of fees will vary according to the country of investment and, in some cases, according to asset class. Investments in bonds and developed equity markets will be at

the lower end of these ranges, while some investments in emerging or developing markets will be at the upper end. Thus the custody cost to each Fund will depend on its asset allocation at any time.

The depositary fees are charged directly to the Funds. Depositary fees payable at 28 February 2023 are included in the Statement of Net Assets as other liabilities.

## 8. Tax

### Luxembourg

Under present Luxembourg law and practice, the Company is not liable to any Luxembourg income or capital gains tax, nor are dividends paid by the Company subject to any Luxembourg withholding tax. However, the Company is liable to a tax in Luxembourg of 0.05% per annum or, in the case of the Reserve Funds, Class I, Class J and Class X Shares, 0.01% per annum of its NAV, payable quarterly on the basis of the value of the net assets of the respective Funds at the end of the relevant calendar quarter. No stamp or other tax is payable in Luxembourg on the issue of Shares. For the period ended 28 February 2023, USD 29,588,003 was charged in relation to Luxembourg tax.

### Belgium

The Company is registered with the Belgium Financial Services and Markets Authority in accordance with Article 154 of the Law of 3 August 2012 relating to financial markets. Funds registered for public distribution in Belgium are subject to an annual tax of 0.0925% on the net asset value of units distributed in Belgium via Belgian intermediaries as at 31 December of the previous year. This tax charge is paid in March on an annual basis.

### United Kingdom

#### Reporting Funds

The UK Reporting Funds regime applies to the Company. Under this regime, investors in UK Reporting Funds are subject to tax on the share of the UK Reporting Fund's income attributable to their holdings in the Fund, whether or not distributed, but any gains on disposal of their holdings are subject to capital gains tax. A list of the Funds which currently have UK Reporting Fund status is available at <http://www.gov.uk/government/publications/offshore-funds-list-of-reporting-funds>.

#### Other transaction taxes

Other jurisdictions may impose taxes, financial transactions taxes ("FTT") or other transaction taxes on certain assets held by the Funds (for example UK stamp duty, French FTT).

#### Withholding tax

Capital gains, dividends and interest received by the Company on its investments may be subject to withholding taxes in the countries of origin which are generally irrecoverable as the Company itself is exempt from income tax. Recent European Union case law may, however, reduce the amount of such irrecoverable tax in European Union countries. Investors should inform themselves of, and when appropriate consult their professional advisers on, the possible tax consequences of subscribing for, buying, holding, redeeming, converting or selling shares under the laws of their country of citizenship, residence

# Notes to the Financial Statements continued

or domicile. Investors should note that the levels and bases of, and reliefs from, taxation can change. The potential of withholding tax charges is further described in the Prospectus.

## 9. Investment Advisers

The Management Company, BlackRock (Luxembourg) S.A., has delegated its investment management functions to the investment advisers (each an 'Investment Adviser'): BlackRock Financial Management, Inc. (US) (BFM), BlackRock Investment Management, LLC (US) (BIMLLC), BlackRock Investment Management (UK) Limited (BIMUK) and BlackRock (Singapore) Limited (BSL) as described in the Prospectus.

All Investment Advisers are appointed directly by BlackRock (Luxembourg) S.A.. All Sub-Investment Advisers are appointed by the relevant Investment Adviser. Some of which, as Investment Advisers, have in turn sub-delegated some functions to BlackRock Japan Co. Limited (BLKJap), BlackRock Asset Management North Asia Limited (BAMNA) and BlackRock Investment Management (Australia) Limited (BLKAus).

Fund	Investment Adviser(s)	Sub-Investment Adviser(s)
Asia Pacific Equity Income Fund	BIMUK	BAMNA
Asian Dragon Fund	BIMUK	BAMNA
Asian Growth Leaders Fund	BIMUK	BAMNA
Asian High Yield Bond Fund	BSL	-
Asian Multi-Asset Income Fund	BIMUK, BSL, BIMLLC	BAMNA, BLKAus
Asian Sustainable Equity Fund*	BIMUK	BAMNA
Asian Tiger Bond Fund	BIMUK, BSL	BAMNA
China Bond Fund	BIMUK, BSL	BAMNA
China Flexible Equity Fund	BIMUK	BAMNA
China Fund	BIMUK	BAMNA
China Impact Fund*	BIMUK	BAMNA
China Innovation Fund	BIMUK, BIMLLC	BAMNA
China Onshore Bond Fund <sup>(1)</sup>	BSL	-
Circular Economy Fund	BIMUK	-
Climate Action Equity Fund*	BIMUK	-
Climate Action Multi-Asset Fund*	BIMUK	-
Continental European Flexible Fund	BIMUK	-
Developed Markets Sustainable Equity Fund*	BIMUK	-
Dynamic High Income Fund	BIMUK, BFM, BSL	BAMNA, BIMAL
Emerging Europe Fund	BIMUK	-
Emerging Markets Bond Fund	BIMUK, BSL, BFM	-
Emerging Markets Corporate Bond Fund	BIMUK, BSL, BFM	-
Emerging Markets Equity Income Fund	BIMUK, BIMLLC	BAMNA
Emerging Markets Fund <sup>(2)</sup>	BIMUK, BIMLLC	BAMNA
Emerging Markets Impact Bond Fund*	BIMUK, BFMLLC	-
Emerging Markets Local Currency Bond Fund	BIMUK, BSL, BFM	BAMNA
Emerging Markets Sustainable Equity Fund*	BIMUK	BAMNA

Fund	Investment Adviser(s)	Sub-Investment Adviser(s)
ESG Flex Choice Cautious Fund	BIMUK	BANMA
ESG Flex Choice Growth Fund	BIMUK	BANMA
ESG Flex Choice Moderate Fund	BIMUK	BANMA
ESG Global Conservative Income Fund*	BFM, BIMUK	-
ESG Global Multi-Asset Income Fund*	BIMUK, BIMLLC, BSL, BFM	BANMA
ESG Multi-Asset Fund	BIMUK, BIMLLC, BFM, BSL	BIMAL
ESG Systematic Multi Allocation Credit Fund <sup>(2)</sup>	BIMLLC, BIMUK, BFM	-
Euro Bond Fund	BIMUK, BSL	BIMAL
Euro Corporate Bond Fund	BIMUK	-
Euro Reserve Fund	BIMUK	-
Euro Short Duration Bond Fund	BIMUK, BSL	BIMAL
Euro-Markets Fund	BIMUK	-
European Equity Income Fund	BIMUK	-
European Focus Fund*	BIMUK	-
European Fund	BIMUK	-
European High Yield Bond Fund	BIMUK	-
European Special Situations Fund	BIMUK	-
European Sustainable Equity Fund*	BIMUK	-
European Value Fund	BIMUK	-
FinTech Fund	BIMUK	-
Fixed Income Global Opportunities Fund	BIMUK, BFM, BSL	BLKAus
Future Consumer Fund*	BIMUK	-
Future Of Transport Fund	BIMUK	-
Global Allocation Fund	BIMLLC, BSL	-
Global Corporate Bond Fund	BIMUK, BSL, BFM	-
Global Dynamic Equity Fund	BIMLLC	-
Global Equity Income Fund	BIMUK	-
Global Government Bond Fund	BIMUK, BSL, BFM	BIMAL
Global High Yield Bond Fund	BIMUK, BSL, BFM	-
Global Inflation Linked Bond Fund	BIMUK, BFM	-
Global Long-Horizon Equity Fund	BIMUK, BIMLLC	-
Global Multi-Asset Income Fund	BIMUK, BFM, BSL	BAMNA, BIMAL
Impact Bond Fund <sup>(1)</sup> *	BIMUK, BFM	-
India Fund	BIMUK, BSL	BAMNA
Japan Flexible Equity Fund	BIMUK	BAMNA, BLKJap
Japan Small & MidCap Opportunities Fund	BIMUK	BLKJap
Latin American Fund	BIMUK, BIMLLC	-
Multi-Theme Equity Fund*	BIMUK	-
Natural Resources Growth & Income Fund	BIMUK, BIMLLC	-
Next Generation Health Care Fund	BIMLLC	-

# Notes to the Financial Statements continued

Fund	Investment Adviser(s)	Sub-Investment Adviser(s)
Next Generation Technology Fund	BIMLLC	-
Nutrition Fund	BIMUK	-
Sustainable Asian Bond Fund*	BSL	-
Sustainable Emerging Markets Blended Bond Fund*	BIMUK, BFM	-
Sustainable Emerging Markets Bond Fund*	BIMUK, BFM	-
Sustainable Emerging Markets Corporate Bond Fund*	BIMUK, BFM	-
Sustainable Emerging Markets Local Currency Bond Fund*	BIMUK, BFM	-
Sustainable Energy Fund	BIMUK	-
Sustainable Fixed Income Global Opportunities Fund*	BIMUK, BSL, BFM	BLKAus
Sustainable Global Allocation Fund <sup>(1)*</sup>	BIMUK, BIMLLC, BSL	-
Sustainable Global Bond Income Fund	BIMUK, BFM	-
Sustainable Global Infrastructure Fund	BIMUK, BIMLLC, BSL	BLKAus
Sustainable World Bond Fund <sup>(2)</sup>	BIMUK, BFM, BSL	BIMAL
Swiss Small & MidCap Opportunities Fund <sup>(3)</sup>	BIMUK	-
Systematic China A-Share Opportunities Fund	BIMLLC	-
Systematic Global Equity High Income Fund	BIMUK	-
Systematic Global Sustainable Income & Growth Fund <sup>(1)*</sup>	BIMUK, BFM	-
Systematic Sustainable Global SmallCap Fund <sup>(2)</sup>	BIMLLC	-
United Kingdom Fund	BIMUK	-
US Basic Value Fund	BIMLLC	-
US Dollar Bond Fund	BIMUK, BSL, BFM	-
US Dollar High Yield Bond Fund	BFM	-
US Dollar Reserve Fund	BFM	-
US Dollar Short Duration Bond Fund	BFM	-
US Flexible Equity Fund	BIMLLC	-
US Government Mortgage Impact Fund	BFM	-
US Growth Fund	BIMLLC	-
US Mid-Cap Value Fund	BIMLLC	-
US Sustainable Equity Fund*	BIMLLC	-
World Energy Fund	BIMUK	-
World Financials Fund	BIMUK	-
World Gold Fund	BIMUK	-
World Healthscience Fund	BIMLLC	-
World Mining Fund	BIMUK	-
World Real Estate Securities Fund	BIMUK, BIMLLC, BSL	BIMAL

Fund	Investment Adviser(s)	Sub-Investment Adviser(s)
World Technology Fund	BIMLLC	-

\* The Fund is not authorised in Hong Kong and is not available to the public in Hong Kong as at 28 February 2023.

<sup>(1)</sup> Fund launched during the period, see Note 1, for further details.

<sup>(2)</sup> Fund suspended, see Note 1, for further details.

<sup>(2)</sup> Fund name changed during the period, see Note 1, for further details.

<sup>(3)</sup> Fund closed to subscriptions, see Note 1, for further details.

## 10. Transactions with Connected Persons

The ultimate holding company of the Management Company, the Principal Distributor, the Investment Advisers and the Sub-Investment Advisers is BlackRock, Inc., a company incorporated in Delaware, USA. During the period there were no transactions of the Company effected through a broker who is a connected person of the Management Company, the Investment Advisers, Sub-Investment Advisers or the Directors of the Company. The Company does not have any transactions with the Management Company, the Investment Advisers, Sub-Investment Advisers or the Directors of the Company or any of their connected persons as a principal during the period.

Where Funds invest in the units of other UCITS and/or other Undertakings for Collective Investment ("UCIs") that are managed, directly or by delegation, by the Investment Adviser or by any other company with which the Investment Adviser is linked by common management or control, or by a substantial direct or indirect holding, no subscription or redemption fees may be charged to the Company on its investment in the units of such other UCITS and/or UCIs. The Funds will invest, where possible, in Class X Shares, which are not subject to any management fees. These investments are evidenced by a ~ in the Portfolio of Investments of the Fund.

Where a Fund invests a substantial proportion of its net assets in other UCITS and/or other UCIs, the Investment Adviser will ensure that the total management fee (excluding any performance fee, if any) charged to such Fund (including management fees from other UCITS and UCIs in which it invests) shall not exceed 1.50% of the net asset value of the Fund.

During the period there have been no transactions which were outside the ordinary course of business or which were not on normal commercial terms entered into between the Company, the Management Company, the Investment Advisers, Sub-Investment Advisers, the Directors of the Company, the Depositary or any entity in which these parties or their connected persons have a material interest.

As at the period end, Keith Saldanha, a Director of the Company, held the following shares:

Fund	Share class	Number of shares	Value
China Bond Fund	D Class distributing (A) UK reporting fund share GBP hedged	493	GBP 4,255
China Fund	D Class non-distributing share EUR hedged	593	EUR 8,219

# Notes to the Financial Statements continued

Fund	Share class	Number of shares	Value
Future Of Transport Fund	D Class non-distributing UK reporting fund share GBP hedged	644	GBP 8,894
Next Generation Technology Fund	D Class non-distributing share	1,228	USD 17,646
Sustainable Energy Fund	D Class distributing (A) UK reporting fund share	409	GBP 5,697
World Mining Fund	D Class distributing (A) UK reporting fund share	82	GBP 3,856

No other Director held shares in any of the Funds.

The securities lending agent appointed pursuant to the securities lending agreement is BlackRock Advisors (UK) Limited which is a connected party to the Company. BlackRock Advisors (UK) Limited bears all operational costs directly related to securities loan transactions.

The Funds benefit from a borrower default indemnity provided by BlackRock, Inc. The indemnity allows for full replacement of securities lent. BlackRock, Inc bears the cost of indemnification against borrower default.

BlackRock Investment Management (UK) Limited has appointed BlackRock (Channel Islands) Limited to carry out certain administration services.

Some of the Funds use cross investment techniques, meaning that the Funds invest into other Funds of the umbrella structure.

The combined Statement of Net Assets and the combined Statement of Operations and Changes in Net Assets have not been adjusted to remove the impact of the cross investments.

The following Funds held cross umbrella investments as at 28 February 2023, evidenced by a ∞ in the Portfolio of Investments of the Fund, the market value of which represents 0.14% of the combined net assets.

Fund	Cross Umbrella Investment	Currency	Market Value	% of Net Assets
Asian Multi-Asset Income Fund	BlackRock Global Funds - China Bond Fund	USD	3,291,093	4.74
Asian Tiger Bond Fund	BlackRock Global Funds - Sustainable Asian Bond Fund	USD	5,063,031	0.16
Dynamic High Income Fund	BlackRock Global Funds - US Dollar High Yield Bond Fund	USD	7,866,567	0.27
Emerging Markets Bond Fund	BlackRock Global Funds - Emerging Markets Corporate Bond Fund	USD	49,350,600	5.09
ESG Global Multi-Asset Income Fund	BlackRock Global Funds - Emerging Markets Impact Bond Fund	USD	26,800	0.02
Fixed Income Global Opportunities Fund	BlackRock Global Funds - Emerging Markets Bond Fund	USD	19,388,733	0.25

Fund	Cross Umbrella Investment	Currency	Market Value	% of Net Assets
Global Allocation Fund	BlackRock Global Funds - Emerging Markets Bond Fund	USD	32,662,700	0.22
Global Multi-Asset Income Fund	BlackRock Global Funds - US Dollar High Yield Bond Fund	USD	37,878,157	0.73
Multi-Theme Equity Fund	BlackRock Global Funds - Circular Economy Fund	USD	18,088,394	9.99
Multi-Theme Equity Fund	BlackRock Global Funds - FinTech Fund	USD	7,071,459	3.91
Multi-Theme Equity Fund	BlackRock Global Funds - Future Of Transport Fund	USD	3,646,744	2.01
Multi-Theme Equity Fund	BlackRock Global Funds - Next Generation Technology Fund	USD	1,811,140	1.00
Multi-Theme Equity Fund	BlackRock Global Funds - Nutrition Fund	USD	5,410,155	2.99
Multi-Theme Equity Fund	BlackRock Global Funds - Sustainable Energy Fund	USD	27,155,597	14.99
Sustainable Fixed Income Global Opportunities Fund	BlackRock Global Funds - Sustainable Emerging Markets Bond Fund	EUR	1,870,162	0.36

During the period ended 28 February 2023, The Bank of New York Mellon SA/NV, a connected person of the Depositary, acted in custody foreign exchange transactions and in Currency Administration/ Hedging programmes, for the Funds. Total commissions paid in relation to these transactions amounted to USD 6,499,770 with an average commission rate of 0.15bps. The total aggregate value of transactions with the connected persons of the Depositary amounted to USD 430 billion which represents 73% of the total value of such transaction entered into by the Funds. All transactions with the connected person of the Depositary were entered into in the ordinary course of business and on normal commercial terms.

## Other reimbursements

During the financial period, certain funds within the Company received reimbursements from a BlackRock Group affiliated entity for penalties charged to the Funds by Central Securities Depositories for delays in security settlements. Such reimbursements received during the financial period by the Funds are disclosed within 'other reimbursements' in the Statements of Operations and Changes in Net Assets.

## 11. Use of Commissions

Where permitted by applicable regulation (excluding, for the avoidance of doubt, any sub-funds which are in scope for MiFID II), certain BlackRock Group companies acting as investment adviser to the sub-funds may accept commissions generated when trading equities with certain brokers in certain jurisdictions. Commissions may be reallocated to purchase eligible research services. Such arrangements may benefit one sub-fund over another because research can be used for a broader range of clients than just those whose trading funded it. BlackRock Group has a Use of Commissions Policy designed to ensure only eligible services are purchased and excess

# Notes to the Financial Statements continued

commissions are reallocated to an eligible service provider where appropriate. There were no soft dollar arrangements entered into during the period.

## 12. Financial Derivative Instruments

The Funds may buy and sell financial derivative instruments which is further described in the Prospectus. Please refer to the Fund's Portfolio of Investments for financial derivative investments held as at 28 February 2023.

## 13. Securities Pledged or Given in Guarantee and Received in Guarantee

Securities which are pledged as collateral or given in guarantee by the Funds are disclosed in the Portfolio of Investments of the Funds. As at 28 February 2023 the value of these securities, evidenced by a "+" in the Portfolio of Investments of the Fund, amounts to USD 587,923,074.

For the Systematic Global Equity High Income Fund, the collateral on written call options is pledged under a tri-party agreement between BlackRock Investment Management (UK) Limited, Merrill Lynch International and Bank of New York Mellon (International) Limited. As at February 28, 2023 the value of the collateral, evidenced by a "+" in the Portfolio of Investments of the Fund, amounts to USD 67,508,395.

Securities which have been received in guarantee by the Funds are detailed in the table below. As at 28 February 2023 the value of these securities amounts to USD 3,170,900.

Fund	Holdings	Description	Currency	Value (USD)
Asian Tiger Bond Fund	1,503,000	United States Treasury Note/Bond 0.5% 28/2/2026	USD	1,299,432
Fixed Income Global Opportunities Fund	1,454,000	United States Treasury Note/Bond 0.875% 31/1/2024	USD	1,399,986
Fixed Income Global Opportunities Fund	349,500	United States Treasury Note/Bond 1.25% 31/3/2028	USD	295,677
Fixed Income Global Opportunities Fund	71,000	United States Treasury Note/Bond 2.25% 31/12/2023	USD	69,601
Sustainable Emerging Markets Local Currency Bond Fund	122,000	United States Treasury Note/Bond 0.25% 30/9/2025	USD	106,204

## 14. Cash Collateral

The Funds trade derivatives with a range of counterparties. The counterparties to the derivatives are shown in the Portfolio of Investments. The derivatives are traded with the following counterparties: ANZ, Bank of America, Barclays, BNP Paribas, BNY Mellon, Citibank, Citigroup, Credit Suisse, Commonwealth Bank of Australia, Deutsche Bank, Goldman Sachs, HSBC Bank, JP Morgan, Morgan Stanley, Nomura, RBS, Royal Bank of Canada, Société Générale, Standard Chartered Bank, State Street, Toronto-Dominion, UBS and Westpac. Collateral/Margin is paid or received on swap contracts, CFDs, futures contracts, options written (put and call), options purchased (put and call) and swaptions to cover any exposure by the counterparty to the Company or by the Company to the counterparty. "Due from brokers" consists of cash collateral paid to the Portfolio's

clearing brokers and various counterparties. "Due to brokers" consists of cash collateral received from the Portfolio's clearing brokers and various counterparties. Futures Contracts Due from Broker forms part of Cash at Bank and Futures Contracts Due to Broker forms part of Cash owed to Bank in the Statement of Net Assets.

The table below provides the cash collateral balances due from/ (due to) the brokers in relation to the CFDs, swap contracts and OTC Options as at 28 February 2023. Futures Contracts Cash balances relate to cash held at brokers and are in part used to satisfy margin requirements as at 28 February 2023.

Fund	CCY	CFD Swap OTC Options Cash Collateral Due from Broker	CFD Swap OTC Options Cash Collateral Due to Broker	Futures Contracts Due from Broker	Futures Contracts Due to Broker
Asian Growth Leaders Fund	USD	-	-	13	-
Asian High Yield Bond Fund	USD	17,892,351	(3,058,927)	1,234,000	(380,279)
Asian Multi-Asset Income Fund	USD	299,902	-	141,585	(20)
Asian Tiger Bond Fund	USD	18,562,474	(2,502,577)	278,293	(5)
China Bond Fund	CNH	14,144,964	(25,575,682)	86,992,067	(2,930,563)
China Fund	USD	2,610,000	-	-	-
China Impact Fund	USD	-	-	7	-
China Onshore Bond Fund <sup>(1)</sup>	CNH	-	-	1,263,656	-
Climate Action Multi-Asset Fund	EUR	-	-	409,903	(38,000)
Continental European Flexible Fund	EUR	-	-	1,687,807	-
Dynamic High Income Fund	USD	-	-	17,498,737	-
Emerging Europe Fund <sup>(1)</sup>	EUR	-	-	-	(4)
Emerging Markets Bond Fund	USD	3,839	(6,740,000)	3,832,000	(1,276,813)
Emerging Markets Corporate Bond Fund	USD	-	(5,060,000)	295,000	(11,318)
Emerging Markets Equity Income Fund	USD	-	-	446,840	-
Emerging Markets Fund	USD	7,140,000	(240,000)	1,714,801	-
Emerging Markets Local Currency Bond Fund	USD	4,057,417	(3,577,428)	1,434,057	-
Emerging Markets Sustainable Equity Fund	USD	-	-	67,093	-
ESG Global Conservative Income Fund	EUR	-	-	3,778,206	-
ESG Global Multi-Asset Income Fund	USD	-	-	1,257,414	(338,805)

# Notes to the Financial Statements continued

Fund	CCY	CFD Swap OTC Options Cash Collateral Due from Broker	CFD Swap OTC Options Cash Collateral Due to Broker	Futures Contracts Due from Broker	Futures Contracts Due to Broker
ESG Multi-Asset Fund	EUR	26,300,000	(6,280,000)	51,807,875	(87,770)
ESG Systematic Multi Allocation Credit Fund <sup>(2)</sup>	USD	-	-	190,531	(30,128)
Euro Bond Fund	EUR	7,435,608	(1,662,807)	25,429,045	(237,094)
Euro Corporate Bond Fund	EUR	65,625,832	(7,933,085)	5,965,631	(2,100,226)
Euro Short Duration Bond Fund	EUR	11,844,720	(992,330)	20,529,981	(334,673)
European High Yield Bond Fund	EUR	1,203,000	(36,723)	8,410	-
Fixed Income Global Opportunities Fund	USD	151,069,058	(13,067,634)	89,488,559	(10,169,054)
Global Allocation Fund	USD	39,717,952	(20,690,103)	47,232,874	(2,430,229)
Global Corporate Bond Fund	USD	2,553,405	(3,112,844)	7,646,291	(942,471)
Global Dynamic Equity Fund	USD	-	-	3,213,390	(22,686)
Global Government Bond Fund	USD	2,296,388	(578,685)	5,578,597	(289,774)
Global High Yield Bond Fund	USD	5,393,000	(1,093,539)	2,536,695	(306,914)
Global Inflation Linked Bond Fund	USD	524,563	(42,071)	630,048	(133,431)
Global Multi-Asset Income Fund	USD	916,158	(14,640)	24,647,567	(691,346)
Impact Bond Fund <sup>(1)</sup>	EUR	59,000	(20,641)	171,018	(114,270)
India Fund	USD	-	-	3	-
Sustainable Asian Bond Fund	USD	195,511	-	84,609	-
Sustainable Emerging Markets Blended Bond Fund	USD	246,565	-	91,569	(12,226)
Sustainable Emerging Markets Bond Fund	USD	-	(2,611,076)	1,495,000	(509,266)
Sustainable Emerging Markets Corporate Bond Fund	USD	-	(660,000)	21,000	(632)
Sustainable Emerging Markets Local Currency Bond Fund	USD	1,687,657	(1,170,698)	380,808	-
Sustainable Fixed Income Global Opportunities Fund	EUR	8,309,430	(900,035)	5,832,009	(983,008)
Sustainable Global Allocation Fund <sup>(1)</sup>	USD	134,683	-	817,507	-

Fund	CCY	CFD Swap OTC Options Cash Collateral Due from Broker	CFD Swap OTC Options Cash Collateral Due to Broker	Futures Contracts Due from Broker	Futures Contracts Due to Broker
Sustainable Global Bond Income Fund	USD	267,305	(13,185)	950,000	(208,103)
Sustainable World Bond Fund <sup>(2)</sup>	USD	17,419,467	(590,489)	7,991,329	(82,743)
Systematic China A-Share Opportunities Fund	USD	-	-	1,164,468	(3)
Systematic Global Equity High Income Fund	USD	-	-	173,800,833	(98,585)
Systematic Global Sustainable Income & Growth Fund <sup>(1)</sup>	USD	-	-	628,074	(426)
Systematic Sustainable Global SmallCap Fund <sup>(2)</sup>	USD	-	-	329,508	-
US Dollar Bond Fund	USD	400,570	(475,884)	2,424,857	(226,486)
US Dollar High Yield Bond Fund	USD	3,169,000	(682,065)	4,238,474	(186,424)
US Dollar Short Duration Bond Fund	USD	1,569,945	(339,911)	6,472,677	(1,224,917)
World Financials Fund	USD	480,000	-	-	-
World Healthscience Fund	USD	4,750,000	-	-	-

<sup>(1)</sup> Fund launched during the period, see Note 1, for further details.

<sup>(1)</sup> Fund suspended, see Note 1, for further details.

<sup>(2)</sup> Fund name changed during the period, see Note 1, for further details.

## 15. Dividends

The Directors' current policy in relation to the payment of dividends depends on the Share Class. For Non-Distributing Share Classes the current policy is to retain and reinvest all net income. In this regard the income is retained in the NAV and reflected in the NAV per share of the relevant Class. For the Distributing Share Classes, the policy is to distribute substantially all the investment income (where available) for the period after deduction of expenses for Share Classes which distribute net or all of the investment income for the period and potentially a portion of capital before deduction of expenses for Share Classes which distribute gross. Please refer to the "Calculation of Dividends" section in the Prospectus for further information regarding the distribution policies for each Distributing Share Class. The Directors may also determine if and to what extent dividends may include distributions from both net realised and net unrealised capital gains. Certain Funds and/or certain Share Classes (e.g. Distributing (S) Shares, Distributing (R) Shares and Distributing (Y) Shares) may make distributions from capital as well as from income and net realised and net unrealised capital gains. Where Distributing Share Classes pay dividends that include net realised capital gains or net unrealised capital gains, or, in the case of Funds



# Notes to the Financial Statements continued

which distribute income gross of expenses, dividends may include initially subscribed capital. In the event dividend income is paid from the capital of the Fund, it will result in capital erosion and may constrain further capital growth.

Where a Fund has UK Reporting Fund status and reported income exceeds distributions made then the surplus shall be treated as a deemed dividend and will be taxed as income, subject to the tax status of the investor.

For those Funds which offer distributing shares, the frequency at which the dividend payment is made is determined by the Fund type. Further information on the payment of dividends is set out in the Prospectus.

The declaration and payment of dividends and the reinvestment options available to shareholders are set out in the Prospectus.

## **16. Credit Facility**

A USD 2.150 billion credit facility arranged by JPMorgan Chase Bank N.A. (“JPMorgan”) will allow the Company to avail of a committed USD 1.225 billion tranche. The portion of the USD 1.225 billion credit facility will be allocated to the Funds based on the Allocation Notice dated 22 April 2022.

This credit facility will be utilised by the Funds for temporary funding purposes, including, without limitation, the funding of investor redemptions. Any interest and commitment fees in relation to drawdowns from such credit facility are paid out of the assets of the relevant Funds. Any new Funds will not automatically be subject to a credit line and will therefore be required to be added by way of a joinder process. This process includes, inter alia, any necessary due diligence being carried out by the lenders in order to approve the addition of the new Funds. During this period, such Funds will not be subject to, or able to draw down on, any credit line. Furthermore, there is no guarantee that the addition of any new Funds will be approved by the lenders, or that credit will be available to a Fund since the credit line is subject to availability (on an equitable allocation basis) between the Funds and other BlackRock Funds participating in the credit agreement. As such, certain Funds may not be subject to the credit line and will not incur any fees with respect to same.

A loan commitment fee is charged in relation to this credit facility which is included in the Statement of Operations and Changes in Net Assets under caption “Loan commitment fees”. The loan commitment fee is charged at 0.10% on the outstanding balance.

No portion of the credit facility was used during the period from 1 September 2022 to 28 February 2023.

## **17. Sub-Underwriting Income**

The Company may, with the consent of the Depositary, enter into sub-underwriting agreements. Sub-underwriting agreements allow the Company to support a rights issue, prior to investment by other subscribers, in return for a fee. During the period, no Fund received income under sub-underwriting agreements.

## **18. Subsequent Events**

Effective 2 March 2023, the Asia Pacific Equity Income Fund terminated.

Effective 3 March 2023, Vasiliki Pachatouridi was appointed to the Board of Directors of the Company.

# Appendix I – Share Classes

## Share Classes Launched and Reactivated

The Effective Date disclosed below corresponds to the date where shares had been in issue in the respective class of the Fund for the first time. The classes may have been available for subscription at an earlier date.

Effective date	Fund	Type
6 September 2022	China Onshore Bond Fund	A Class distributing (S) (M) (G) UK reporting fund share - CNH
6 September 2022	China Onshore Bond Fund	A Class non-distributing UK reporting fund share - CNH
6 September 2022	China Onshore Bond Fund	I Class non-distributing UK reporting fund share - CNH
6 September 2022	China Onshore Bond Fund	X Class non-distributing UK reporting fund share - CNH
6 September 2022	China Onshore Bond Fund	X Class non-distributing UK reporting fund share USD hedged
7 September 2022	Emerging Markets Corporate Bond Fund	SR Class distributing (M) share - USD
7 September 2022	World Real Estate Securities Fund	D Class distributing (S) (M) (G) share - USD
14 September 2022	Sustainable Global Bond Income Fund	X Class distributing (S) (M) (G) share EUR hedged
21 September 2022	Natural Resources Growth & Income Fund	S Class distributing (Q) (G) share - EUR
21 September 2022	Natural Resources Growth & Income Fund	S Class distributing (Q) (G) share - USD
21 September 2022	Natural Resources Growth & Income Fund	S class non-distributing share - EUR
21 September 2022	Natural Resources Growth & Income Fund	S class non-distributing share - USD
21 September 2022	World Mining Fund	I Class distributing (A) UK reporting fund share - GBP
21 September 2022	World Mining Fund	I Class non-distributing UK reporting fund share - GBP
22 September 2022	Systematic Global Sustainable Income & Growth Fund	A Class distributing (Q) (G) UK reporting fund share - USD
22 September 2022	Systematic Global Sustainable Income & Growth Fund	A Class distributing (S) (M) (G) UK reporting fund share - USD
22 September 2022	Systematic Global Sustainable Income & Growth Fund	A Class distributing (S) (M) (G) UK reporting fund share CNH hedged
22 September 2022	Systematic Global Sustainable Income & Growth Fund	A Class distributing (S) (M) (G) UK reporting fund share HKD hedged
22 September 2022	Systematic Global Sustainable Income & Growth Fund	A Class distributing (S) (M) (G) UK reporting fund share SGD hedged
22 September 2022	Systematic Global Sustainable Income & Growth Fund	A Class non-distributing UK reporting fund share - USD
22 September 2022	Systematic Global Sustainable Income & Growth Fund	D Class non-distributing UK reporting fund share - USD
22 September 2022	Systematic Global Sustainable Income & Growth Fund	D Class non-distributing UK reporting fund share EUR hedged
22 September 2022	Systematic Global Sustainable Income & Growth Fund	I Class non-distributing UK reporting fund share - USD
22 September 2022	Systematic Global Sustainable Income & Growth Fund	I Class non-distributing UK reporting fund share EUR hedged
22 September 2022	Systematic Global Sustainable Income & Growth Fund	X Class non-distributing UK reporting fund share - USD
22 September 2022	Systematic Global Sustainable Income & Growth Fund	ZI Class non-distributing UK reporting fund share - USD
4 October 2022	Sustainable Global Allocation Fund	A Class distributing (A) UK reporting fund share - EUR
4 October 2022	Sustainable Global Allocation Fund	A Class non-distributing UK reporting fund share - EUR
4 October 2022	Sustainable Global Allocation Fund	A Class non-distributing UK reporting fund share - USD
4 October 2022	Sustainable Global Allocation Fund	A Class non-distributing UK reporting fund share EUR hedged
4 October 2022	Sustainable Global Allocation Fund	D Class non-distributing UK reporting fund share - EUR
4 October 2022	Sustainable Global Allocation Fund	D Class non-distributing UK reporting fund share - USD
4 October 2022	Sustainable Global Allocation Fund	D Class non-distributing UK reporting fund share EUR hedged
4 October 2022	Sustainable Global Allocation Fund	E Class non-distributing UK reporting fund share - EUR
4 October 2022	Sustainable Global Allocation Fund	E Class non-distributing UK reporting fund share EUR hedged
4 October 2022	Sustainable Global Allocation Fund	I Class non-distributing UK reporting fund share - USD
4 October 2022	Sustainable Global Allocation Fund	I Class non-distributing UK reporting fund share EUR hedged
4 October 2022	Sustainable Global Allocation Fund	X Class non-distributing UK reporting fund share - USD
4 October 2022	Sustainable Global Allocation Fund	ZI Class non-distributing UK reporting fund share - USD
4 October 2022	Sustainable Global Allocation Fund	ZI Class non-distributing UK reporting fund share EUR hedged
6 October 2022	Impact Bond Fund	A Class non-distributing UK reporting fund share - EUR
6 October 2022	Impact Bond Fund	D Class non-distributing UK reporting fund share - EUR
6 October 2022	Impact Bond Fund	I Class non-distributing UK reporting fund share - EUR
6 October 2022	Impact Bond Fund	X Class non-distributing UK reporting fund share - EUR
6 October 2022	Impact Bond Fund	X Class non-distributing UK reporting fund share USD hedged
6 October 2022	Impact Bond Fund	Z Class non-distributing UK reporting fund share - EUR
6 October 2022	Impact Bond Fund	ZI Class non-distributing UK reporting fund share - EUR
12 October 2022	Emerging Markets Impact Bond Fund	ZI Class non-distributing share - USD
12 October 2022	Global Equity Income Fund	I Class non-distributing UK reporting fund share - EUR
12 October 2022	Sustainable Asian Bond Fund	ZI Class distributing (S) (M) (G) share - USD
12 October 2022	Sustainable Asian Bond Fund	ZI Class non-distributing share - USD

# Appendix I – Share Classes continued

Effective date	Fund	Type
12 October 2022	Sustainable Emerging Markets Blended Bond Fund	ZI Class non-distributing share - USD
12 October 2022	Sustainable Emerging Markets Bond Fund	ZI Class non-distributing share - USD
12 October 2022	Sustainable Emerging Markets Corporate Bond Fund	ZI Class non-distributing share - USD
12 October 2022	Sustainable Emerging Markets Local Currency Bond Fund	ZI Class non-distributing share - USD
12 October 2022	Sustainable Fixed Income Global Opportunities Fund	ZI Class non-distributing share - EUR
12 October 2022	Sustainable Fixed Income Global Opportunities Fund	ZI Class non-distributing share USD hedged
19 October 2022	China Onshore Bond Fund	ZI Class distributing (R) (M) (G) share USD hedged
19 October 2022	China Onshore Bond Fund	ZI Class non-distributing share - CNH
19 October 2022	Sustainable Energy Fund	A Class distributing (T) share - USD
19 October 2022	Sustainable Global Bond Income Fund	ZI Class non-distributing share - USD
19 October 2022	Sustainable Global Bond Income Fund	ZI Class non-distributing share EUR hedged
19 October 2022	US Government Mortgage Impact Fund	ZI Class non-distributing share - USD
19 October 2022	US Government Mortgage Impact Fund	ZI Class non-distributing share EUR hedged
19 October 2022	World Energy Fund	A Class distributing (T) share - USD
19 October 2022	World Financials Fund	A Class distributing (T) share - USD
19 October 2022	World Gold Fund	A Class distributing (T) share - USD
26 October 2022	China Fund	A Class distributing (T) share - USD
26 October 2022	Future Of Transport Fund	A Class distributing (T) share - USD
26 October 2022	Global Equity Income Fund	A Class distributing (T) share - USD
26 October 2022	Next Generation Technology Fund	A Class distributing (T) share - USD
26 October 2022	US Basic Value Fund	A Class distributing (T) share - USD
26 October 2022	World Healthscience Fund	A Class distributing (T) share - USD
26 October 2022	World Mining Fund	A Class distributing (T) share - USD
26 October 2022	World Real Estate Securities Fund	A Class distributing (T) share - USD
26 October 2022	World Technology Fund	A Class distributing (T) share - USD
23 November 2022	China Bond Fund	A Class distributing (R) (M) (G) share HKD hedged
23 November 2022	China Bond Fund	A Class distributing (R) (M) (G) share USD hedged
23 November 2022	China Onshore Bond Fund	A Class distributing (R) (M) (G) share HKD hedged
23 November 2022	China Onshore Bond Fund	A Class distributing (R) (M) (G) share USD hedged
23 November 2022	Emerging Markets Bond Fund	X Class non-distributing share - CAD
23 November 2022	Global High Yield Bond Fund	X Class non-distributing share - CAD
4 January 2023	Systematic Global Sustainable Income & Growth Fund	D Class distributing (S) (M) (G) share - USD
18 January 2023	Emerging Markets Sustainable Equity Fund	X Class non-distributing share - CAD
18 January 2023	World Real Estate Securities Fund	X Class non-distributing share - CAD
1 February 2023	Asian Sustainable Equity Fund	ZI Class non-distributing share - EUR
1 February 2023	Asian Sustainable Equity Fund	ZI Class non-distributing share - USD
1 February 2023	Developed Markets Sustainable Equity Fund	ZI Class non-distributing share - EUR
1 February 2023	Developed Markets Sustainable Equity Fund	ZI Class non-distributing share - USD
1 February 2023	Emerging Markets Sustainable Equity Fund	ZI Class non-distributing share - EUR
1 February 2023	Emerging Markets Sustainable Equity Fund	ZI Class non-distributing share - USD
1 February 2023	European Sustainable Equity Fund	ZI Class non-distributing share - EUR
1 February 2023	European Sustainable Equity Fund	ZI Class non-distributing share - USD
1 February 2023	US Sustainable Equity Fund	ZI Class non-distributing share - EUR
1 February 2023	US Sustainable Equity Fund	ZI Class non-distributing share - USD
15 February 2023	Impact Bond Fund	E Class non-distributing share - EUR
15 February 2023	Systematic Global Sustainable Income & Growth Fund	E Class non-distributing share EUR hedged

## Share Classes In Issue

As at 28 February 2023, the Company offers the following share classes. For those Funds with more than one Dealing Currency, the additional Dealing Currency prices are calculated by converting the price at the relevant spot exchange rate at the time of valuation.

### A Class

- A Class distributing (A) (G) share
- A Class distributing (A) (G) share CHF hedged
- A Class distributing (A) (G) share EUR hedged
- A Class distributing (A) share

### A Class continued

- A Class distributing (A) share EUR hedged
- A Class distributing (A) UK reporting fund share
- A Class distributing (A) UK reporting fund share GBP hedged
- A Class distributing (A) UK reporting fund share USD hedged
- A Class distributing (D) share
- A Class distributing (D) share EUR hedged
- A Class distributing (D) UK reporting fund share
- A Class distributing (D) UK reporting fund share EUR hedged
- A Class distributing (M) (G) share
- A Class distributing (M) share
- A Class distributing (M) share AUD hedged

# Appendix I – Share Classes continued

## A Class continued

A Class distributing (M) share CAD hedged  
A Class distributing (M) share EUR hedged  
A Class distributing (M) share GBP hedged  
A Class distributing (M) share HKD hedged  
A Class distributing (M) share NZD hedged  
A Class distributing (M) share SGD hedged  
A Class distributing (Q) (G) share  
A Class distributing (Q) (G) share AUD hedged  
A Class distributing (Q) (G) share EUR hedged  
A Class distributing (Q) (G) share SGD hedged  
A Class distributing (Q) (G) share USD hedged  
A Class distributing (Q) (G) UK reporting fund share  
A Class distributing (Q) (G) UK reporting fund share CHF hedged  
A Class distributing (Q) share  
A Class distributing (Q) share EUR hedged  
A Class distributing (Q) share SGD hedged  
A Class distributing (R) (M) (G) share AUD hedged  
A Class distributing (R) (M) (G) share CAD hedged  
A Class distributing (R) (M) (G) share CNH hedged  
A Class distributing (R) (M) (G) share EUR hedged  
A Class distributing (R) (M) (G) share GBP hedged  
A Class distributing (R) (M) (G) share HKD hedged  
A Class distributing (R) (M) (G) share NZD hedged  
A Class distributing (R) (M) (G) share SGD hedged  
A Class distributing (R) (M) (G) share USD hedged  
A Class distributing (R) (M) (G) share ZAR hedged  
A Class distributing (R) (M) (G) UK reporting fund share CNH hedged  
A Class distributing (S) (M) (G) share  
A Class distributing (S) (M) (G) share AUD hedged  
A Class distributing (S) (M) (G) share CAD hedged  
A Class distributing (S) (M) (G) share CNH hedged  
A Class distributing (S) (M) (G) share EUR hedged  
A Class distributing (S) (M) (G) share GBP hedged  
A Class distributing (S) (M) (G) share HKD hedged  
A Class distributing (S) (M) (G) share SGD hedged  
A Class distributing (S) (M) (G) share USD hedged  
A Class distributing (S) (M) (G) UK reporting fund share  
A Class distributing (S) (M) (G) UK reporting fund share AUD hedged  
A Class distributing (S) (M) (G) UK reporting fund share CAD hedged  
A Class distributing (S) (M) (G) UK reporting fund share CNH hedged  
A Class distributing (S) (M) (G) UK reporting fund share EUR hedged  
A Class distributing (S) (M) (G) UK reporting fund share GBP hedged  
A Class distributing (S) (M) (G) UK reporting fund share HKD hedged  
A Class distributing (S) (M) (G) UK reporting fund share NZD hedged  
A Class distributing (S) (M) (G) UK reporting fund share SGD hedged  
A Class distributing (T) share  
A Class distributing (T) share AUD hedged  
A Class distributing (T) share CAD hedged  
A Class distributing (T) share CNH hedged  
A Class distributing (T) share GBP hedged  
A Class distributing (T) share HKD hedged  
A Class distributing (T) share SGD hedged  
A Class distributing (T) share USD hedged  
A Class distributing (Y) (Q) (G) share  
A Class distributing (Y) (Q) (G) share AUD hedged  
A Class distributing (Y) (Q) (G) share SGD hedged  
A Class non-distributing share  
A Class non-distributing share AUD hedged  
A Class non-distributing share CAD hedged  
A Class non-distributing share CHF hedged  
A Class non-distributing share CNH hedged  
A Class non-distributing share EUR hedged

## A Class continued

A Class non-distributing share GBP hedged  
A Class non-distributing share HKD  
A Class non-distributing share HKD hedged  
A Class non-distributing share JPY hedged  
A Class non-distributing share NZD hedged  
A Class non-distributing share PLN hedged  
A Class non-distributing share SEK hedged  
A Class non-distributing share SGD hedged  
A Class non-distributing share USD hedged  
A Class non-distributing share ZAR hedged  
A Class non-distributing UK reporting fund share  
A Class non-distributing UK reporting fund share CHF hedged  
A Class non-distributing UK reporting fund share EUR hedged  
A Class non-distributing UK reporting fund share GBP hedged  
A Class non-distributing UK reporting fund share USD hedged

## AI Class

AI Class distributing (Q) (G) share  
AI Class distributing (Q) (G) share EUR hedged  
AI Class distributing (Q) share  
AI Class distributing (Q) share EUR hedged  
AI Class non-distributing share  
AI Class non-distributing share EUR hedged

## C Class

C Class distributing (D) share  
C Class distributing (D) share EUR hedged  
C Class distributing (M) share  
C Class distributing (Q) (G) share  
C Class distributing (Q) (G) share SGD hedged  
C Class distributing (Q) share  
C Class distributing (S) (M) (G) share  
C Class non-distributing share  
C Class non-distributing share EUR hedged  
C Class non-distributing share USD hedged  
C Class non-distributing UK reporting fund share

## D Class

D Class distributing (A) (G) share  
D Class distributing (A) (G) share CHF hedged  
D Class distributing (A) (G) share EUR hedged  
D Class distributing (A) (G) UK reporting fund share  
D Class distributing (A) share  
D Class distributing (A) share CAD hedged  
D Class distributing (A) share EUR hedged  
D Class distributing (A) UK reporting fund share  
D Class distributing (A) UK reporting fund share GBP hedged  
D Class distributing (A) UK reporting fund share USD hedged  
D Class distributing (M) share  
D Class distributing (M) share AUD hedged  
D Class distributing (M) share EUR hedged  
D Class distributing (M) share HKD hedged  
D Class distributing (M) share SGD hedged  
D Class distributing (M) UK reporting fund share  
D Class distributing (M) UK reporting fund share EUR hedged  
D Class distributing (M) UK reporting fund share GBP hedged  
D Class distributing (Q) (G) share  
D Class distributing (Q) (G) share EUR hedged  
D Class distributing (Q) (G) share SGD hedged  
D Class distributing (Q) (G) UK reporting fund share  
D Class distributing (Q) (G) UK reporting fund share CHF hedged  
D Class distributing (Q) (G) UK reporting fund share EUR hedged  
D Class distributing (Q) (G) UK reporting fund share GBP hedged  
D Class distributing (Q) share  
D Class distributing (Q) share CHF hedged

# Appendix I – Share Classes continued

## D Class continued

D Class distributing (Q) share EUR hedged  
 D Class distributing (Q) share GBP hedged  
 D Class distributing (Q) UK reporting fund share  
 D Class distributing (Q) UK reporting fund share GBP hedged  
 D Class distributing (S) (M) (G) share  
 D Class distributing (S) (M) (G) share GBP hedged  
 D Class distributing (S) (M) (G) share SGD hedged  
 D Class distributing (S) (M) (G) share USD hedged  
 D Class distributing (S) (M) (G) UK reporting fund share  
 D Class distributing (Y) (Q) (G) share  
 D Class non-distributing share  
 D Class non-distributing share AUD hedged  
 D Class non-distributing share CHF hedged  
 D Class non-distributing share CNH hedged  
 D Class non-distributing share EUR hedged  
 D Class non-distributing share GBP hedged  
 D Class non-distributing share HKD  
 D Class non-distributing share PLN hedged  
 D Class non-distributing share SGD hedged  
 D Class non-distributing share USD hedged  
 D Class non-distributing UK reporting fund share  
 D Class non-distributing UK reporting fund share CHF hedged  
 D Class non-distributing UK reporting fund share CNH hedged  
 D Class non-distributing UK reporting fund share EUR hedged  
 D Class non-distributing UK reporting fund share GBP hedged  
 D Class non-distributing UK reporting fund share USD hedged

## E Class

E Class distributing (Q) (G) share  
 E Class distributing (Q) (G) share EUR hedged  
 E Class distributing (Q) share  
 E Class distributing (Q) share EUR hedged  
 E Class distributing (R) (M) (G) share EUR hedged  
 E Class distributing (S) (M) (G) share  
 E Class distributing (Y) (Q) (G) share  
 E Class distributing (Y) (Q) (G) share EUR hedged  
 E Class non-distributing share  
 E Class non-distributing share EUR hedged  
 E Class non-distributing share GBP hedged  
 E Class non-distributing share PLN hedged  
 E Class non-distributing share USD hedged  
 E Class non-distributing UK reporting fund share  
 E Class non-distributing UK reporting fund share EUR hedged

## I Class\*

I Class distributing (A) (G) share  
 I Class distributing (A) share  
 I Class distributing (A) share EUR hedged  
 I Class distributing (A) UK reporting fund share  
 I Class distributing (A) UK reporting fund share EUR hedged  
 I Class distributing (A) UK reporting fund share GBP hedged  
 I Class distributing (A) UK reporting fund share USD hedged  
 I Class distributing (M) (G) share  
 I Class distributing (M) share  
 I Class distributing (M) share CAD hedged  
 I Class distributing (M) UK reporting fund share GBP hedged  
 I Class distributing (Q) (G) share  
 I Class distributing (Q) (G) share EUR hedged  
 I Class distributing (Q) share  
 I Class distributing (Q) share EUR hedged  
 I Class distributing (Q) share GBP hedged  
 I Class distributing (Q) share JPY hedged  
 I Class distributing (Q) UK reporting fund share  
 I Class distributing (Q) UK reporting fund share CHF hedged

## I Class\* continued

I Class distributing (Q) UK reporting fund share EUR hedged  
 I Class distributing (Q) UK reporting fund share GBP hedged  
 I Class distributing (S) (M) (G) share  
 I Class distributing (S) (M) (G) share EUR hedged  
 I Class distributing (S) (M) (G) share SGD hedged  
 I Class distributing (S) (M) (G) share USD hedged  
 I Class distributing (Y) (Q) (G) share  
 I Class non-distributing share  
 I Class non-distributing share AUD hedged  
 I Class non-distributing share BRL hedged  
 I Class non-distributing share CAD hedged  
 I Class non-distributing share CHF hedged  
 I Class non-distributing share EUR hedged  
 I Class non-distributing share GBP hedged  
 I Class non-distributing share JPY hedged  
 I Class non-distributing share SEK hedged  
 I Class non-distributing share SGD hedged  
 I Class non-distributing share USD hedged  
 I Class non-distributing UK reporting fund share  
 I Class non-distributing UK reporting fund share CHF hedged  
 I Class non-distributing UK reporting fund share EUR hedged  
 I Class non-distributing UK reporting fund share GBP hedged  
 I Class non-distributing UK reporting fund share USD hedged

## J Class\*

J Class distributing (M) share  
 J Class non-distributing share

## S Class

S Class distributing (A) share  
 S Class distributing (A) share EUR hedged  
 S Class distributing (M) UK reporting fund share GBP hedged  
 S Class distributing (Q) share  
 S Class distributing (Q) (G) share  
 S Class non-distributing share  
 S Class non-distributing share CHF hedged  
 S Class non-distributing share EUR hedged  
 S Class non-distributing share GBP hedged  
 S Class non-distributing share SGD hedged  
 S Class non-distributing UK reporting fund share  
 S Class non-distributing UK reporting fund share CHF hedged  
 S Class non-distributing UK reporting fund share EUR hedged  
 S Class non-distributing UK reporting fund share GBP hedged

## SI Class

SI Class non-distributing share  
 SI Class non-distributing share USD hedged

## SR Class

SR Class distributing (A) (G) UK reporting fund share  
 SR Class distributing (A) UK reporting fund share  
 SR Class distributing (A) UK reporting fund share GBP hedged  
 SR Class distributing (A) UK reporting fund share USD hedged  
 SR Class distributing (M) share  
 SR Class distributing (M) UK reporting fund share  
 SR Class distributing (M) UK reporting fund share GBP hedged  
 SR Class distributing (S) (M) (G) share  
 SR Class distributing (S) (M) (G) UK reporting fund share  
 SR Class distributing (S) (M) (G) UK reporting fund share EUR hedged  
 SR Class distributing (S) (M) (G) UK reporting fund share HKD hedged  
 SR Class distributing (S) (M) (G) UK reporting fund share SGD hedged  
 SR Class distributing (S) (M) (G) UK reporting fund share USD hedged  
 SR Class non-distributing share  
 SR Class non-distributing UK reporting fund share  
 SR Class non-distributing UK reporting fund share EUR hedged  
 SR Class non-distributing UK reporting fund share USD hedged

# Appendix I – Share Classes continued

## **X Class\***

X Class distributing (A) share  
X Class distributing (A) share EUR hedged  
X Class distributing (A) UK reporting fund share  
X Class distributing (A) UK reporting fund share GBP hedged  
X Class distributing (M) share  
X Class distributing (M) share AUD hedged  
X Class distributing (M) share EUR hedged  
X Class distributing (Q) (G) share GBP hedged  
X Class distributing (Q) (G) UK reporting fund share  
X Class distributing (Q) share  
X Class distributing (Q) share CHF hedged  
X Class distributing (Q) share EUR hedged  
X Class distributing (Q) share GBP hedged  
X Class distributing (R) (M) (G) share AUD hedged  
X Class distributing (S) (M) (G) share  
X Class distributing (S) (M) (G) share EUR hedged  
X Class distributing (T) share  
X Class non-distributing share  
X Class non-distributing share AUD hedged  
X Class non-distributing share CAD hedged  
X Class non-distributing share CHF hedged  
X Class non-distributing share DKK hedged  
X Class non-distributing share EUR hedged  
X Class non-distributing share GBP hedged  
X Class non-distributing share JPY hedged  
X Class non-distributing share NOK hedged  
X Class non-distributing share NZD hedged  
X Class non-distributing share SEK hedged  
X Class non-distributing share USD hedged  
X Class non-distributing UK reporting fund share  
X Class non-distributing UK reporting fund share USD hedged

## **Z Class**

Z Class non-distributing share  
Z Class non-distributing share CHF hedged  
Z Class non-distributing share EUR hedged  
Z Class non-distributing share USD hedged  
Z Class non-distributing UK reporting fund share  
Z Class non-distributing UK reporting fund share CHF hedged

## **ZI Class**

ZI Class distributing (R) (M) (G) share USD hedged  
ZI Class distributing (S) (M) (G) share  
ZI Class non-distributing share  
ZI Class non-distributing share EUR hedged  
ZI Class non-distributing share USD hedged  
ZI Class non-distributing UK reporting fund share  
ZI Class non-distributing UK reporting fund share EUR hedged

\* Available to Institutional investors.

## Appendix II – Eligibility for French “Plan d’Epargne en Actions” (“PEA”)

A PEA is a French equity savings plan intended to encourage French tax resident individuals to invest in European equities. PEA eligible funds must invest on a permanent basis at least 75% of their assets in PEA eligible securities issued by companies (i) established in a Member State of the European Union or in Iceland, Liechtenstein or Norway and (ii) subject to corporate income tax, or an equivalent tax.

Throughout the period ended 28 February 2023, the Fund listed below invested more than 75% of its total net assets in PEA eligible securities.

As at 28 February 2023, the Fund had the following percentage of its total net assets invested in eligible PEA securities:

<b>Fund</b>	<b>% Invested in PEA eligible securities</b>
Euro-Markets Fund	94.22

The PEA eligibility of this Fund results from, to the best knowledge of the Company, tax law and practices in force in France as at 28 February 2023.

Due to the effective withdrawal of the United Kingdom from the European Union as of 1 January 2021, investments into UK entities could only be considered for the purpose of the PEA requirements for a transitional period of up to nine months.

Investors' attention is drawn to the fact that as a result of this, the European Fund, European Value Fund, European Special Situations Fund, and European Focus Fund lost their PEA eligibility as of 30 September 2021 as each Fund is significantly invested, among others, in securities issued by companies having their registered office in the UK.

The board of directors of the impacted Funds did not intend to modify the investment strategy of the Funds in order to maintain their PEA Eligibility in France beyond 30 September 2021.

Investors should seek professional tax and financial advice in the event that they have any questions regarding this change.

Tax law and practices may change from time to time and, therefore, the Fund which may currently be held within the framework of a PEA could lose its PEA eligibility.

Further the Funds could lose their PEA eligibility due to changes impacting their investment universe or benchmark index.

If any Fund loses PEA eligibility, investors will be informed by the publication of a notice on the website of the Company. In such a case, the investors should seek professional tax and financial advice.

# Appendix III – Supplementary Information

## Efficient Portfolio Management Techniques

The Company may, on behalf of certain Funds and subject to the conditions and within the limits laid down by the CSSF and the Prospectus, employ techniques and instruments relating to transferable securities, including investments in OTC Financial Derivative Instruments (“FDIs”) provided that such techniques and instruments are used for efficient portfolio management purposes or to provide protection against exchange risk or investment purposes, where applicable.

In addition to the investments in FDIs, the Company may employ other techniques and instruments relating to transferable securities and money market instruments, subject to the conditions set out in the relevant CSSF Circular, as amended from time to time, and the relevant ESMA Guidelines, such as repurchase / reverse repurchase transactions, (“repo transactions”) and securities lending.

## Securities Lending

All securities lending transactions entered into by the Funds are subject to a written legal agreement between the Funds and the Securities Lending Agent, BlackRock Advisors (UK) Limited, a related party to the Company, and separately between the Securities Lending Agent and the approved borrowing counterparty. Collateral received in exchange for securities lent is transferred under a title transfer arrangement and is delivered to and held in an account with a tri-party collateral manager in the name of the Depository, The Bank of New York Mellon SA / NV, Luxembourg Branch, on behalf of the Funds. Collateral received is segregated from the assets belonging to the Funds’ Depository or the Lending Agent.

The following table details the value of securities on loan as a proportion of the Funds’ total lendable assets and as a proportion of the Funds’ NAV as at 28 February 2023. Total lendable assets represents the aggregate value of assets forming part of the Funds’ securities lending programme. This excludes any assets held by the Funds that are not considered lendable due to any market, regulatory, investment or other restriction.

Fund	Currency	% of lendable assets	% of NAV
Asian Dragon Fund	USD	6.33	3.30
Asian Growth Leaders Fund	USD	5.40	2.56
Asian High Yield Bond Fund	USD	19.60	16.88
Asian Multi-Asset Income Fund	USD	4.67	2.77
Asian Sustainable Equity Fund	USD	3.07	1.11
Asian Tiger Bond Fund	USD	19.09	16.72
China Bond Fund	CNH	8.14	4.32
China Fund	USD	5.67	4.07
China Innovation Fund	USD	4.16	2.22
Circular Economy Fund	USD	10.95	9.75
Climate Action Equity Fund	USD	1.25	1.13
Climate Action Multi-Asset Fund	EUR	5.14	4.50
Continental European Flexible Fund	EUR	5.22	4.84
Developed Markets Sustainable Equity Fund	USD	11.04	10.35
Dynamic High Income Fund	USD	14.35	7.92
Emerging Europe Fund <sup>(1)</sup>	EUR	13.77	11.71
Emerging Markets Bond Fund	USD	18.00	14.25
Emerging Markets Corporate Bond Fund	USD	15.21	13.46
Emerging Markets Equity Income Fund	USD	3.19	1.46
Emerging Markets Fund	USD	9.03	4.01
Emerging Markets Impact Bond Fund	USD	7.39	6.33
Emerging Markets Local Currency Bond Fund	USD	14.29	5.35
ESG Global Conservative Income Fund	EUR	5.45	3.51
ESG Global Multi-Asset Income Fund	USD	0.43	0.29
ESG Multi-Asset Fund	EUR	10.73	9.13
ESG Systematic Multi Allocation Credit Fund <sup>(2)</sup>	USD	6.38	1.57
Euro Bond Fund	EUR	15.31	12.80
Euro Corporate Bond Fund	EUR	11.37	10.16
Euro Short Duration Bond Fund	EUR	30.11	22.01
Euro-Markets Fund	EUR	2.35	2.21
European Equity Income Fund	EUR	6.30	5.89
European Focus Fund	EUR	4.82	4.47
European Fund	EUR	2.06	1.89

<sup>(1)</sup> Fund suspended, see Note 1, for further details.

<sup>(2)</sup> Fund name changed during the period, see Note 1, for further details.



# Appendix III – Supplementary Information continued

<b>Fund</b>	<b>Currency</b>	<b>% of lendable assets</b>	<b>% of NAV</b>
European High Yield Bond Fund	EUR	21.12	17.55
European Special Situations Fund	EUR	8.86	8.23
European Sustainable Equity Fund	EUR	8.97	8.44
European Value Fund	EUR	3.07	2.83
FinTech Fund	USD	3.84	3.48
Fixed Income Global Opportunities Fund	USD	33.40	19.62
Future Consumer Fund	USD	8.89	8.16
Future Of Transport Fund	USD	4.04	3.38
Global Allocation Fund	USD	13.83	11.54
Global Corporate Bond Fund	USD	7.53	6.35
Global Dynamic Equity Fund	USD	3.14	2.42
Global Equity Income Fund	USD	7.88	6.95
Global Government Bond Fund	USD	20.30	14.13
Global High Yield Bond Fund	USD	4.82	4.25
Global Inflation Linked Bond Fund	USD	3.02	2.78
Global Multi-Asset Income Fund	USD	5.75	3.51
Japan Flexible Equity Fund	JPY	38.55	34.93
Japan Small & MidCap Opportunities Fund	JPY	27.29	24.69
Latin American Fund	USD	27.38	10.74
Natural Resources Growth & Income Fund	USD	13.73	12.76
Next Generation Health Care Fund	USD	10.69	9.73
Next Generation Technology Fund	USD	14.10	11.42
Nutrition Fund	USD	10.46	9.38
Sustainable Asian Bond Fund	USD	5.35	4.65
Sustainable Emerging Markets Blended Bond Fund	USD	6.35	4.19
Sustainable Emerging Markets Bond Fund	USD	15.69	13.74
Sustainable Emerging Markets Corporate Bond Fund	USD	13.32	10.83
Sustainable Emerging Markets Local Currency Bond Fund	USD	10.86	4.63
Sustainable Energy Fund	USD	3.32	2.81
Sustainable Fixed Income Global Opportunities Fund	EUR	4.53	2.27
Sustainable Global Bond Income Fund	USD	2.11	1.38
Sustainable Global Infrastructure Fund	USD	5.86	4.93
Sustainable World Bond Fund <sup>(2)</sup>	USD	17.38	10.15
Swiss Small & MidCap Opportunities Fund <sup>(3)</sup>	CHF	18.23	17.22
Systematic Global Equity High Income Fund	USD	10.01	7.76
Systematic Global Sustainable Income & Growth Fund <sup>(4)</sup>	USD	0.73	0.41
Systematic Sustainable Global SmallCap Fund <sup>(2)</sup>	USD	25.06	20.52
United Kingdom Fund	GBP	1.57	1.50
US Basic Value Fund	USD	10.86	9.80
US Dollar Bond Fund	USD	3.98	1.65
US Dollar High Yield Bond Fund	USD	4.38	3.86
US Dollar Short Duration Bond Fund	USD	23.22	13.71
US Flexible Equity Fund	USD	8.02	7.52
US Growth Fund	USD	10.64	10.06
US Mid-Cap Value Fund	USD	17.72	15.18
US Sustainable Equity Fund	USD	7.37	6.85
World Energy Fund	USD	2.65	2.42
World Financials Fund	USD	2.65	2.28
World Gold Fund	USD	10.24	9.42
World Healthscience Fund	USD	3.77	3.54
World Mining Fund	USD	9.30	8.32
World Real Estate Securities Fund	USD	14.74	13.00
World Technology Fund	USD	12.63	11.37

<sup>(2)</sup> Fund name changed during the period, see Note 1, for further details.

<sup>(3)</sup> Fund closed to subscriptions, see Note 1, for further details.

<sup>(4)</sup> Fund launched during the period, see Note 1, for further details.

## Appendix III – Supplementary Information continued

Income earned during the period, by the Funds from securities lending transactions is disclosed in the Funds' Statement of Operations and Changes in Net Assets.

The total income earned from securities lending transactions is split between the relevant Fund and the Securities Lending Agent. The Funds receive at least 62.5% while Securities Lending Agent receives up to 37.5% of such income with all operational costs borne out of the Securities Lending Agent's share.

The following table details the value of securities on loan (individually identified in the relevant Funds' Portfolio of Investments) and associated collateral received analysed by counterparty as at 28 February 2023.

Counterparty	Counterparty's country of establishment	Amount on Loan	Collateral received
<b>Asian Dragon Fund (in USD)</b>			
Barclays Capital Securities Limited	United Kingdom	2,831,834	3,722,890
BNP Paribas SA	France	9,931,649	13,046,055
HSBC Bank Plc	United Kingdom	2,409,964	3,673,428
Societe Generale SA	France	9,696,290	13,028,320
UBS AG	Switzerland	2,275,845	3,018,144
<b>Total</b>		<b>27,145,582</b>	<b>36,488,837</b>
<b>Asian Growth Leaders Fund (in USD)</b>			
Barclays Bank Plc	United Kingdom	13,083,340	14,857,254
Societe Generale SA	France	4,836,182	5,447,291
<b>Total</b>		<b>17,919,522</b>	<b>20,304,545</b>
<b>Asian High Yield Bond Fund (in USD)</b>			
Barclays Bank Plc	United Kingdom	81,371,474	88,337,620
BNP Paribas SA	France	20,594,867	23,128,403
Deutsche Bank AG	Germany	59,501,440	66,008,245
Goldman Sachs International	United States	52,881,670	57,211,794
J.P. Morgan Securities Plc	United Kingdom	49,103,646	61,310,749
Morgan Stanley & Co. International Plc	United Kingdom	39,340,766	42,761,555
Nomura International Plc	Japan	80,043,823	89,070,840
<b>Total</b>		<b>382,837,686</b>	<b>427,829,206</b>
<b>Asian Multi-Asset Income Fund (in USD)</b>			
Barclays Capital Securities Limited	United Kingdom	328,092	354,688
BNP Paribas SA	France	136,603	148,711
Goldman Sachs International	United States	61,427	68,105
HSBC Bank Plc	United Kingdom	185,522	232,538
J.P. Morgan Securities Plc	United Kingdom	357,986	413,954
Macquarie Bank Limited	Australia	305,164	341,906
Societe Generale SA	France	15,954	17,627
UBS AG	Switzerland	528,490	576,331
<b>Total</b>		<b>1,919,238</b>	<b>2,153,860</b>
<b>Asian Sustainable Equity Fund (in USD)</b>			
UBS AG	Switzerland	89,950	100,860
<b>Total</b>		<b>89,950</b>	<b>100,860</b>
<b>Asian Tiger Bond Fund (in USD)</b>			
Barclays Bank Plc	United Kingdom	149,932,754	166,784,657
BNP Paribas SA	France	25,213,656	29,014,075
Citigroup Global Markets Limited	United Kingdom	21,855,650	24,700,440
Credit Suisse International	United Kingdom	40,698,558	46,009,944
Deutsche Bank AG	Germany	32,166,366	36,564,415
Goldman Sachs International	United States	53,091,218	58,855,768
ING Bank NV	Netherlands	1,505,408	1,672,203
J.P. Morgan Securities Plc	United Kingdom	35,456,725	45,773,344
Merrill Lynch International	United Kingdom	8,611,075	9,584,947
Morgan Stanley & Co. International Plc	United Kingdom	36,516,665	40,671,280
Nomura International Plc	Japan	70,026,789	79,846,893
Societe Generale SA	France	151,285	168,579
UBS AG	Switzerland	1,845,843	2,146,140
Zürcher Kantonalbank	Switzerland	48,575,773	56,646,108
<b>Total</b>		<b>525,647,765</b>	<b>598,438,793</b>

# Appendix III – Supplementary Information continued

Counterparty	Counterparty's country of establishment	Amount on Loan	Collateral received
<b>China Bond Fund (in CNH)</b>			
Barclays Bank Plc	United Kingdom	629,521,930	681,104,273
BNP Paribas SA	France	12,840,936	14,682,700
Citigroup Global Markets Limited	United Kingdom	12,751,186	14,016,347
Deutsche Bank AG	Germany	67,016,027	74,093,220
Goldman Sachs International	United States	119,015,408	128,325,457
J.P. Morgan Securities Plc	United Kingdom	122,064,392	154,898,948
Morgan Stanley & Co. International Plc	United Kingdom	137,309,756	148,744,635
Nomura International Plc	Japan	230,213,790	255,310,298
<b>Total</b>		<b>1,330,733,425</b>	<b>1,471,175,878</b>
<b>China Fund (in USD)</b>			
Barclays Capital Securities Limited	United Kingdom	4,305,917	4,979,527
BNP Paribas SA	France	23,585,728	27,253,626
Citigroup Global Markets Limited	United Kingdom	6,773,494	7,809,009
Goldman Sachs International	United States	1,208,297	1,433,061
J.P. Morgan Securities Plc	United Kingdom	3,465,999	6,376,611
Morgan Stanley & Co. International Plc	United Kingdom	903,806	1,042,629
UBS AG	Switzerland	7,114,175	8,299,109
<b>Total</b>		<b>47,357,416</b>	<b>57,193,572</b>
<b>China Innovation Fund (in USD)</b>			
BNP Paribas SA	France	102,027	257,949
UBS AG	Switzerland	330,025	835,831
<b>Total</b>		<b>432,052</b>	<b>1,093,780</b>
<b>Circular Economy Fund (in USD)</b>			
Banco Santander, S.A.	Spain	32,004,645	34,448,184
Barclays Bank Plc	United Kingdom	21,863,938	24,070,010
Barclays Capital Securities Limited	United Kingdom	1,198,041	1,279,992
BNP Paribas SA	France	2,474,108	2,661,870
Citigroup Global Markets Limited	United Kingdom	6,640,624	7,073,023
HSBC Bank Plc	United Kingdom	3,641,508	4,510,922
J.P. Morgan Securities Plc	United Kingdom	15,751,207	26,772,469
Societe Generale SA	France	24,808,499	27,089,838
UBS AG	Switzerland	67,977,286	73,262,902
<b>Total</b>		<b>176,359,856</b>	<b>201,169,210</b>
<b>Climate Action Equity Fund (in USD)</b>			
UBS AG	Switzerland	49,845	55,354
<b>Total</b>		<b>49,845</b>	<b>55,354</b>
<b>Climate Action Multi-Asset Fund (in EUR)</b>			
BNP Paribas SA	France	1,259,138	1,395,036
Credit Suisse International	United Kingdom	5,567	6,157
HSBC Bank Plc	United Kingdom	101,371	129,313
The Bank of Nova Scotia	Canada	104,174	115,191
UBS AG	Switzerland	590,734	655,626
<b>Total</b>		<b>2,060,984</b>	<b>2,301,323</b>
<b>Continental European Flexible Fund (in EUR)</b>			
Barclays Capital Securities Limited	United Kingdom	32,798,854	35,939,850
BNP Paribas SA	France	9,862,161	10,882,341
Citigroup Global Markets Limited	United Kingdom	4,279,145	4,674,501
Goldman Sachs International	United States	10,809,998	12,148,196
HSBC Bank Plc	United Kingdom	57,321,776	72,825,876
J.P. Morgan Securities Plc	United Kingdom	23,486,610	40,942,747
Merrill Lynch International	United Kingdom	17,975,949	20,970,697
Morgan Stanley & Co. International Plc	United Kingdom	63,561,983	69,477,962
Societe Generale SA	France	14,191,493	15,893,372
UBS AG	Switzerland	14,216,553	15,714,359
<b>Total</b>		<b>248,504,522</b>	<b>299,469,901</b>
<b>Developed Markets Sustainable Equity Fund (in USD)</b>			
UBS AG	Switzerland	2,202,396	2,447,101
<b>Total</b>		<b>2,202,396</b>	<b>2,447,101</b>

# Appendix III – Supplementary Information continued

<b>Counterparty</b>	<b>Counterparty's country of establishment</b>	<b>Amount on Loan</b>	<b>Collateral received</b>
<b>Dynamic High Income Fund (in USD)</b>			
Barclays Bank Plc	United Kingdom	44,650,890	48,293,285
Barclays Capital Securities Limited	United Kingdom	55,219,229	59,262,754
BNP Paribas SA	France	21,856,242	23,171,261
Citigroup Global Markets Limited	United Kingdom	9,420,888	9,733,654
Credit Suisse International	United Kingdom	506	546
Goldman Sachs International	United States	11,620,304	11,899,667
HSBC Bank Plc	United Kingdom	13,787,515	17,156,392
J.P. Morgan Securities Plc	United Kingdom	51,960,982	85,312,357
Macquarie Bank Limited	Australia	4,316,298	4,800,945
Morgan Stanley & Co. International Plc	United Kingdom	5,274,433	5,405,630
The Bank of Nova Scotia	Canada	6,955,680	7,502,579
UBS AG	Switzerland	8,548,438	9,239,735
<b>Total</b>		<b>233,611,405</b>	<b>281,778,805</b>
<b>Emerging Europe Fund (in EUR) <sup>(1)</sup></b>			
Barclays Capital Securities Limited	United Kingdom	4,663,374	5,290,462
BNP Paribas SA	France	1,640,525	1,874,168
Citigroup Global Markets Limited	United Kingdom	11,589	13,107
Goldman Sachs International	United States	7,387,255	8,594,979
J.P. Morgan Securities Plc	United Kingdom	471,941	851,765
Morgan Stanley & Co. International Plc	United Kingdom	8,300,974	9,394,080
UBS AG	Switzerland	1,194,916	1,367,466
<b>Total</b>		<b>23,670,574</b>	<b>27,386,027</b>
<b>Emerging Markets Bond Fund (in USD)</b>			
Barclays Bank Plc	United Kingdom	52,614,548	57,299,531
BNP Paribas SA	France	8,434,004	9,501,501
Citigroup Global Markets Limited	United Kingdom	3,122,751	3,455,127
Credit Suisse International	United Kingdom	1,303,830	1,443,044
Deutsche Bank AG	Germany	2,915,292	3,244,325
Goldman Sachs International	United States	1,268,841	1,377,080
HSBC Bank Plc	United Kingdom	3,085,273	3,450,560
J.P. Morgan Securities Plc	United Kingdom	15,466,620	18,317,077
Merrill Lynch International	United Kingdom	3,491,047	3,799,352
Morgan Stanley & Co. International Plc	United Kingdom	4,387,421	4,784,008
Nomura International Plc	Japan	23,540,183	26,277,811
Zürcher Kantonalbank	Switzerland	18,448,804	21,062,222
<b>Total</b>		<b>138,078,614</b>	<b>154,011,638</b>
<b>Emerging Markets Corporate Bond Fund (in USD)</b>			
Barclays Bank Plc	United Kingdom	36,761,224	40,227,860
BNP Paribas SA	France	1,648,709	1,866,355
Credit Suisse International	United Kingdom	3,009,932	3,347,396
Deutsche Bank AG	Germany	863,068	965,114
Goldman Sachs International	United States	18,947,645	20,663,276
J.P. Morgan Securities Plc	United Kingdom	29,794,453	35,715,857
Morgan Stanley & Co. International Plc	United Kingdom	7,272,265	7,967,898
Nomura International Plc	Japan	15,027,822	16,856,497
UBS AG	Switzerland	392,234	428,050
<b>Total</b>		<b>113,717,352</b>	<b>128,038,303</b>
<b>Emerging Markets Equity Income Fund (in USD)</b>			
Goldman Sachs International	United States	799,333	882,370
HSBC Bank Plc	United Kingdom	695,023	867,365
Merrill Lynch International	United Kingdom	287,067	328,958
Societe Generale SA	France	1,359,415	1,495,468
UBS AG	Switzerland	509,840	553,571
<b>Total</b>		<b>3,650,678</b>	<b>4,127,732</b>

<sup>(1)</sup> Fund suspended, see Note 1, for further details.

# Appendix III – Supplementary Information continued

Counterparty	Counterparty's country of establishment	Amount on Loan	Collateral received
<b>Emerging Markets Fund (in USD)</b>			
Barclays Bank Plc	United Kingdom	26,893,855	28,247,807
Goldman Sachs International	United States	2,365,814	2,473,253
HSBC Bank Plc	United Kingdom	16,230,777	19,182,589
J.P. Morgan Securities Plc	United Kingdom	35,023,443	56,795,924
Merrill Lynch International	United Kingdom	1,290,047	1,400,001
UBS AG	Switzerland	15,284,485	15,716,466
<b>Total</b>		<b>97,088,421</b>	<b>123,816,040</b>
<b>Emerging Markets Impact Bond Fund (in USD)</b>			
BNP Paribas SA	France	2,718,365	2,418,705
Credit Suisse International	United Kingdom	2,850,331	2,491,555
<b>Total</b>		<b>5,568,696</b>	<b>4,910,260</b>
<b>Emerging Markets Local Currency Bond Fund (in USD)</b>			
Barclays Bank Plc	United Kingdom	1,441,848	1,683,234
BNP Paribas SA	France	3,978,532	4,805,367
Deutsche Bank AG	Germany	1,861,399	2,220,557
J.P. Morgan Securities Plc	United Kingdom	28,486,088	34,338,948
Morgan Stanley & Co. International Plc	United Kingdom	51,345,897	60,017,250
Nomura International Plc	Japan	700,474	838,207
<b>Total</b>		<b>87,814,238</b>	<b>103,903,563</b>
<b>ESG Global Conservative Income Fund (in EUR)</b>			
Barclays Bank Plc	United Kingdom	5,728,020	6,361,210
BNP Paribas SA	France	2,137,392	2,457,209
Citigroup Global Markets Limited	United Kingdom	833,257	940,146
Credit Suisse International	United Kingdom	715,370	819,031
Goldman Sachs International	United States	1,784,900	1,975,403
J.P. Morgan Securities Plc	United Kingdom	1,629,122	1,904,080
Morgan Stanley & Co. International Plc	United Kingdom	940,536	1,046,351
Societe Generale SA	France	400,134	445,311
UBS AG	Switzerland	2,308,621	2,661,962
<b>Total</b>		<b>16,477,352</b>	<b>18,610,703</b>
<b>ESG Global Multi-Asset Income Fund (in USD)</b>			
BNP Paribas SA	France	223,387	246,233
Morgan Stanley & Co. International Plc	United Kingdom	235,526	257,173
<b>Total</b>		<b>458,913</b>	<b>503,406</b>
<b>ESG Multi-Asset Fund (in EUR)</b>			
Barclays Capital Securities Limited	United Kingdom	8,013,096	8,396,739
BNP Paribas SA	France	84,836,965	89,084,598
Citigroup Global Markets Limited	United Kingdom	36,576,196	38,198,323
Credit Suisse International	United Kingdom	163,283,570	165,847,022
Goldman Sachs International	United States	4,508,946	4,845,670
HSBC Bank Plc	United Kingdom	22,895,436	27,698,272
J.P. Morgan Securities Plc	United Kingdom	3,582,506	4,117,811
Macquarie Bank Limited	Australia	806,263	875,610
Merrill Lynch International	United Kingdom	2,005,220	2,237,050
Morgan Stanley & Co. International Plc	United Kingdom	2,589,925	2,595,410
Natixis SA	France	4,129,149	4,250,396
Societe Generale SA	France	204,696,633	214,494,474
The Bank of Nova Scotia	Canada	991,410	1,044,102
UBS AG	Switzerland	58,321,984	61,649,184
<b>Total</b>		<b>597,237,299</b>	<b>625,334,661</b>
<b>ESG Systematic Multi Allocation Credit Fund (in USD) <sup>(2)</sup></b>			
BNP Paribas SA	France	1,096,782	1,216,479
Morgan Stanley & Co. International Plc	United Kingdom	124,866	132,458
UBS AG	Switzerland	9,755	10,803
<b>Total</b>		<b>1,231,403</b>	<b>1,359,740</b>

<sup>(2)</sup> Fund name changed during the period, see Note 1, for further details

# Appendix III – Supplementary Information continued

<b>Counterparty</b>	<b>Counterparty's country of establishment</b>	<b>Amount on Loan</b>	<b>Collateral received</b>
<b>Euro Bond Fund (in EUR)</b>			
Banco Santander, S.A.	Spain	7,158,353	7,763,930
Barclays Bank Plc	United Kingdom	44,977,560	46,219,652
BNP Paribas SA	France	42,195,000	45,288,366
Citigroup Global Markets Limited	United Kingdom	33,897,683	49,151,816
Credit Suisse International	United Kingdom	62,578	65,354
Deutsche Bank AG	Germany	8,982,757	9,432,737
Goldman Sachs International	United States	13,697,958	14,027,924
J.P. Morgan Securities Plc	United Kingdom	14,222,265	16,085,658
Merrill Lynch International	United Kingdom	15,676,589	16,098,702
Morgan Stanley & Co. International Plc	United Kingdom	12,620,811	12,930,333
Natixis SA	France	48,213,541	51,028,934
Nomura International Plc	Japan	1,967,698	2,038,711
RBC Europe Limited	United Kingdom	1,628,200	1,665,031
Societe Generale SA	France	107,991,612	112,577,978
The Bank of Nova Scotia	Canada	17,806,005	19,648,182
UBS AG	Switzerland	6,236,173	6,390,896
<b>Total</b>		<b>377,334,783</b>	<b>410,414,204</b>
<b>Euro Corporate Bond Fund (in EUR)</b>			
Banco Santander, S.A.	Spain	6,228,253	6,948,972
Barclays Bank Plc	United Kingdom	61,119,333	64,671,120
BNP Paribas SA	France	5,672,244	6,208,689
Citigroup Global Markets Limited	United Kingdom	18,814,314	20,225,610
Credit Suisse International	United Kingdom	708,246	761,603
Deutsche Bank AG	Germany	3,653,732	3,950,623
Goldman Sachs International	United States	55,916,468	58,962,859
J.P. Morgan Securities Plc	United Kingdom	29,834,899	34,896,682
Morgan Stanley & Co. International Plc	United Kingdom	6,153,927	6,519,607
Nomura International Plc	Japan	1,765,074	1,914,383
RBC Europe Limited	United Kingdom	4,047,921	4,262,337
Societe Generale SA	France	283,092	300,059
UBS AG	Switzerland	4,212,625	4,470,558
Zürcher Kantonalbank	Switzerland	80,314,791	90,073,368
<b>Total</b>		<b>278,724,919</b>	<b>304,166,470</b>
<b>Euro Short Duration Bond Fund (in EUR)</b>			
Banco Santander, S.A.	Spain	25,841,262	30,263,408
Barclays Bank Plc	United Kingdom	13,237,565	14,702,442
BNP Paribas SA	France	155,826,533	170,663,541
Citigroup Global Markets Limited	United Kingdom	74,577,247	121,497,088
Deutsche Bank AG	Germany	1,904,643	2,161,684
ING Bank NV	Netherlands	6,452,232	7,155,938
J.P. Morgan Securities Plc	United Kingdom	65,924,706	75,605,473
Merrill Lynch International	United Kingdom	18,544,098	20,582,369
Morgan Stanley & Co. International Plc	United Kingdom	32,521,173	35,652,453
Natixis SA	France	176,317,858	201,694,543
Societe Generale SA	France	205,187,275	228,285,766
The Bank of Nova Scotia	Canada	149,529,728	178,333,860
Zürcher Kantonalbank	Switzerland	27,880,555	32,810,653
<b>Total</b>		<b>953,744,875</b>	<b>1,119,409,218</b>
<b>Euro-Markets Fund (in EUR)</b>			
Barclays Capital Securities Limited	United Kingdom	1,737,909	1,910,418
BNP Paribas SA	France	5,952,871	6,589,621
HSBC Bank Plc	United Kingdom	13,034,958	16,613,434
Merrill Lynch International	United Kingdom	7,052	8,253
Morgan Stanley & Co. International Plc	United Kingdom	9,302,970	10,201,287
<b>Total</b>		<b>30,035,760</b>	<b>35,323,013</b>

# Appendix III – Supplementary Information continued

Counterparty	Counterparty's country of establishment	Amount on Loan	Collateral received
<b>European Equity Income Fund (in EUR)</b>			
Barclays Capital Securities Limited	United Kingdom	5,185,796	5,449,794
Citigroup Global Markets Limited	United Kingdom	29,001,651	30,384,220
Credit Suisse International	United Kingdom	129,664	136,964
Goldman Sachs International	United States	17,940,470	19,336,021
HSBC Bank Plc	United Kingdom	2,845,480	3,467,118
J.P. Morgan Securities Plc	United Kingdom	16,323,176	27,290,305
Societe Generale SA	France	31,735,905	34,086,778
<b>Total</b>		<b>103,162,142</b>	<b>120,151,200</b>
<b>European Focus Fund (in EUR)</b>			
Barclays Capital Securities Limited	United Kingdom	307,356	345,010
Citigroup Global Markets Limited	United Kingdom	5,260,845	5,887,165
Goldman Sachs International	United States	1,894,773	2,181,301
HSBC Bank Plc	United Kingdom	3,649,694	4,750,014
J.P. Morgan Securities Plc	United Kingdom	1,733,172	3,095,071
Merrill Lynch International	United Kingdom	3,676	4,393
Morgan Stanley & Co. International Plc	United Kingdom	935,413	1,047,431
Societe Generale SA	France	439,752	504,508
The Bank of Nova Scotia	Canada	772,514	871,517
<b>Total</b>		<b>14,997,195</b>	<b>18,686,410</b>
<b>European Fund (in EUR)</b>			
BNP Paribas SA	France	7,947,374	8,642,526
Citigroup Global Markets Limited	United Kingdom	8,160,118	8,784,995
HSBC Bank Plc	United Kingdom	1,561,092	1,954,616
Morgan Stanley & Co. International Plc	United Kingdom	4,169,740	4,491,851
Societe Generale SA	France	354,484	391,247
The Bank of Nova Scotia	Canada	188,748	204,855
UBS AG	Switzerland	1,718,454	1,872,006
<b>Total</b>		<b>24,100,010</b>	<b>26,342,096</b>
<b>European High Yield Bond Fund (in EUR)</b>			
Banco Santander, S.A.	Spain	1,345,206	1,550,998
Barclays Bank Plc	United Kingdom	15,988,181	17,482,301
BNP Paribas SA	France	5,554,127	6,282,440
Citigroup Global Markets Limited	United Kingdom	2,926,061	3,250,607
Deutsche Bank AG	Germany	1,058,798	1,183,068
Goldman Sachs International	United States	16,281,880	17,742,343
HSBC Bank Plc	United Kingdom	555,087	623,320
J.P. Morgan Securities Plc	United Kingdom	9,773,395	11,644,455
Morgan Stanley & Co. International Plc	United Kingdom	3,442,722	3,769,109
The Bank of Nova Scotia	Canada	100,421	115,708
<b>Total</b>		<b>57,025,878</b>	<b>63,644,349</b>
<b>European Special Situations Fund (in EUR)</b>			
Barclays Capital Securities Limited	United Kingdom	559,911	589,273
BNP Paribas SA	France	15,952,997	16,907,209
Citigroup Global Markets Limited	United Kingdom	344,543	361,494
Goldman Sachs International	United States	16,225,260	17,512,866
HSBC Bank Plc	United Kingdom	14,797,524	18,056,539
J.P. Morgan Securities Plc	United Kingdom	6,673,881	11,174,149
Merrill Lynch International	United Kingdom	22,882,024	25,638,633
Morgan Stanley & Co. International Plc	United Kingdom	4,998,174	5,247,356
Societe Generale SA	France	7,238,266	7,785,775
UBS AG	Switzerland	9,700,558	10,298,607
<b>Total</b>		<b>99,373,138</b>	<b>113,571,901</b>
<b>European Sustainable Equity Fund (in EUR)</b>			
BNP Paribas SA	France	68,788	76,624
HSBC Bank Plc	United Kingdom	196,686	252,256
Morgan Stanley & Co. International Plc	United Kingdom	113,357	125,084
The Bank of Nova Scotia	Canada	75,707	84,166
<b>Total</b>		<b>454,538</b>	<b>538,130</b>

# Appendix III – Supplementary Information continued

<b>Counterparty</b>	<b>Counterparty's country of establishment</b>	<b>Amount on Loan</b>	<b>Collateral received</b>
<b>European Value Fund (in EUR)</b>			
Barclays Capital Securities Limited	United Kingdom	7,616,172	8,221,858
Citigroup Global Markets Limited	United Kingdom	16,043,110	17,265,633
Goldman Sachs International	United States	1,258,915	1,393,793
<b>Total</b>		<b>24,918,197</b>	<b>26,881,284</b>
<b>FinTech Fund (in USD)</b>			
Barclays Capital Securities Limited	United Kingdom	1,309,824	1,640,200
Citigroup Global Markets Limited	United Kingdom	949,745	1,185,637
Goldman Sachs International	United States	647,062	830,995
J.P. Morgan Securities Plc	United Kingdom	4,657,424	9,278,309
Merrill Lynch International	United Kingdom	571,840	762,363
Societe Generale SA	France	514,519	658,500
The Bank of Nova Scotia	Canada	1,393,620	1,753,912
UBS AG	Switzerland	240,061	303,243
<b>Total</b>		<b>10,284,095</b>	<b>16,413,159</b>
<b>Fixed Income Global Opportunities Fund (in USD)</b>			
Banco Santander, S.A.	Spain	23,608,722	26,743,802
Barclays Bank Plc	United Kingdom	38,208,370	41,047,125
BNP Paribas SA	France	70,344,099	79,509,415
Citigroup Global Markets Limited	United Kingdom	8,551,317	9,333,376
Credit Suisse International	United Kingdom	4,018,345	4,387,173
Deutsche Bank AG	Germany	7,264,439	8,024,596
Goldman Sachs International	United States	56,049,160	60,006,780
HSBC	Hong Kong	458,005,456	506,603,708
HSBC Bank Plc	United Kingdom	410,036	452,373
ING Bank NV	Netherlands	3,823,612	4,101,789
J.P. Morgan Securities Plc	United Kingdom	38,513,195	45,185,264
Merrill Lynch International	United Kingdom	21,536,065	23,185,130
Morgan Stanley & Co. International Plc	United Kingdom	12,659,080	13,623,751
Natixis SA	France	53,868,578	61,054,661
Nomura International Plc	Japan	26,274,902	28,378,273
RBC Europe Limited	United Kingdom	13,855,045	14,812,081
Societe Generale SA	France	256,246,198	289,861,146
The Bank of Nova Scotia	Canada	35,241,117	40,585,014
UBS AG	Switzerland	5,511,461	6,236,008
Zürcher Kantonalbank	Switzerland	390,022,304	441,958,615
<b>Total</b>		<b>1,524,011,501</b>	<b>1,705,090,080</b>
<b>Future Consumer Fund (in USD)</b>			
BNP Paribas SA	France	176,793	197,433
HSBC Bank Plc	United Kingdom	226,258	290,921
UBS AG	Switzerland	584,742	654,140
<b>Total</b>		<b>987,793</b>	<b>1,142,494</b>
<b>Future Of Transport Fund (in USD)</b>			
Barclays Capital Securities Limited	United Kingdom	107,892	117,738
Citigroup Global Markets Limited	United Kingdom	2,142,803	2,331,142
Goldman Sachs International	United States	21,790,354	24,387,023
HSBC Bank Plc	United Kingdom	20,791,566	26,306,408
J.P. Morgan Securities Plc	United Kingdom	403,890	701,177
Merrill Lynch International	United Kingdom	964,261	1,120,273
UBS AG	Switzerland	10,982,569	12,089,673
<b>Total</b>		<b>57,183,335</b>	<b>67,053,434</b>



# Appendix III – Supplementary Information continued

<b>Counterparty</b>	<b>Counterparty's country of establishment</b>	<b>Amount on Loan</b>	<b>Collateral received</b>
<b>Global Allocation Fund (in USD)</b>			
Banco Santander, S.A.	Spain	17,718,206	21,550,245
Barclays Bank Plc	United Kingdom	125,590,286	153,706,938
Barclays Capital Securities Limited	United Kingdom	2,868,762	3,463,452
BNP Paribas SA	France	97,755,015	117,921,702
Citigroup Global Markets Limited	United Kingdom	50,287,616	60,505,018
Credit Suisse International	United Kingdom	5,412,728	6,355,685
Deutsche Bank AG	Germany	782,309	920,517
Goldman Sachs International	United States	61,186,593	73,194,152
HSBC	Hong Kong	38,202,815	45,292,372
HSBC Bank Plc	United Kingdom	3,519,505	4,739,346
J.P. Morgan Securities Plc	United Kingdom	24,779,883	42,240,228
Macquarie Bank Limited	Australia	5,161,094	6,457,737
Merrill Lynch International	United Kingdom	10,857,274	13,585,275
Morgan Stanley & Co. International Plc	United Kingdom	24,805,636	29,130,845
Nomura International Plc	Japan	162,880,129	185,753,149
Societe Generale SA	France	660,790,064	788,193,855
The Bank of Nova Scotia	Canada	80,969,569	99,935,608
UBS AG	Switzerland	88,256,033	107,484,004
Zürcher Kantonalbank	Switzerland	229,226,232	278,800,834
<b>Total</b>		<b>1,691,049,749</b>	<b>2,039,230,962</b>
<b>Global Corporate Bond Fund (in USD)</b>			
Banco Santander, S.A.	Spain	1,168,422	1,365,386
Barclays Bank Plc	United Kingdom	8,862,499	9,821,753
BNP Paribas SA	France	4,425,593	5,073,613
Citigroup Global Markets Limited	United Kingdom	1,131,166	1,273,621
Credit Suisse International	United Kingdom	1,580,179	1,779,721
Goldman Sachs International	United States	10,123,281	11,180,493
HSBC Bank Plc	United Kingdom	1,342,145	1,527,504
J.P. Morgan Securities Plc	United Kingdom	2,937,501	3,402,236
Merrill Lynch International	United Kingdom	614,248	680,276
Morgan Stanley & Co. International Plc	United Kingdom	19,415,794	21,211,368
Nomura International Plc	Japan	875,335	994,354
RBC Europe Limited	United Kingdom	406,118	447,888
Societe Generale SA	France	5,083,617	5,643,556
UBS AG	Switzerland	1,138,418	1,258,193
Zürcher Kantonalbank	Switzerland	2,130,361	2,475,009
<b>Total</b>		<b>61,234,677</b>	<b>68,134,971</b>
<b>Global Dynamic Equity Fund (in USD)</b>			
Barclays Capital Securities Limited	United Kingdom	109,381	118,574
BNP Paribas SA	France	1,835,631	1,988,289
Goldman Sachs International	United States	2,143,882	2,383,516
HSBC Bank Plc	United Kingdom	2,707	3,402
Merrill Lynch International	United Kingdom	1,882,260	2,172,360
Morgan Stanley & Co. International Plc	United Kingdom	1,003,676	1,085,361
Natixis SA	France	990,557	1,080,923
UBS AG	Switzerland	1,626,580	1,778,725
<b>Total</b>		<b>9,594,674</b>	<b>10,611,150</b>
<b>Global Equity Income Fund (in USD)</b>			
Citigroup Global Markets Limited	United Kingdom	77,968	84,321
HSBC Bank Plc	United Kingdom	35,400,814	44,526,634
Morgan Stanley & Co. International Plc	United Kingdom	30,149,962	32,626,987
<b>Total</b>		<b>65,628,744</b>	<b>77,237,942</b>

# Appendix III – Supplementary Information continued

<b>Counterparty</b>	<b>Counterparty's country of establishment</b>	<b>Amount on Loan</b>	<b>Collateral received</b>
<b>Global Government Bond Fund (in USD)</b>			
Banco Santander, S.A.	Spain	4,593,553	5,139,957
Barclays Bank Plc	United Kingdom	799,215	842,834
BNP Paribas SA	France	24,694,446	26,128,820
Citigroup Global Markets Limited	United Kingdom	13,997,927	16,556,196
J.P. Morgan Securities Plc	United Kingdom	777,483	936,041
Morgan Stanley & Co. International Plc	United Kingdom	3,548,713	3,686,409
Natixis SA	France	14,620,123	16,073,243
Nomura International Plc	Japan	1,412,317	1,526,671
Societe Generale SA	France	56,054,054	59,479,376
UBS AG	Switzerland	5,382,706	8,690,818
<b>Total</b>		<b>125,880,537</b>	<b>139,060,365</b>
<b>Global High Yield Bond Fund (in USD)</b>			
Banco Santander, S.A.	Spain	440,002	491,672
Barclays Bank Plc	United Kingdom	29,422,320	31,273,708
BNP Paribas SA	France	2,246,448	2,462,678
Citigroup Global Markets Limited	United Kingdom	3,194,767	3,439,685
Credit Suisse International	United Kingdom	5,547,459	5,974,552
Deutsche Bank AG	Germany	428,963	464,531
Goldman Sachs International	United States	4,488,204	4,739,990
J.P. Morgan Securities Plc	United Kingdom	12,464,800	14,748,646
Morgan Stanley & Co. International Plc	United Kingdom	5,817,669	6,172,827
Nomura International Plc	Japan	1,079,312	1,172,410
RBC Europe Limited	United Kingdom	1,169,358	1,233,189
UBS AG	Switzerland	1,085,528	1,202,383
Zürcher Kantonalbank	Switzerland	107,167	119,055
<b>Total</b>		<b>67,491,997</b>	<b>73,495,326</b>
<b>Global Inflation Linked Bond Fund (in USD)</b>			
BNP Paribas SA	France	6,654,618	8,960,072
Citigroup Global Markets Limited	United Kingdom	546,443	1,023,902
Morgan Stanley & Co. International Plc	United Kingdom	1,414,617	1,780,029
<b>Total</b>		<b>8,615,678</b>	<b>11,764,003</b>
<b>Global Multi-Asset Income Fund (in USD)</b>			
Banco Santander, S.A.	Spain	1,970,133	2,223,158
Barclays Bank Plc	United Kingdom	36,606,416	40,786,586
Barclays Capital Securities Limited	United Kingdom	22,636,123	25,398,755
BNP Paribas SA	France	7,390,632	8,204,127
Citigroup Global Markets Limited	United Kingdom	15,374,663	16,790,386
Credit Suisse International	United Kingdom	5,040,069	5,493,989
Deutsche Bank AG	Germany	4,691,293	5,130,293
Goldman Sachs International	United States	12,661,020	13,503,182
HSBC Bank Plc	United Kingdom	15,992,646	20,805,547
J.P. Morgan Securities Plc	United Kingdom	19,710,481	24,687,474
Macquarie Bank Limited	Australia	4,111,203	4,780,828
Merrill Lynch International	United Kingdom	67,355	80,461
Morgan Stanley & Co. International Plc	United Kingdom	12,399,079	13,368,694
Nomura International Plc	Japan	1,911,346	2,096,649
Societe Generale SA	France	1,359,675	1,559,250
The Bank of Nova Scotia	Canada	234,023	263,905
UBS AG	Switzerland	19,698,518	22,254,987
<b>Total</b>		<b>181,854,675</b>	<b>207,428,271</b>
<b>Japan Flexible Equity Fund (in JPY)</b>			
Citigroup Global Markets Limited	United Kingdom	3,289,359,626	3,380,112,479
HSBC Bank Plc	United Kingdom	81,393,806	97,274,494
J.P. Morgan Securities Plc	United Kingdom	924,516,131	1,516,047,005
Macquarie Bank Limited	Australia	166,611,399	177,986,768
Merrill Lynch International	United Kingdom	3,656,347,934	4,012,454,176
Societe Generale SA	France	704,039,876	741,697,408
UBS AG	Switzerland	356,507,878	370,691,846
<b>Total</b>		<b>9,178,776,650</b>	<b>10,296,264,176</b>

# Appendix III – Supplementary Information continued

Counterparty	Counterparty's country of establishment	Amount on Loan	Collateral received
<b>Japan Small &amp; MidCap Opportunities Fund (in JPY)</b>			
Barclays Capital Securities Limited	United Kingdom	387,114,728	410,751,357
Citigroup Global Markets Limited	United Kingdom	1,312,260,810	1,388,098,038
Credit Suisse AG	Switzerland	5,196,869	126,725,192
Goldman Sachs International	United States	227,323,252	247,372,701
HSBC Bank Plc	United Kingdom	118,044,586	145,222,482
J.P. Morgan Securities Plc	United Kingdom	118,796,005	200,530,386
Merrill Lynch International	United Kingdom	1,613,515,666	1,822,703,142
Morgan Stanley & Co. International Plc	United Kingdom	21,638,671	22,903,504
Societe Generale SA	France	185,687,905	201,369,316
UBS AG	Switzerland	563,409,806	603,043,269
<b>Total</b>		<b>4,552,988,298</b>	<b>5,168,719,387</b>
<b>Latin American Fund (in USD)</b>			
Barclays Bank Plc	United Kingdom	37,298,820	42,246,278
BNP Paribas SA	France	44,087,323	48,421,725
Merrill Lynch International	United Kingdom	3,931,386	4,600,767
UBS AG	Switzerland	185,071	205,212
<b>Total</b>		<b>85,502,600</b>	<b>95,473,982</b>
<b>Natural Resources Growth &amp; Income Fund (in USD)</b>			
Barclays Bank Plc	United Kingdom	28,195,272	31,842,597
Barclays Capital Securities Limited	United Kingdom	15,120,978	16,572,947
Citigroup Global Markets Limited	United Kingdom	289,770	316,617
J.P. Morgan Securities Plc	United Kingdom	715,348	1,247,316
The Bank of Nova Scotia	Canada	629,723	693,663
UBS AG	Switzerland	20,028,400	22,143,735
<b>Total</b>		<b>64,979,491</b>	<b>72,816,875</b>
<b>Next Generation Health Care Fund (in USD)</b>			
BNP Paribas SA	France	94,279	102,866
J.P. Morgan Securities Plc	United Kingdom	120,293	207,349
The Bank of Nova Scotia	Canada	61,031	66,459
UBS AG	Switzerland	1,388,497	1,517,590
<b>Total</b>		<b>1,664,100</b>	<b>1,894,264</b>
<b>Next Generation Technology Fund (in USD)</b>			
Barclays Capital Securities Limited	United Kingdom	28,652,155	31,126,270
BNP Paribas SA	France	93,779,086	102,590,802
Citigroup Global Markets Limited	United Kingdom	402,006	435,374
Goldman Sachs International	United States	15,569,295	17,346,318
HSBC Bank Plc	United Kingdom	2,246	2,829
J.P. Morgan Securities Plc	United Kingdom	11,983,420	20,710,454
Macquarie Bank Limited	Australia	3,531,573	3,976,141
Merrill Lynch International	United Kingdom	82	95
Morgan Stanley & Co. International Plc	United Kingdom	1,663,038	1,802,204
Societe Generale SA	France	13,909,415	15,443,616
UBS AG	Switzerland	112,552,383	123,341,506
<b>Total</b>		<b>282,044,699</b>	<b>316,775,609</b>
<b>Nutrition Fund (in USD)</b>			
Barclays Capital Securities Limited	United Kingdom	3,360,120	3,662,256
BNP Paribas SA	France	15,070,208	16,426,936
Goldman Sachs International	United States	2,991,386	3,343,760
HSBC Bank Plc	United Kingdom	1,889,073	2,387,214
J.P. Morgan Securities Plc	United Kingdom	444,665	771,021
Morgan Stanley & Co. International Plc	United Kingdom	2,153,790	2,341,690
UBS AG	Switzerland	1,737,909	1,910,759
<b>Total</b>		<b>27,647,151</b>	<b>30,843,636</b>
<b>Sustainable Asian Bond Fund (in USD)</b>			
Barclays Bank Plc	United Kingdom	2,757,687	2,937,465
Deutsche Bank AG	Germany	505,141	549,841
Morgan Stanley & Co. International Plc	United Kingdom	578,825	617,322
<b>Total</b>		<b>3,841,653</b>	<b>4,104,628</b>

# Appendix III – Supplementary Information continued

Counterparty	Counterparty's country of establishment	Amount on Loan	Collateral received
<b>Sustainable Emerging Markets Blended Bond Fund (in USD)</b>			
Barclays Bank Plc	United Kingdom	453,211	478,484
BNP Paribas SA	France	134,262	146,634
Goldman Sachs International	United States	158,846	167,128
J.P. Morgan Securities Plc	United Kingdom	811,808	885,283
Morgan Stanley & Co. International Plc	United Kingdom	198,124	209,433
<b>Total</b>		<b>1,756,251</b>	<b>1,886,962</b>
<b>Sustainable Emerging Markets Bond Fund (in USD)</b>			
Barclays Bank Plc	United Kingdom	24,090,531	25,526,044
BNP Paribas SA	France	3,713,189	4,070,028
Deutsche Bank AG	Germany	4,958,626	5,369,027
Goldman Sachs International	United States	2,475,492	2,613,999
J.P. Morgan Securities Plc	United Kingdom	13,772,611	15,888,551
Morgan Stanley & Co. International Plc	United Kingdom	2,295,446	2,435,238
<b>Total</b>		<b>51,305,895</b>	<b>55,902,887</b>
<b>Sustainable Emerging Markets Corporate Bond Fund (in USD)</b>			
Barclays Bank Plc	United Kingdom	325,764	363,312
Deutsche Bank AG	Germany	430,245	490,332
Goldman Sachs International	United States	1,571,985	1,747,158
J.P. Morgan Securities Plc	United Kingdom	3,386,905	4,063,987
Morgan Stanley & Co. International Plc	United Kingdom	1,103,113	1,231,782
<b>Total</b>		<b>6,818,012</b>	<b>7,896,571</b>
<b>Sustainable Emerging Markets Local Currency Bond Fund (in USD)</b>			
BNP Paribas SA	France	5,002,023	5,680,638
J.P. Morgan Securities Plc	United Kingdom	13,932,307	16,041,801
Morgan Stanley & Co. International Plc	United Kingdom	609,090	669,320
<b>Total</b>		<b>19,543,420</b>	<b>22,391,759</b>
<b>Sustainable Energy Fund (in USD)</b>			
Barclays Bank Plc	United Kingdom	35,157,382	39,087,649
Barclays Capital Securities Limited	United Kingdom	89,216	96,262
BNP Paribas SA	France	39,617,692	42,738,710
Citigroup Global Markets Limited	United Kingdom	703,199	756,397
Goldman Sachs International	United States	68,202,326	75,470,712
HSBC Bank Plc	United Kingdom	422,131	528,089
J.P. Morgan Securities Plc	United Kingdom	5,418,833	9,301,553
Merrill Lynch International	United Kingdom	12,593,400	14,466,288
Morgan Stanley & Co. International Plc	United Kingdom	7,905,596	8,508,977
Societe Generale SA	France	19,591,087	21,604,269
UBS AG	Switzerland	4,994,892	5,436,527
<b>Total</b>		<b>194,695,754</b>	<b>217,995,433</b>
<b>Sustainable Fixed Income Global Opportunities Fund (in EUR)</b>			
BNP Paribas SA	France	1,365,939	1,492,427
Citigroup Global Markets Limited	United Kingdom	393,397	430,480
Goldman Sachs International	United States	309,418	325,636
J.P. Morgan Securities Plc	United Kingdom	1,446,478	2,122,885
Merrill Lynch International	United Kingdom	27,199	32,063
Morgan Stanley & Co. International Plc	United Kingdom	21,587	23,843
UBS AG	Switzerland	8,347,953	13,092,944
<b>Total</b>		<b>11,911,971</b>	<b>17,520,278</b>
<b>Sustainable Global Bond Income Fund (in USD)</b>			
Barclays Bank Plc	United Kingdom	535,548	541,359
BNP Paribas SA	France	46,786	48,923
Credit Suisse International	United Kingdom	163,928	168,404
J.P. Morgan Securities Plc	United Kingdom	745,842	808,692
Morgan Stanley & Co. International Plc	United Kingdom	69,829	70,674
<b>Total</b>		<b>1,561,933</b>	<b>1,638,052</b>

# Appendix III – Supplementary Information continued

<b>Counterparty</b>	<b>Counterparty's country of establishment</b>	<b>Amount on Loan</b>	<b>Collateral received</b>
<b>Sustainable Global Infrastructure Fund (in USD)</b>			
BNP Paribas SA	France	114,349	122,649
Morgan Stanley & Co. International Plc	United Kingdom	433,300	460,382
<b>Total</b>		<b>547,649</b>	<b>583,031</b>
<b>Sustainable World Bond Fund (in USD) <sup>(2)</sup></b>			
Banco Santander, S.A.	Spain	9,357,017	11,295,103
Barclays Bank Plc	United Kingdom	7,429,558	8,499,905
BNP Paribas SA	France	7,888,089	9,466,511
Citigroup Global Markets Limited	United Kingdom	1,872,646	2,176,651
Deutsche Bank AG	Germany	3,083,772	3,605,209
Goldman Sachs International	United States	2,859,591	3,260,334
J.P. Morgan Securities Plc	United Kingdom	9,525,786	11,463,125
Merrill Lynch International	United Kingdom	85,444	97,688
Morgan Stanley & Co. International Plc	United Kingdom	4,999,579	5,709,477
Natixis SA	France	11,391,927	13,423,482
Nomura International Plc	Japan	2,415,671	2,832,847
Societe Generale SA	France	42,989,891	49,267,987
UBS AG	Switzerland	359,281	420,362
Zürcher Kantonalbank	Switzerland	5,146,234	6,188,088
<b>Total</b>		<b>109,404,486</b>	<b>127,706,769</b>
<b>Swiss Small &amp; MidCap Opportunities Fund (in CHF)<sup>(3)</sup></b>			
BNP Paribas SA	France	3,444,104	3,772,162
Citigroup Global Markets Limited	United Kingdom	1,938,613	2,102,002
Goldman Sachs International	United States	20,864,995	23,273,856
HSBC Bank Plc	United Kingdom	20,849,626	26,292,279
J.P. Morgan Securities Plc	United Kingdom	2,950,333	5,104,950
Macquarie Bank Limited	Australia	521,676	588,039
Morgan Stanley & Co. International Plc	United Kingdom	44,190,447	47,944,842
Societe Generale SA	France	18,688,563	20,774,364
<b>Total</b>		<b>113,448,357</b>	<b>129,852,494</b>
<b>Systematic Global Equity High Income Fund (in USD)</b>			
Barclays Bank Plc	United Kingdom	12,384,473	14,238,208
Barclays Capital Securities Limited	United Kingdom	21,888,061	24,421,525
BNP Paribas SA	France	112,943,612	125,948,539
Citigroup Global Markets Limited	United Kingdom	14,339,288	15,949,746
Goldman Sachs International	United States	35,177,150	40,252,672
HSBC Bank Plc	United Kingdom	15,607,951	20,191,094
J.P. Morgan Securities Plc	United Kingdom	1,507,288	2,675,476
Merrill Lynch International	United Kingdom	19,689,820	23,388,948
Morgan Stanley & Co. International Plc	United Kingdom	40,752,883	45,358,205
Natixis SA	France	405,894	455,874
Societe Generale SA	France	23,671,479	26,993,628
The Bank of Nova Scotia	Canada	1,759,086	1,972,569
UBS AG	Switzerland	36,443,505	41,017,616
<b>Total</b>		<b>336,570,490</b>	<b>382,864,100</b>
<b>Systematic Global Sustainable Income &amp; Growth Fund (in USD)<sup>(4)</sup></b>			
HSBC Bank Plc	United Kingdom	67,119	85,527
<b>Total</b>		<b>67,119</b>	<b>85,527</b>

<sup>(2)</sup> Fund name changed during the period, see Note 1, for further details

<sup>(3)</sup> Fund closed to subscriptions, see Note 1, for further details.

<sup>(4)</sup> Fund launched during the period, see Note 1, for further details.

# Appendix III – Supplementary Information continued

Counterparty	Counterparty's country of establishment	Amount on Loan	Collateral received
<b>Systematic Sustainable Global SmallCap Fund (in USD) <sup>(2)</sup></b>			
Barclays Capital Securities Limited	United Kingdom	5,389,753	5,886,037
BNP Paribas SA	France	6,412,577	7,002,160
Citigroup Global Markets Limited	United Kingdom	2,433,858	2,649,781
Credit Suisse International	United Kingdom	4,080	4,479
Goldman Sachs International	United States	5,819,130	6,517,494
J.P. Morgan Securities Plc	United Kingdom	3,835,750	6,664,129
Macquarie Bank Limited	Australia	669,975	758,292
Merrill Lynch International	United Kingdom	4,178,480	4,858,205
Morgan Stanley & Co. International Plc	United Kingdom	5,957,063	6,489,606
Societe Generale SA	France	674,173	752,482
The Bank of Nova Scotia	Canada	1,620,646	1,778,777
UBS AG	Switzerland	16,072,104	17,705,635
<b>Total</b>		<b>53,067,589</b>	<b>61,067,077</b>
<b>United Kingdom Fund (in GBP)</b>			
Citigroup Global Markets Limited	United Kingdom	1,667,870	1,638,515
J.P. Morgan Securities Plc	United Kingdom	1,959,411	3,071,795
The Bank of Nova Scotia	Canada	64,341	63,723
<b>Total</b>		<b>3,691,622</b>	<b>4,774,033</b>
<b>US Basic Value Fund (in USD)</b>			
BNP Paribas SA	France	31,189,359	34,248,013
Citigroup Global Markets Limited	United Kingdom	9,284,803	10,172,245
Goldman Sachs International	United States	3,778,832	4,259,020
HSBC Bank Plc	United Kingdom	6,616,218	8,430,275
J.P. Morgan Securities Plc	United Kingdom	2,082,118	3,640,221
UBS AG	Switzerland	20,739,573	22,991,538
<b>Total</b>		<b>73,690,903</b>	<b>83,741,312</b>
<b>US Dollar Bond Fund (in USD)</b>			
Barclays Bank Plc	United Kingdom	811	949
BNP Paribas SA	France	1,451,810	1,789,306
ING Bank NV	Netherlands	372,519	538,228
J.P. Morgan Securities Plc	United Kingdom	291,963	381,876
Morgan Stanley & Co. International Plc	United Kingdom	173,858	203,630
Natixis SA	France	2,494,595	3,078,710
Nomura International Plc	Japan	201,612	241,747
Societe Generale SA	France	3,409,139	4,203,160
UBS AG	Switzerland	74,819	91,480
<b>Total</b>		<b>8,471,126</b>	<b>10,529,086</b>
<b>US Dollar High Yield Bond Fund (in USD)</b>			
Banco Santander, S.A.	Spain	1,547,945	1,692,015
Barclays Bank Plc	United Kingdom	26,444,361	27,413,158
BNP Paribas SA	France	18,513,999	19,853,604
Citigroup Global Markets Limited	United Kingdom	495,734	522,103
Credit Suisse International	United Kingdom	8,147,628	8,583,612
Goldman Sachs International	United States	9,937,608	10,266,318
J.P. Morgan Securities Plc	United Kingdom	3,086,292	3,514,895
Merrill Lynch International	United Kingdom	386,539	400,431
Morgan Stanley & Co. International Plc	United Kingdom	2,635,324	2,735,249
Nomura International Plc	Japan	2,047,629	2,175,763
Societe Generale SA	France	95,574	99,246
UBS AG	Switzerland	4,598,247	4,997,339
Zürcher Kantonalbank	Switzerland	434,272	471,931
<b>Total</b>		<b>78,371,152</b>	<b>82,725,664</b>

<sup>(2)</sup> Fund name changed during the period, see Note 1, for further details

# Appendix III – Supplementary Information continued

Counterparty	Counterparty's country of establishment	Amount on Loan	Collateral received
<b>US Dollar Short Duration Bond Fund (in USD)</b>			
Banco Santander, S.A.	Spain	60,349,592	68,402,727
Barclays Bank Plc	United Kingdom	617,173	663,407
Citigroup Global Markets Limited	United Kingdom	95,079	103,834
Credit Suisse International	United Kingdom	262,977	287,279
J.P. Morgan Securities Plc	United Kingdom	5,437,853	6,219,028
Morgan Stanley & Co. International Plc	United Kingdom	155,614	167,478
Societe Generale SA	France	161,178,669	182,600,220
UBS AG	Switzerland	467,778	501,447
<b>Total</b>		<b>228,564,735</b>	<b>258,945,420</b>
<b>US Flexible Equity Fund (in USD)</b>			
BNP Paribas SA	France	84,613,762	93,070,974
The Bank of Nova Scotia	Canada	4,195	4,642
UBS AG	Switzerland	20,246,829	22,483,791
<b>Total</b>		<b>104,864,786</b>	<b>115,559,407</b>
<b>US Growth Fund (in USD)</b>			
BNP Paribas SA	France	18,838,001	20,853,794
HSBC Bank Plc	United Kingdom	3,784,711	4,860,573
UBS AG	Switzerland	7,046,629	7,873,584
<b>Total</b>		<b>29,669,341</b>	<b>33,587,951</b>
<b>US Mid-Cap Value Fund (in USD)</b>			
Barclays Capital Securities Limited	United Kingdom	1,817,795	2,002,185
BNP Paribas SA	France	20,181,186	22,210,153
Citigroup Global Markets Limited	United Kingdom	3,846,950	4,224,123
Goldman Sachs International	United States	2,956,358	3,339,528
HSBC Bank Plc	United Kingdom	3,573,951	4,564,113
J.P. Morgan Securities Plc	United Kingdom	4,784,988	8,384,541
Merrill Lynch International	United Kingdom	191,283	224,305
UBS AG	Switzerland	6,203,152	6,892,179
<b>Total</b>		<b>43,555,663</b>	<b>51,841,127</b>
<b>US Sustainable Equity Fund (in USD)</b>			
Barclays Capital Securities Limited	United Kingdom	103,290	113,785
The Bank of Nova Scotia	Canada	197,047	218,160
<b>Total</b>		<b>300,337</b>	<b>331,945</b>
<b>World Energy Fund (in USD)</b>			
Goldman Sachs International	United States	17,599,327	19,673,483
Societe Generale SA	France	25,077,884	27,936,878
UBS AG	Switzerland	38,962,080	42,839,412
<b>Total</b>		<b>81,639,291</b>	<b>90,449,773</b>
<b>World Financials Fund (in USD)</b>			
BNP Paribas SA	France	7,599,704	8,153,614
Citigroup Global Markets Limited	United Kingdom	10,579,813	11,325,226
Credit Suisse International	United Kingdom	298,835	322,524
Goldman Sachs International	United States	1,516,763	1,670,299
HSBC Bank Plc	United Kingdom	684,873	852,644
Morgan Stanley & Co. International Plc	United Kingdom	5,597,043	5,995,130
Societe Generale SA	France	7,701,856	8,452,277
UBS AG	Switzerland	8,072,287	8,743,589
<b>Total</b>		<b>42,051,174</b>	<b>45,515,303</b>
<b>World Gold Fund (in USD)</b>			
Barclays Capital Securities Limited	United Kingdom	143,608,017	156,638,065
BNP Paribas SA	France	77,737,431	85,384,969
Citigroup Global Markets Limited	United Kingdom	1,452,087	1,578,962
Goldman Sachs International	United States	94,846,769	106,098,616
Societe Generale SA	France	42,455,148	47,328,131
UBS AG	Switzerland	182,794	201,124
<b>Total</b>		<b>360,282,246</b>	<b>397,229,867</b>

# Appendix III – Supplementary Information continued

<b>Counterparty</b>	<b>Counterparty's country of establishment</b>	<b>Amount on Loan</b>	<b>Collateral received</b>
<b>World Healthscience Fund (in USD)</b>			
Barclays Capital Securities Limited	United Kingdom	28,606,659	31,151,809
BNP Paribas SA	France	384,920,320	421,446,780
Citigroup Global Markets Limited	United Kingdom	12,301,232	13,354,432
Goldman Sachs International	United States	7,794,780	8,705,397
J.P. Morgan Securities Plc	United Kingdom	31,200,488	54,052,597
Merrill Lynch International	United Kingdom	1,849	2,143
Societe Generale SA	France	444,636	494,870
The Bank of Nova Scotia	Canada	2,208,349	2,416,926
UBS AG	Switzerland	36,900,447	40,535,220
<b>Total</b>		<b>504,378,760</b>	<b>572,160,174</b>
<b>World Mining Fund (in USD)</b>			
Barclays Bank Plc	United Kingdom	102,491,530	114,655,185
Barclays Capital Securities Limited	United Kingdom	23,103,463	25,082,479
BNP Paribas SA	France	97,828,201	106,877,457
Citigroup Global Markets Limited	United Kingdom	452,137	489,355
Credit Suisse AG	Switzerland	118,640	2,960,100
Goldman Sachs International	United States	60,957,736	67,872,022
HSBC Bank Plc	United Kingdom	41,647,654	52,424,268
J.P. Morgan Securities Plc	United Kingdom	962,423	1,662,258
Macquarie Bank Limited	Australia	9,035,901	10,166,905
Merrill Lynch International	United Kingdom	7,743,397	8,950,110
Morgan Stanley & Co. International Plc	United Kingdom	4,669,787	5,057,343
Natixis SA	France	49,313,563	53,892,261
Societe Generale SA	France	44,708,935	49,608,722
The Bank of Nova Scotia	Canada	48,407,715	52,818,665
UBS AG	Switzerland	11,201,864	12,267,849
<b>Total</b>		<b>502,642,946</b>	<b>564,784,979</b>
<b>World Real Estate Securities Fund (in USD)</b>			
Barclays Capital Securities Limited	United Kingdom	4,311,098	4,697,476
Citigroup Global Markets Limited	United Kingdom	4,947,633	5,374,460
Goldman Sachs International	United States	1,681,399	1,878,954
HSBC Bank Plc	United Kingdom	26,656	33,676
J.P. Morgan Securities Plc	United Kingdom	564,382	978,339
Societe Generale SA	France	2,722,634	3,032,049
The Bank of Nova Scotia	Canada	188,748	206,699
UBS AG	Switzerland	4,732,543	5,201,830
<b>Total</b>		<b>19,175,093</b>	<b>21,403,483</b>
<b>World Technology Fund (in USD)</b>			
Barclays Capital Securities Limited	United Kingdom	14,502,287	15,966,800
BNP Paribas SA	France	600,458,600	661,847,353
Goldman Sachs International	United States	4,154,766	4,691,336
HSBC Bank Plc	United Kingdom	19,428,152	24,800,553
J.P. Morgan Securities Plc	United Kingdom	8,240,465	14,433,517
Merrill Lynch International	United Kingdom	116,398	136,436
Morgan Stanley & Co. International Plc	United Kingdom	32,388,457	35,571,623
Natixis SA	France	54,402	60,292
Societe Generale SA	France	1,208,526	1,359,903
The Bank of Nova Scotia	Canada	133,335,405	147,538,835
UBS AG	Switzerland	116,083,107	128,924,417
<b>Total</b>		<b>929,970,565</b>	<b>1,035,331,065</b>

## **Total Return Swaps (“TRS”) (including CFDs)**

All TRS (including CFDs) are entered into by the Funds under an International Swaps and Derivatives Associations, Inc. Master Agreement (“ISDA Master Agreement”) or similar agreement. An ISDA Master Agreement is a bilateral agreement between the Funds and a counterparty that governs OTC FDIs (including TRS and CFDs) entered into by the parties. The parties’ exposures under the ISDA Master Agreement are netted and collateralised together, therefore any collateral disclosures provided are in respect of all OTC FDIs entered into by the Funds under the ISDA Master Agreement, not just TRS and CFDs.



## Appendix III – Supplementary Information continued

All collateral received/posted by the Funds under the ISDA Master Agreement is transferred bilaterally under a title transfer arrangement.

The following table details the value of TRS (including CFDs) as a proportion of the Fund's NAV, as at 28 February 2023 and the income/returns earned for the period ended 28 February 2023. The value of TRS (including CFDs) is based on the underlying exposure value on a gross absolute basis.

Fund	Currency	% of NAVs	Total returns earned
Asian Dragon Fund	USD	-	1,025,149
Asian Growth Leaders Fund	USD	-	850,068
Asian Sustainable Equity Fund	USD	0.08	14,145
China Fund	USD	2.96	(23,324,068)
Dynamic High Income Fund	USD	0.05	418,974
Emerging Markets Equity Income Fund	USD	2.03	1,350,675
Emerging Markets Fund	USD	4.42	19,146,783
Emerging Markets Sustainable Equity Fund	USD	0.03	75,321
ESG Multi-Asset Fund	EUR	8.60	(10,822,725)
Fixed Income Global Opportunities Fund	USD	3.43	(18,431,582)
Global Allocation Fund	USD	3.27	(41,204,141)
Global Dynamic Equity Fund	USD	0.16	60,877
Global High Yield Bond Fund	USD	-	(3,026,871)
Global Multi-Asset Income Fund	USD	0.09	1,221,653
Sustainable Fixed Income Global Opportunities Fund	EUR	2.71	(1,239,932)
Sustainable Global Bond Income Fund	USD	8.20	(148,541)
Sustainable World Bond Fund <sup>(1)</sup>	USD	-	(2,053,228)
US Dollar Bond Fund	USD	1.54	-
US Dollar High Yield Bond Fund	USD	1.66	(10,046,505)
World Financials Fund	USD	0.46	6,933,216
World Real Estate Securities Fund	USD	1.00	(23,617)

<sup>(1)</sup> Fund name changed during the period, see Note 1, for further details.

The total returns earned from TRS (including CFDs) is presented on a total return basis, including related interest and dividend income or expense and net gains/losses from fair value price movements. All returns and costs from TRS (including CFDs) will accrue to the Funds and are not subject to any returns or costs sharing arrangements with the Fund's Management Company or any other third parties.

The following table details the underlying exposure value for TRS (including CFDs), analysed by counterparty as at 28 February 2023.

Counterparty	Counterparty's country of establishment	Underlying exposure
<b>Asian Sustainable Equity Fund (in USD)</b>		
J.P. Morgan Securities Plc	United Kingdom	6,577
<b>Total</b>		<b>6,577</b>
<b>China Fund (in USD)</b>		
Goldman Sachs International	United States	9,671,547
HSBC Bank Plc	United Kingdom	24,645,868
<b>Total</b>		<b>34,317,415</b>
<b>Dynamic High Income Fund (in USD)</b>		
HSBC Bank Plc	United Kingdom	1,514,468
J.P. Morgan Securities Plc	United Kingdom	652
<b>Total</b>		<b>1,515,120</b>
<b>Emerging Markets Equity Income Fund (in USD)</b>		
HSBC Bank Plc	United Kingdom	2,022,650
J.P. Morgan Securities Plc	United Kingdom	3,049,931
<b>Total</b>		<b>5,072,581</b>

# Appendix III – Supplementary Information continued

Counterparty	Counterparty's country of establishment	Underlying exposure
<b>Emerging Markets Fund (in USD)</b>		
Goldman Sachs International	United States	47,528,775
HSBC Bank Plc	United Kingdom	28,974,109
J.P. Morgan Securities Plc	United Kingdom	30,482,604
<b>Total</b>		<b>106,985,488</b>
<b>Emerging Markets Sustainable Equity Fund (in USD)</b>		
J.P. Morgan Securities Plc	United Kingdom	13,667
<b>Total</b>		<b>13,667</b>
<b>ESG Multi-Asset Fund (in EUR)</b>		
Citibank NA	United States	182,142,868
Goldman Sachs International	United States	131,282,550
HSBC Bank Plc	United Kingdom	249,504,427
<b>Total</b>		<b>562,929,845</b>
<b>Fixed Income Global Opportunities Fund (in USD)</b>		
Bank of America	United States	2,770,560
Barclays Capital Securities Limited	United Kingdom	30,383,949
BNP Paribas SA	France	35,261,667
Citibank NA	United States	2,165,882
Goldman Sachs International	United States	30,558,284
J.P. Morgan Securities Plc	United Kingdom	100,680,271
Morgan Stanley & Co. International Plc	United Kingdom	64,836,343
<b>Total</b>		<b>266,656,956</b>
<b>Global Allocation Fund (in USD)</b>		
Bank of America	United States	38,040,045
Citibank NA	United States	112,652,352
Goldman Sachs International	United States	37,448,713
J.P. Morgan Securities Plc	United Kingdom	260,813,279
Morgan Stanley & Co. International Plc	United Kingdom	30,205,758
<b>Total</b>		<b>479,160,147</b>
<b>Global Dynamic Equity Fund (in USD)</b>		
J.P. Morgan Securities Plc	United Kingdom	635,427
<b>Total</b>		<b>635,427</b>
<b>Global Multi-Asset Income Fund (in USD)</b>		
HSBC Bank Plc	United Kingdom	1,930,860
J.P. Morgan Securities Plc	United Kingdom	2,751,029
<b>Total</b>		<b>4,681,889</b>
<b>Sustainable Fixed Income Global Opportunities Fund (in EUR)</b>		
Bank of America	United States	37,168
Barclays Capital Securities Limited	United Kingdom	1,411,127
BNP Paribas SA	France	786,622
Citibank NA	United States	98,543
Goldman Sachs International	United States	2,076,515
HSBC Bank Plc	United Kingdom	78,716
J.P. Morgan Securities Plc	United Kingdom	5,671,497
Morgan Stanley & Co. International Plc	United Kingdom	4,033,753
<b>Total</b>		<b>14,193,941</b>
<b>Sustainable Global Bond Income Fund (in USD)</b>		
Barclays Capital Securities Limited	United Kingdom	979,973
BNP Paribas SA	France	2,472,918
J.P. Morgan Securities Plc	United Kingdom	369,114
Morgan Stanley & Co. International Plc	United Kingdom	5,432,493
<b>Total</b>		<b>9,254,498</b>
<b>US Dollar Bond Fund (in USD)</b>		
Goldman Sachs International	United States	2,625,206
J.P. Morgan Securities Plc	United Kingdom	5,279,147
<b>Total</b>		<b>7,904,353</b>

## Appendix III – Supplementary Information continued

Counterparty	Counterparty's country of establishment	Underlying exposure
<b>US Dollar High Yield Bond Fund (in USD)</b>		
BNP Paribas SA	France	11,755,853
J.P. Morgan Securities Plc	United Kingdom	8,322,507
Morgan Stanley & Co. International Plc	United Kingdom	13,566,059
<b>Total</b>		<b>33,644,419</b>
<b>World Financials Fund (in USD)</b>		
Citibank NA	United States	8,531,451
<b>Total</b>		<b>8,531,451</b>
<b>World Real Estate Securities Fund (in USD)</b>		
Morgan Stanley & Co. International Plc	United Kingdom	1,470,479
<b>Total</b>		<b>1,470,479</b>

The following table provides an analysis of the maturity tenor of TRS (including CFDs) as at 28 February 2023.

	Maturity Tenor						Open transactions	Total
	1 to 7 days	8 to 30 days	31 to 90 days	91 to 365 days	More than 365 days			
<b>Asian Sustainable Equity Fund (in USD)</b>								
TRS (including CFDs)	-	-	-	-	-	6,577	6,577	
<b>China Fund (in USD)</b>								
TRS (including CFDs)	-	-	-	-	-	34,317,415	34,317,415	
<b>Dynamic High Income Fund (in USD)</b>								
TRS (including CFDs)	-	-	-	-	-	1,515,120	1,515,120	
<b>Emerging Markets Equity Income Fund (in USD)</b>								
TRS (including CFDs)	-	-	-	-	-	5,072,581	5,072,581	
<b>Emerging Markets Fund (in USD)</b>								
TRS (including CFDs)	-	-	-	-	-	106,985,488	106,985,488	
<b>Emerging Markets Sustainable Equity Fund (in USD)</b>								
TRS (including CFDs)	-	-	-	-	-	13,667	13,667	
<b>ESG Multi-Asset Fund (in EUR)</b>								
TRS (including CFDs)	-	-	115,163,953	316,483,342	131,282,550	-	562,929,845	
<b>Fixed Income Global Opportunities Fund (in USD)</b>								
TRS (including CFDs)	-	263,864,696	-	21,700	-	2,770,560	266,656,956	
<b>Global Allocation Fund (in USD)</b>								
TRS (including CFDs)	-	246,230,402	-	71,957	-	232,857,788	479,160,147	
<b>Global Dynamic Equity Fund (in USD)</b>								
TRS (including CFDs)	-	-	-	-	-	635,427	635,427	
<b>Global Multi-Asset Income Fund (in USD)</b>								
TRS (including CFDs)	-	-	-	-	-	4,681,889	4,681,889	
<b>Sustainable Fixed Income Global Opportunities Fund (in EUR)</b>								
TRS (including CFDs)	-	14,075,908	-	2,149	-	115,884	14,193,941	
<b>Sustainable Global Bond Income Fund (in USD)</b>								
TRS (including CFDs)	-	9,254,498	-	-	-	-	9,254,498	
<b>US Dollar Bond Fund (in USD)</b>								
TRS (including CFDs)	-	7,904,353	-	-	-	-	7,904,353	
<b>US Dollar High Yield Bond Fund (in USD)</b>								
TRS (including CFDs)	-	-	-	33,644,419	-	-	33,644,419	
<b>World Financials Fund (in USD)</b>								
TRS (including CFDs)	-	-	-	-	-	8,531,451	8,531,451	
<b>World Real Estate Securities Fund (in USD)</b>								
TRS (including CFDs)	-	-	-	-	-	1,470,479	1,470,479	

The above maturity tenor analysis has been based on the respective transaction contractual maturity date. Open transactions are those transactions that are callable or terminable daily and included contracts for difference.

# Appendix III – Supplementary Information continued

## Analysis of collateral currency

The Funds engage in activities which may require collateral to be provided to a counterparty (“collateral posted”) or may hold collateral received (“collateral received”) from a counterparty.

The following table provides an analysis by currency of the cash and underlying non-cash collateral received/posted by way of title transfer collateral arrangement by the Funds, in respect of securities lending transactions and OTC FDIs (including TRS and CFDs), as at 28 February 2023.

Currency	Cash collateral received	Cash collateral posted	Non-cash collateral received	Non-cash collateral posted
<b>Asian Dragon Fund (in USD)</b>				
<b>Securities lending transactions</b>				
AUD	-	-	74,730	-
CAD	-	-	207,643	-
CHF	-	-	899,348	-
DKK	-	-	130,233	-
EUR	-	-	4,556,801	-
GBP	-	-	1,361,421	-
JPY	-	-	3,266,543	-
NOK	-	-	2,942	-
SEK	-	-	597,085	-
USD	-	-	25,392,091	-
<b>Total</b>	-	-	<b>36,488,837</b>	-
<b>Asian Growth Leaders Fund (in USD)</b>				
<b>Securities lending transactions</b>				
CAD	-	-	2,488	-
CHF	-	-	53,611	-
DKK	-	-	32,107	-
EUR	-	-	1,214,062	-
GBP	-	-	18,703	-
JPY	-	-	742,386	-
SEK	-	-	193,634	-
USD	-	-	18,047,554	-
<b>Total</b>	-	-	<b>20,304,545</b>	-
<b>Asian High Yield Bond Fund (in USD)</b>				
<b>Securities lending transactions</b>				
CAD	-	-	18,522,913	-
CHF	-	-	1,568,573	-
DKK	-	-	4,265,279	-
EUR	-	-	269,487,217	-
GBP	-	-	46,556,321	-
JPY	-	-	1,555	-
NOK	-	-	1,503,213	-
SEK	-	-	9,951,120	-
USD	-	-	75,973,015	-
<b>Total</b>	-	-	<b>427,829,206</b>	-
<b>Asian Multi-Asset Income Fund (in USD)</b>				
<b>Securities lending transactions</b>				
AUD	-	-	20,487	-
CAD	-	-	36,814	-
CHF	-	-	97,070	-
DKK	-	-	7,621	-
EUR	-	-	329,518	-
GBP	-	-	189,763	-
JPY	-	-	320,443	-
NOK	-	-	2,104	-

Currency	Cash collateral received	Cash collateral posted	Non-cash collateral received	Non-cash collateral posted
SEK	-	-	48,717	-
USD	-	-	1,101,323	-
<b>Total</b>	-	-	<b>2,153,860</b>	-
<b>Asian Sustainable Equity Fund (in USD)</b>				
<b>Securities lending transactions</b>				
AUD	-	-	2,992	-
CAD	-	-	2,545	-
CHF	-	-	1,337	-
DKK	-	-	1,253	-
EUR	-	-	2,698	-
GBP	-	-	5,753	-
JPY	-	-	12,226	-
SEK	-	-	8	-
USD	-	-	72,048	-
<b>Total</b>	-	-	<b>100,860</b>	-
<b>Asian Tiger Bond Fund (in USD)</b>				
<b>Securities lending transactions</b>				
AUD	-	-	1,466	-
CAD	-	-	17,278,613	-
CHF	-	-	18,793,566	-
DKK	-	-	4,551,086	-
EUR	-	-	349,481,098	-
GBP	-	-	63,238,504	-
JPY	-	-	366,338	-
NOK	-	-	1,881,417	-
SEK	-	-	9,068,051	-
USD	-	-	133,778,654	-
<b>Total</b>	-	-	<b>598,438,793</b>	-
<b>China Bond Fund (in CNH)</b>				
<b>Securities lending transactions</b>				
CAD	-	-	53,909,784	-
CHF	-	-	4,362,451	-
DKK	-	-	6,866,484	-
EUR	-	-	885,525,541	-
GBP	-	-	214,864,589	-
JPY	-	-	14,831,259	-
NOK	-	-	999,463	-
SEK	-	-	27,489,139	-
USD	-	-	262,327,168	-
<b>Total</b>	-	-	<b>1,471,175,878</b>	-
<b>China Fund (in USD)</b>				
<b>Securities lending transactions</b>				
AUD	-	-	238,767	-
BMD	-	-	51,534	-
CAD	-	-	819,116	-
CHF	-	-	1,882,382	-
DKK	-	-	656,611	-
EUR	-	-	5,368,132	-
GBP	-	-	3,025,030	-
JPY	-	-	6,623,359	-
NOK	-	-	137,980	-
SEK	-	-	41,462	-
USD	-	-	38,349,199	-
<b>Total Securities lending transactions</b>	-	-	<b>57,193,572</b>	-
<b>OTC FDIs</b>				
USD	2,610,000	-	-	-
<b>Total OTC FDIs</b>	<b>2,610,000</b>	-	-	-
<b>Total</b>	<b>2,610,000</b>	-	<b>57,193,572</b>	-

# Appendix III – Supplementary Information continued

Currency	Cash collateral received	Cash collateral posted	Non-cash collateral received	Non-cash collateral posted
<b>China Innovation Fund (in USD)</b>				
<b>Securities lending transactions</b>				
AUD	-	-	29,943	-
CAD	-	-	21,052	-
CHF	-	-	11,063	-
DKK	-	-	10,367	-
EUR	-	-	23,973	-
GBP	-	-	47,618	-
JPY	-	-	345,374	-
SEK	-	-	64	-
USD	-	-	604,326	-
<b>Total</b>	-	-	<b>1,093,780</b>	-
<b>Circular Economy Fund (in USD)</b>				
<b>Securities lending transactions</b>				
AUD	-	-	2,277,342	-
BMD	-	-	51,857	-
CAD	-	-	3,673,680	-
CHF	-	-	4,562,838	-
DKK	-	-	3,621,241	-
EUR	-	-	38,733,622	-
GBP	-	-	10,699,016	-
JPY	-	-	16,926,172	-
NOK	-	-	607,769	-
SEK	-	-	1,175,022	-
USD	-	-	118,840,651	-
<b>Total</b>	-	-	<b>201,169,210</b>	-
<b>Climate Action Equity Fund (in USD)</b>				
<b>Securities lending transactions</b>				
AUD	-	-	1,644	-
CAD	-	-	1,396	-
CHF	-	-	733	-
DKK	-	-	688	-
EUR	-	-	1,480	-
GBP	-	-	3,155	-
JPY	-	-	6,709	-
SEK	-	-	4	-
USD	-	-	39,545	-
<b>Total</b>	-	-	<b>55,354</b>	-
<b>Climate Action Multi-Asset Fund (in EUR)</b>				
<b>Securities lending transactions</b>				
AUD	-	-	47,248	-
CAD	-	-	17,710	-
CHF	-	-	8,663	-
DKK	-	-	8,110	-
EUR	-	-	65,868	-
GBP	-	-	85,488	-
JPY	-	-	1,397,755	-
SEK	-	-	51	-
USD	-	-	670,430	-
<b>Total</b>	-	-	<b>2,301,323</b>	-
<b>Continental European Flexible Fund (in EUR)</b>				
<b>Securities lending transactions</b>				
AUD	-	-	690,169	-
BMD	-	-	33,855	-
CAD	-	-	6,603,850	-
CHF	-	-	13,012,077	-
DKK	-	-	4,110,346	-
EUR	-	-	85,800,860	-
GBP	-	-	43,629,022	-

Currency	Cash collateral received	Cash collateral posted	Non-cash collateral received	Non-cash collateral posted
JPY	-	-	23,686,417	-
NOK	-	-	950,280	-
SEK	-	-	851,379	-
USD	-	-	120,101,646	-
<b>Total</b>	-	-	<b>299,469,901</b>	-
<b>Developed Markets Sustainable Equity Fund (in USD)</b>				
<b>Securities lending transactions</b>				
AUD	-	-	72,664	-
CAD	-	-	61,725	-
CHF	-	-	32,437	-
DKK	-	-	30,396	-
EUR	-	-	65,445	-
GBP	-	-	139,617	-
JPY	-	-	296,541	-
SEK	-	-	189	-
USD	-	-	1,748,087	-
<b>Total</b>	-	-	<b>2,447,101</b>	-
<b>Dynamic High Income Fund (in USD)</b>				
<b>Securities lending transactions</b>				
AUD	-	-	279,319	-
CAD	-	-	8,181,911	-
CHF	-	-	22,936,683	-
DKK	-	-	9,605,571	-
EUR	-	-	70,750,166	-
GBP	-	-	34,793,594	-
JPY	-	-	16,127,614	-
NOK	-	-	3,413,968	-
SEK	-	-	1,581,436	-
USD	-	-	114,108,543	-
<b>Total</b>	-	-	<b>281,778,805</b>	-
<b>Emerging Europe Fund (in EUR) <sup>(1)</sup></b>				
<b>Securities lending transactions</b>				
AUD	-	-	63,779	-
BMD	-	-	77	-
CAD	-	-	642,914	-
CHF	-	-	1,765,702	-
DKK	-	-	663,215	-
EUR	-	-	6,264,465	-
GBP	-	-	4,357,614	-
JPY	-	-	2,743,407	-
NOK	-	-	159,466	-
SEK	-	-	56,829	-
USD	-	-	10,668,559	-
<b>Total</b>	-	-	<b>27,386,027</b>	-
<b>Emerging Markets Bond Fund (in USD)</b>				
<b>Securities lending transactions</b>				
CAD	-	-	5,332,630	-
CHF	-	-	7,009,143	-
DKK	-	-	1,471,169	-
EUR	-	-	91,831,426	-
GBP	-	-	14,982,020	-
JPY	-	-	171	-
NOK	-	-	529,648	-
SEK	-	-	1,665,898	-
USD	-	-	31,189,533	-
<b>Total</b>	-	-	<b>154,011,638</b>	-

<sup>(1)</sup> Fund suspended, see Note 1, for further details.

# Appendix III – Supplementary Information continued

Currency	Cash collateral received	Cash collateral posted	Non-cash collateral received	Non-cash collateral posted
<b>Emerging Markets Corporate Bond Fund (in USD)</b>				
<b>Securities lending transactions</b>				
CAD	-	-	3,748,606	-
CHF	-	-	617,122	-
DKK	-	-	600,535	-
EUR	-	-	80,501,957	-
GBP	-	-	16,439,598	-
JPY	-	-	323	-
NOK	-	-	235,325	-
SEK	-	-	3,998,089	-
USD	-	-	21,896,748	-
<b>Total</b>	-	-	<b>128,038,303</b>	-
<b>Emerging Markets Equity Income Fund (in USD)</b>				
<b>Securities lending transactions</b>				
AUD	-	-	16,720	-
CAD	-	-	47,250	-
CHF	-	-	27,594	-
DKK	-	-	15,958	-
EUR	-	-	698,134	-
GBP	-	-	339,352	-
JPY	-	-	296,350	-
SEK	-	-	54,106	-
USD	-	-	2,632,268	-
<b>Total</b>	-	-	<b>4,127,732</b>	-
<b>Emerging Markets Fund (in USD)</b>				
<b>Securities lending transactions</b>				
AUD	-	-	503,542	-
CAD	-	-	4,305,046	-
CHF	-	-	6,670,157	-
DKK	-	-	5,904,562	-
EUR	-	-	12,113,577	-
GBP	-	-	11,864,667	-
JPY	-	-	2,117,256	-
NOK	-	-	1,365,632	-
SEK	-	-	418,666	-
USD	-	-	78,552,935	-
<b>Total Securities lending transactions</b>	-	-	<b>123,816,040</b>	-
<b>OTC FDIs</b>				
USD	7,140,000	(240,000)	-	-
<b>Total OTC FDIs</b>	<b>7,140,000</b>	<b>(240,000)</b>	-	-
<b>Total</b>	<b>7,140,000</b>	<b>(240,000)</b>	<b>123,816,040</b>	-
<b>Emerging Markets Impact Bond Fund (in USD)</b>				
<b>Securities lending transactions</b>				
DKK	-	-	224,784	-
EUR	-	-	3,970,504	-
GBP	-	-	33,423	-
NOK	-	-	136,057	-
SEK	-	-	24	-
USD	-	-	545,468	-
<b>Total</b>	-	-	<b>4,910,260</b>	-
<b>Emerging Markets Local Currency Bond Fund (in USD)</b>				
<b>Securities lending transactions</b>				
CAD	-	-	566,869	-
CHF	-	-	379,426	-
DKK	-	-	415,465	-
EUR	-	-	54,127,771	-
GBP	-	-	17,064,515	-
JPY	-	-	1,988	-

Currency	Cash collateral received	Cash collateral posted	Non-cash collateral received	Non-cash collateral posted
NOK	-	-	286,469	-
SEK	-	-	1,895,479	-
USD	-	-	29,165,581	-
<b>Total</b>	-	-	<b>103,903,563</b>	-
<b>ESG Global Conservative Income Fund (in EUR)</b>				
<b>Securities lending transactions</b>				
AUD	-	-	57,436	-
CAD	-	-	67,350	-
CHF	-	-	34,640	-
DKK	-	-	221,110	-
EUR	-	-	11,271,924	-
GBP	-	-	2,121,934	-
JPY	-	-	310,754	-
NOK	-	-	119,042	-
SEK	-	-	64,425	-
USD	-	-	4,342,088	-
<b>Total</b>	-	-	<b>18,610,703</b>	-
<b>ESG Global Multi-Asset Income Fund (in USD)</b>				
<b>Securities lending transactions</b>				
AUD	-	-	4,991	-
EUR	-	-	155,993	-
GBP	-	-	51,050	-
JPY	-	-	237,735	-
USD	-	-	53,637	-
<b>Total</b>	-	-	<b>503,406</b>	-
<b>ESG Multi-Asset Fund (in EUR)</b>				
<b>Securities lending transactions</b>				
AUD	-	-	7,899,833	-
BMD	-	-	288,595	-
CAD	-	-	4,092,759	-
CHF	-	-	5,138,910	-
DKK	-	-	4,330,032	-
EUR	-	-	218,570,823	-
GBP	-	-	27,939,261	-
JPY	-	-	103,941,623	-
NOK	-	-	404,981	-
SEK	-	-	7,876,873	-
USD	-	-	244,850,971	-
<b>Total Securities lending transactions</b>	-	-	<b>625,334,661</b>	-
<b>OTC FDIs</b>				
EUR	26,300,000	(6,280,000)	-	-
<b>Total OTC FDIs</b>	<b>26,300,000</b>	<b>(6,280,000)</b>	-	-
<b>Total</b>	<b>26,300,000</b>	<b>(6,280,000)</b>	<b>625,334,661</b>	-
<b>ESG Systematic Multi Allocation Credit Fund(in USD) <sup>(2)</sup></b>				
<b>Securities lending transactions</b>				
AUD	-	-	14,197	-
CAD	-	-	475	-
CHF	-	-	424	-
DKK	-	-	40,980	-
EUR	-	-	472,278	-
GBP	-	-	45,197	-
JPY	-	-	673,448	-
NOK	-	-	24,765	-
SEK	-	-	5	-
USD	-	-	87,971	-
<b>Total</b>	-	-	<b>1,359,740</b>	-

# Appendix III – Supplementary Information continued

Currency	Cash collateral received	Cash collateral posted	Non-cash collateral received	Non-cash collateral posted
<b>Euro Bond Fund (in EUR)</b>				
<b>Securities lending transactions</b>				
CAD	-	-	21,072,084	-
CHF	-	-	1,694,638	-
DKK	-	-	3,281,210	-
EUR	-	-	231,146,390	-
GBP	-	-	27,034,719	-
JPY	-	-	55,319,770	-
NOK	-	-	1,177,570	-
SEK	-	-	9,377,413	-
USD	-	-	60,310,410	-
<b>Total</b>	-	-	<b>410,414,204</b>	-
<b>Euro Corporate Bond Fund (in EUR)</b>				
<b>Securities lending transactions</b>				
AUD	-	-	375	-
CAD	-	-	922,630	-
CHF	-	-	6,910,580	-
DKK	-	-	578,662	-
EUR	-	-	142,363,759	-
GBP	-	-	30,115,090	-
JPY	-	-	93,690	-
NOK	-	-	516,999	-
SEK	-	-	3,647,687	-
USD	-	-	119,016,998	-
<b>Total</b>	-	-	<b>304,166,470</b>	-
<b>Euro Short Duration Bond Fund (in EUR)</b>				
<b>Securities lending transactions</b>				
CAD	-	-	175,194,438	-
CHF	-	-	2,517,227	-
DKK	-	-	26,353,417	-
EUR	-	-	627,362,457	-
GBP	-	-	44,187,678	-
JPY	-	-	98,950,401	-
NOK	-	-	747,508	-
SEK	-	-	7,726,445	-
USD	-	-	136,369,647	-
<b>Total</b>	-	-	<b>1,119,409,218</b>	-
<b>Euro-Markets Fund (in EUR)</b>				
<b>Securities lending transactions</b>				
AUD	-	-	127,771	-
CAD	-	-	82,448	-
CHF	-	-	419,941	-
EUR	-	-	8,733,571	-
GBP	-	-	5,412,498	-
JPY	-	-	6,503,806	-
NOK	-	-	1,760	-
USD	-	-	14,041,218	-
<b>Total</b>	-	-	<b>35,323,013</b>	-
<b>European Equity Income Fund (in EUR)</b>				
<b>Securities lending transactions</b>				
BMD	-	-	228,177	-
CAD	-	-	2,221,017	-
CHF	-	-	5,201,800	-
DKK	-	-	2,849,585	-
EUR	-	-	27,483,380	-
GBP	-	-	10,905,198	-
JPY	-	-	11,808,477	-
NOK	-	-	638,419	-

Currency	Cash collateral received	Cash collateral posted	Non-cash collateral received	Non-cash collateral posted
SEK	-	-	1,461,604	-
USD	-	-	57,353,543	-
<b>Total</b>	-	-	<b>120,151,200</b>	-
<b>European Focus Fund (in EUR)</b>				
<b>Securities lending transactions</b>				
BMD	-	-	43,686	-
CAD	-	-	262,941	-
CHF	-	-	522,225	-
DKK	-	-	298,855	-
EUR	-	-	4,770,916	-
GBP	-	-	2,559,015	-
JPY	-	-	1,214,141	-
NOK	-	-	71,278	-
SEK	-	-	40,227	-
USD	-	-	8,903,126	-
<b>Total</b>	-	-	<b>18,686,410</b>	-
<b>European Fund (in EUR)</b>				
<b>Securities lending transactions</b>				
AUD	-	-	229,494	-
BMD	-	-	63,446	-
CAD	-	-	112,597	-
CHF	-	-	158,875	-
DKK	-	-	25,728	-
EUR	-	-	7,075,390	-
GBP	-	-	2,086,238	-
JPY	-	-	9,986,760	-
SEK	-	-	14,145	-
USD	-	-	6,589,423	-
<b>Total</b>	-	-	<b>26,342,096</b>	-
<b>European High Yield Bond Fund (in EUR)</b>				
<b>Securities lending transactions</b>				
CAD	-	-	153,692	-
CHF	-	-	195,707	-
DKK	-	-	510,347	-
EUR	-	-	39,897,906	-
GBP	-	-	8,946,636	-
JPY	-	-	136	-
NOK	-	-	337,216	-
SEK	-	-	927,871	-
USD	-	-	12,674,838	-
<b>Total</b>	-	-	<b>63,644,349</b>	-
<b>European Special Situations Fund (in EUR)</b>				
<b>Securities lending transactions</b>				
AUD	-	-	671,692	-
BMD	-	-	2,709	-
CAD	-	-	3,625,310	-
CHF	-	-	1,690,039	-
DKK	-	-	1,259,954	-
EUR	-	-	27,287,293	-
GBP	-	-	9,473,425	-
JPY	-	-	19,733,789	-
NOK	-	-	259,229	-
SEK	-	-	368,926	-
USD	-	-	49,199,535	-
<b>Total</b>	-	-	<b>113,571,901</b>	-
<b>European Sustainable Equity Fund (in EUR)</b>				
<b>Securities lending transactions</b>				
AUD	-	-	1,515	-
CAD	-	-	991	-

# Appendix III – Supplementary Information continued

Currency	Cash collateral received	Cash collateral posted	Non-cash collateral received	Non-cash collateral posted
CHF	-	-	12	-
EUR	-	-	123,301	-
GBP	-	-	88,844	-
JPY	-	-	72,446	-
USD	-	-	251,021	-
<b>Total</b>	-	-	<b>538,130</b>	-
<b>European Value Fund (in EUR)</b>				
<b>Securities lending transactions</b>				
BMD	-	-	124,691	-
CAD	-	-	487,106	-
CHF	-	-	2,131,506	-
EUR	-	-	8,752,074	-
GBP	-	-	3,259,440	-
JPY	-	-	4,663,563	-
NOK	-	-	7,845	-
USD	-	-	7,455,059	-
<b>Total</b>	-	-	<b>26,881,284</b>	-
<b>FinTech Fund (in USD)</b>				
<b>Securities lending transactions</b>				
AUD	-	-	8,359	-
BMD	-	-	7,897	-
CAD	-	-	882,602	-
CHF	-	-	1,604,730	-
DKK	-	-	1,097,060	-
EUR	-	-	3,185,942	-
GBP	-	-	2,211,035	-
JPY	-	-	639,962	-
NOK	-	-	262,858	-
SEK	-	-	101,642	-
USD	-	-	6,411,072	-
<b>Total</b>	-	-	<b>16,413,159</b>	-
<b>Fixed Income Global Opportunities Fund (in USD)</b>				
<b>Securities lending transactions</b>				
AUD	-	-	31,559,945	-
CAD	-	-	53,168,631	-
CHF	-	-	15,058,256	-
DKK	-	-	14,467,723	-
EUR	-	-	302,713,835	-
GBP	-	-	63,146,587	-
JPY	-	-	508,945,494	-
NOK	-	-	1,862,686	-
SEK	-	-	7,308,456	-
USD	-	-	706,858,467	-
<b>Total Securities lending transactions</b>	-	-	<b>1,705,090,080</b>	-
<b>OTC FDIs</b>				
AUD	-	(61,715)	-	-
CHF	-	(19,879)	-	-
EUR	3,114,439	(9,090,051)	-	-
GBP	3,917,083	-	-	-
JPY	141,137	-	-	-
MXN	5,083,921	-	-	-
NZD	163,135	-	-	-
PLN	-	(179,489)	-	-
USD	138,470,862	(3,716,500)	1,765,264	-
ZAR	178,481	-	-	-
<b>Total OTC FDIs</b>	<b>151,069,058</b>	<b>(13,067,634)</b>	<b>1,765,264</b>	-
<b>Total</b>	<b>151,069,058</b>	<b>(13,067,634)</b>	<b>1,706,855,344</b>	-

Currency	Cash collateral received	Cash collateral posted	Non-cash collateral received	Non-cash collateral posted
<b>Future Consumer Fund (in USD)</b>				
<b>Securities lending transactions</b>				
AUD	-	-	23,361	-
CAD	-	-	16,500	-
CHF	-	-	8,684	-
DKK	-	-	8,124	-
EUR	-	-	54,129	-
GBP	-	-	88,558	-
JPY	-	-	265,640	-
SEK	-	-	50	-
USD	-	-	677,448	-
<b>Total</b>	-	-	<b>1,142,494</b>	-
<b>Future Of Transport Fund (in USD)</b>				
<b>Securities lending transactions</b>				
AUD	-	-	364,183	-
BMD	-	-	16,902	-
CAD	-	-	484,839	-
CHF	-	-	439,895	-
DKK	-	-	218,062	-
EUR	-	-	6,082,851	-
GBP	-	-	9,711,134	-
JPY	-	-	2,473,290	-
NOK	-	-	15,875	-
SEK	-	-	5,763	-
USD	-	-	47,240,640	-
<b>Total</b>	-	-	<b>67,053,434</b>	-
<b>Global Allocation Fund (in USD)</b>				
<b>Securities lending transactions</b>				
AUD	-	-	7,212,575	-
BMD	-	-	414,720	-
CAD	-	-	140,510,333	-
CHF	-	-	22,052,621	-
DKK	-	-	21,220,559	-
EUR	-	-	628,894,773	-
GBP	-	-	105,870,098	-
JPY	-	-	139,288,875	-
NOK	-	-	2,940,067	-
SEK	-	-	10,295,094	-
USD	-	-	960,531,247	-
<b>Total Securities lending transactions</b>	-	-	<b>2,039,230,962</b>	-
<b>OTC FDIs</b>				
EUR	1,258,875	(956,675)	-	-
MXN	6,136,077	-	-	-
USD	32,323,000	(19,733,428)	-	(515,165,846)
<b>Total OTC FDIs</b>	<b>39,717,952</b>	<b>(20,690,103)</b>	-	<b>(515,165,846)</b>
<b>Total</b>	<b>39,717,952</b>	<b>(20,690,103)</b>	<b>2,039,230,962</b>	<b>(515,165,846)</b>
<b>Global Corporate Bond Fund (in USD)</b>				
<b>Securities lending transactions</b>				
CAD	-	-	215,205	-
CHF	-	-	903,689	-
DKK	-	-	482,966	-
EUR	-	-	47,061,609	-
GBP	-	-	5,283,438	-
JPY	-	-	37	-
NOK	-	-	260,594	-



# Appendix III – Supplementary Information continued

Currency	Cash collateral received	Cash collateral posted	Non-cash collateral received	Non-cash collateral posted
SEK	-	-	76,992	-
USD	-	-	13,850,441	-
<b>Total</b>	-	-	<b>68,134,971</b>	-
<b>Global Dynamic Equity Fund (in USD)</b>				
<b>Securities lending transactions</b>				
AUD	-	-	54,293	-
CAD	-	-	269,335	-
CHF	-	-	92,316	-
DKK	-	-	22,712	-
EUR	-	-	2,618,506	-
GBP	-	-	825,712	-
JPY	-	-	928,171	-
NOK	-	-	116	-
SEK	-	-	142	-
USD	-	-	5,799,847	-
<b>Total</b>	-	-	<b>10,611,150</b>	-
<b>OTC FDIs</b>				
USD	-	-	-	(18,493,880)
<b>Total OTC FDIs</b>	-	-	-	<b>(18,493,880)</b>
<b>Total</b>	-	-	<b>10,611,150</b>	<b>(18,493,880)</b>
<b>Global Equity Income Fund (in USD)</b>				
<b>Securities lending transactions</b>				
BMD	-	-	614	-
CAD	-	-	606	-
CHF	-	-	3,358	-
EUR	-	-	25,089,776	-
GBP	-	-	14,431,244	-
JPY	-	-	206,691	-
USD	-	-	37,505,653	-
<b>Total</b>	-	-	<b>77,237,942</b>	-
<b>Global Government Bond Fund (in USD)</b>				
<b>Securities lending transactions</b>				
AUD	-	-	783,195	-
CAD	-	-	329,436	-
CHF	-	-	624,134	-
DKK	-	-	1,623,285	-
EUR	-	-	84,446,671	-
GBP	-	-	6,829,951	-
JPY	-	-	16,746,390	-
NOK	-	-	138,879	-
SEK	-	-	502,585	-
USD	-	-	27,035,839	-
<b>Total</b>	-	-	<b>139,060,365</b>	-
<b>Global High Yield Bond Fund (in USD)</b>				
<b>Securities lending transactions</b>				
AUD	-	-	824	-
CAD	-	-	537,438	-
CHF	-	-	342,664	-
DKK	-	-	249,042	-
EUR	-	-	44,377,779	-
GBP	-	-	10,252,909	-
JPY	-	-	205,450	-
NOK	-	-	215,951	-
SEK	-	-	1,858,201	-
USD	-	-	15,455,068	-
<b>Total</b>	-	-	<b>73,495,326</b>	-

Currency	Cash collateral received	Cash collateral posted	Non-cash collateral received	Non-cash collateral posted
<b>Global Inflation Linked Bond Fund (in USD)</b>				
<b>Securities lending transactions</b>				
AUD	-	-	663,014	-
CHF	-	-	4	-
DKK	-	-	30,255	-
EUR	-	-	3,366,441	-
GBP	-	-	95,570	-
JPY	-	-	6,768,841	-
NOK	-	-	1,028	-
SEK	-	-	24,304	-
USD	-	-	814,546	-
<b>Total</b>	-	-	<b>11,764,003</b>	-
<b>Global Multi-Asset Income Fund (in USD)</b>				
<b>Securities lending transactions</b>				
AUD	-	-	658,635	-
BMD	-	-	19,209	-
CAD	-	-	2,705,676	-
CHF	-	-	6,951,505	-
DKK	-	-	1,382,210	-
EUR	-	-	73,898,813	-
GBP	-	-	22,588,635	-
JPY	-	-	10,131,527	-
NOK	-	-	552,463	-
SEK	-	-	2,124,290	-
USD	-	-	86,415,308	-
<b>Total Securities lending transactions</b>	-	-	<b>207,428,271</b>	-
<b>OTC FDIs</b>				
EUR	-	(14,640)	-	-
USD	916,158	-	-	-
<b>Total OTC FDIs</b>	<b>916,158</b>	<b>(14,640)</b>	-	-
<b>Total</b>	<b>916,158</b>	<b>(14,640)</b>	<b>207,428,271</b>	-
<b>Japan Flexible Equity Fund (in JPY)</b>				
<b>Securities lending transactions</b>				
AUD	-	-	11,610,071	-
BMD	-	-	25,870,334	-
CAD	-	-	551,762,955	-
CHF	-	-	232,925,015	-
DKK	-	-	157,385,953	-
EUR	-	-	4,786,873,429	-
GBP	-	-	507,481,773	-
JPY	-	-	764,272,746	-
NOK	-	-	35,457,865	-
SEK	-	-	39,149,276	-
USD	-	-	3,183,474,759	-
<b>Total</b>	-	-	<b>10,296,264,176</b>	-
<b>Japan Small &amp; MidCap Opportunities Fund (in JPY)</b>				
<b>Securities lending transactions</b>				
AUD	-	-	18,662,903	-
BMD	-	-	10,412,282	-
CAD	-	-	258,268,240	-
CHF	-	-	151,385,881	-
DKK	-	-	28,324,371	-
EUR	-	-	2,152,476,891	-
GBP	-	-	333,266,467	-
JPY	-	-	446,075,323	-
NOK	-	-	5,036,040	-

# Appendix III – Supplementary Information continued

Currency	Cash collateral received	Cash collateral posted	Non-cash collateral received	Non-cash collateral posted
SEK	-	-	8,752,391	-
USD	-	-	1,756,058,598	-
<b>Total</b>	-	-	<b>5,168,719,387</b>	-
<b>Latin American Fund (in USD)</b>				
<b>Securities lending transactions</b>				
AUD	-	-	6,109	-
CAD	-	-	455,376	-
CHF	-	-	2,728	-
DKK	-	-	2,555	-
EUR	-	-	2,984,518	-
GBP	-	-	11,733	-
JPY	-	-	24,924	-
SEK	-	-	16	-
USD	-	-	91,986,023	-
<b>Total</b>	-	-	<b>95,473,982</b>	-
<b>Natural Resources Growth &amp; Income Fund (in USD)</b>				
<b>Securities lending transactions</b>				
AUD	-	-	660,027	-
BMD	-	-	2,280	-
CAD	-	-	1,377,780	-
CHF	-	-	4,185,050	-
DKK	-	-	391,779	-
EUR	-	-	3,048,692	-
GBP	-	-	4,908,451	-
JPY	-	-	6,267,078	-
NOK	-	-	43,515	-
SEK	-	-	10,195	-
USD	-	-	51,922,028	-
<b>Total</b>	-	-	<b>72,816,875</b>	-
<b>Next Generation Health Care Fund (in USD)</b>				
<b>Securities lending transactions</b>				
AUD	-	-	47,953	-
CAD	-	-	52,460	-
CHF	-	-	42,491	-
DKK	-	-	38,685	-
EUR	-	-	83,854	-
GBP	-	-	126,712	-
JPY	-	-	286,021	-
NOK	-	-	4,676	-
SEK	-	-	1,549	-
USD	-	-	1,209,863	-
<b>Total</b>	-	-	<b>1,894,264</b>	-
<b>Next Generation Technology Fund (in USD)</b>				
<b>Securities lending transactions</b>				
AUD	-	-	5,778,867	-
BMD	-	-	3,289	-
CAD	-	-	5,808,245	-
CHF	-	-	11,193,418	-
DKK	-	-	3,576,037	-
EUR	-	-	15,760,191	-
GBP	-	-	19,097,075	-
JPY	-	-	122,644,495	-
NOK	-	-	493,318	-
SEK	-	-	706,644	-
USD	-	-	131,714,030	-
<b>Total</b>	-	-	<b>316,775,609</b>	-
<b>Nutrition Fund (in USD)</b>				
<b>Securities lending transactions</b>				
AUD	-	-	96,218	-

Currency	Cash collateral received	Cash collateral posted	Non-cash collateral received	Non-cash collateral posted
CAD	-	-	258,231	-
CHF	-	-	960,270	-
DKK	-	-	95,835	-
EUR	-	-	2,386,096	-
GBP	-	-	2,371,201	-
JPY	-	-	2,952,115	-
NOK	-	-	20,744	-
SEK	-	-	5,418	-
USD	-	-	21,697,508	-
<b>Total</b>	-	-	<b>30,843,636</b>	-
<b>Sustainable Asian Bond Fund (in USD)</b>				
<b>Securities lending transactions</b>				
CAD	-	-	6,500	-
CHF	-	-	1,054	-
DKK	-	-	297	-
EUR	-	-	2,493,384	-
GBP	-	-	729,320	-
JPY	-	-	22	-
SEK	-	-	168	-
USD	-	-	873,883	-
<b>Total</b>	-	-	<b>4,104,628</b>	-
<b>Sustainable Emerging Markets Blended Bond Fund (in USD)</b>				
<b>Securities lending transactions</b>				
CAD	-	-	1,421	-
CHF	-	-	364	-
DKK	-	-	11,890	-
EUR	-	-	1,412,514	-
GBP	-	-	186,879	-
JPY	-	-	9	-
NOK	-	-	7,134	-
SEK	-	-	1	-
USD	-	-	266,750	-
<b>Total</b>	-	-	<b>1,886,962</b>	-
<b>Sustainable Emerging Markets Bond Fund (in USD)</b>				
<b>Securities lending transactions</b>				
CAD	-	-	202,503	-
CHF	-	-	184,629	-
DKK	-	-	342,918	-
EUR	-	-	37,752,069	-
GBP	-	-	6,964,630	-
JPY	-	-	88	-
NOK	-	-	246,810	-
SEK	-	-	1,200,131	-
USD	-	-	9,009,109	-
<b>Total</b>	-	-	<b>55,902,887</b>	-
<b>Sustainable Emerging Markets Corporate Bond Fund (in USD)</b>				
<b>Securities lending transactions</b>				
CAD	-	-	35,869	-
CHF	-	-	38,784	-
DKK	-	-	1,934	-
EUR	-	-	5,011,831	-
GBP	-	-	919,156	-
JPY	-	-	45	-
NOK	-	-	8,919	-
SEK	-	-	243,481	-
USD	-	-	1,636,552	-
<b>Total</b>	-	-	<b>7,896,571</b>	-

# Appendix III – Supplementary Information continued

Currency	Cash collateral received	Cash collateral posted	Non-cash collateral received	Non-cash collateral posted
<b>Sustainable Emerging Markets Local Currency Bond Fund (in USD)</b>				
<b>Securities lending transactions</b>				
CAD	-	-	40,281	-
CHF	-	-	85,098	-
DKK	-	-	541,669	-
EUR	-	-	19,033,225	-
GBP	-	-	570,289	-
JPY	-	-	24	-
NOK	-	-	337,561	-
SEK	-	-	296,730	-
USD	-	-	1,486,882	-
<b>Total</b>	-	-	<b>22,391,759</b>	-
<b>Sustainable Energy Fund (in USD)</b>				
<b>Securities lending transactions</b>				
AUD	-	-	236,536	-
BMD	-	-	5,553	-
CAD	-	-	2,179,034	-
CHF	-	-	1,756,771	-
DKK	-	-	1,077,124	-
EUR	-	-	23,426,731	-
GBP	-	-	15,941,855	-
JPY	-	-	9,056,664	-
NOK	-	-	210,613	-
SEK	-	-	850,444	-
USD	-	-	163,254,108	-
<b>Total</b>	-	-	<b>217,995,433</b>	-
<b>Sustainable Fixed Income Global Opportunities Fund (in EUR)</b>				
<b>Securities lending transactions</b>				
AUD	-	-	54,921	-
BMD	-	-	2,197	-
CAD	-	-	124,491	-
CHF	-	-	166,306	-
DKK	-	-	249,655	-
EUR	-	-	2,457,782	-
GBP	-	-	1,184,959	-
JPY	-	-	845,241	-
NOK	-	-	105,878	-
SEK	-	-	178,719	-
USD	-	-	12,150,129	-
<b>Total Securities lending transactions</b>	-	-	<b>17,520,278</b>	-
<b>OTC FDIs</b>				
AUD	-	(3,913)	-	-
CHF	-	(1,288)	-	-
EUR	3,730,751	(625,471)	-	(2,041,463)
GBP	237,640	-	-	-
JPY	7,993	-	-	-
MXN	701,171	-	-	-
NZD	10,085	-	-	-
PLN	-	(19,295)	-	-
USD	3,607,143	(250,069)	-	(37,343)
ZAR	14,648	-	-	-
<b>Total OTC FDIs</b>	<b>8,309,431</b>	<b>(900,036)</b>	-	<b>(2,078,806)</b>
<b>Total</b>	<b>8,309,431</b>	<b>(900,036)</b>	<b>17,520,278</b>	<b>(2,078,806)</b>
<b>Sustainable Global Bond Income Fund (in USD)</b>				
<b>Securities lending transactions</b>				
CAD	-	-	6,943	-
CHF	-	-	6,935	-
DKK	-	-	4,468	-

Currency	Cash collateral received	Cash collateral posted	Non-cash collateral received	Non-cash collateral posted
EUR	-	-	1,173,233	-
GBP	-	-	160,188	-
JPY	-	-	3	-
NOK	-	-	4,190	-
SEK	-	-	45,228	-
USD	-	-	236,864	-
<b>Total Securities lending transactions</b>	-	-	<b>1,638,052</b>	-
<b>OTC FDIs</b>				
EUR	-	(13,185)	-	-
MXN	32,893	-	-	-
USD	234,412	-	-	-
<b>Total OTC FDIs</b>	<b>267,305</b>	<b>(13,185)</b>	-	-
<b>Total</b>	<b>267,305</b>	<b>(13,185)</b>	<b>1,638,052</b>	-
<b>Sustainable Global Infrastructure Fund (in USD)</b>				
<b>Securities lending transactions</b>				
AUD	-	-	2,464	-
EUR	-	-	281,339	-
GBP	-	-	92,762	-
JPY	-	-	119,399	-
USD	-	-	87,067	-
<b>Total</b>	-	-	<b>583,031</b>	-
<b>Sustainable World Bond Fund (in USD) <sup>(2)</sup></b>				
<b>Securities lending transactions</b>				
AUD	-	-	4,625	-
CAD	-	-	595,107	-
CHF	-	-	1,267,814	-
DKK	-	-	594,654	-
EUR	-	-	79,210,973	-
GBP	-	-	6,635,947	-
JPY	-	-	14,305,568	-
NOK	-	-	85,968	-
SEK	-	-	159,260	-
USD	-	-	24,846,853	-
<b>Total</b>	-	-	<b>127,706,769</b>	-
<b>Swiss Small &amp; MidCap Opportunities Fund (in CHF) <sup>(3)</sup></b>				
<b>Securities lending transactions</b>				
AUD	-	-	77,135	-
BMD	-	-	15,460	-
CAD	-	-	341,836	-
CHF	-	-	924,625	-
DKK	-	-	609,035	-
EUR	-	-	39,339,161	-
GBP	-	-	19,072,488	-
JPY	-	-	7,784,740	-
NOK	-	-	115,968	-
SEK	-	-	792,372	-
USD	-	-	60,779,674	-
<b>Total</b>	-	-	<b>129,852,494</b>	-
<b>Systematic Global Equity High Income Fund (in USD)</b>				
<b>Securities lending transactions</b>				
AUD	-	-	1,328,395	-
BMD	-	-	109,999	-
CAD	-	-	5,471,083	-
CHF	-	-	6,944,462	-
DKK	-	-	910,635	-
EUR	-	-	67,546,153	-

<sup>(2)</sup> Fund name changed during the period, see Note 1, for further details.

<sup>(3)</sup> Fund closed to subscriptions, see Note 1, for further details.

# Appendix III – Supplementary Information continued

Currency	Cash collateral received	Cash collateral posted	Non-cash collateral received	Non-cash collateral posted
GBP	-	-	28,592,298	-
JPY	-	-	21,913,266	-
NOK	-	-	79,253	-
SEK	-	-	956,301	-
USD	-	-	249,012,255	-
<b>Total</b>	-	-	<b>382,864,100</b>	-
<b>Systematic Global Sustainable Income &amp; Growth Fund (in USD) <sup>(4)</sup></b>				
<b>Securities lending transactions</b>				
CHF	-	-	4	-
EUR	-	-	10,411	-
GBP	-	-	15,079	-
USD	-	-	60,033	-
<b>Total</b>	-	-	<b>85,527</b>	-
<b>Systematic Sustainable Global SmallCap Fund (in USD) <sup>(2)</sup></b>				
<b>Securities lending transactions</b>				
AUD	-	-	548,703	-
BMD	-	-	20,179	-
CAD	-	-	1,663,361	-
CHF	-	-	2,411,588	-
DKK	-	-	862,220	-
EUR	-	-	11,327,342	-
GBP	-	-	6,046,631	-
JPY	-	-	4,928,754	-
NOK	-	-	157,201	-
SEK	-	-	86,921	-
USD	-	-	33,014,177	-
<b>Total</b>	-	-	<b>61,067,077</b>	-
<b>United Kingdom Fund (in GBP)</b>				
<b>Securities lending transactions</b>				
BMD	-	-	13,138	-
CAD	-	-	221,468	-
CHF	-	-	385,044	-
DKK	-	-	317,186	-
EUR	-	-	1,280,563	-
GBP	-	-	542,863	-
JPY	-	-	303,368	-
NOK	-	-	76,074	-
SEK	-	-	23,249	-
USD	-	-	1,611,080	-
<b>Total</b>	-	-	<b>4,774,033</b>	-
<b>US Basic Value Fund (in USD)</b>				
<b>Securities lending transactions</b>				
AUD	-	-	689,285	-
BMD	-	-	72,722	-
CAD	-	-	879,740	-
CHF	-	-	864,938	-
DKK	-	-	627,912	-
EUR	-	-	6,751,321	-
GBP	-	-	4,737,546	-
JPY	-	-	4,591,928	-
NOK	-	-	81,446	-
SEK	-	-	26,683	-
USD	-	-	64,417,791	-
<b>Total</b>	-	-	<b>83,741,312</b>	-

<sup>(2)</sup> Fund name changed during the period, see Note 1, for further details.

<sup>(4)</sup> Fund launched during the period, see Note 1, for further details.

Currency	Cash collateral received	Cash collateral posted	Non-cash collateral received	Non-cash collateral posted
<b>US Dollar Bond Fund (in USD)</b>				
<b>Securities lending transactions</b>				
AUD	-	-	229,600	-
CAD	-	-	72,337	-
CHF	-	-	653,450	-
DKK	-	-	78,556	-
EUR	-	-	2,149,590	-
GBP	-	-	740,634	-
JPY	-	-	4,287,186	-
NOK	-	-	3,117	-
SEK	-	-	86,825	-
USD	-	-	2,227,791	-
<b>Total Securities lending transactions</b>	-	-	<b>10,529,086</b>	-
<b>OTC FDIs</b>				
EUR	44,062	-	-	-
GBP	28,373	-	-	-
JPY	11,824	-	-	-
MXN	6,400	-	-	-
PLN	-	(2,781)	-	-
USD	307,000	(473,103)	-	(1,043,691)
ZAR	2,912	-	-	-
<b>Total OTC FDIs</b>	<b>400,571</b>	<b>(475,884)</b>	-	<b>(1,043,691)</b>
<b>Total</b>	<b>400,571</b>	<b>(475,884)</b>	<b>10,529,086</b>	<b>(1,043,691)</b>
<b>US Dollar High Yield Bond Fund (in USD)</b>				
<b>Securities lending transactions</b>				
AUD	-	-	42,190	-
CAD	-	-	578,992	-
CHF	-	-	290,361	-
DKK	-	-	1,742,159	-
EUR	-	-	53,085,051	-
GBP	-	-	9,760,463	-
JPY	-	-	804,331	-
NOK	-	-	1,018,492	-
SEK	-	-	329,106	-
USD	-	-	15,074,519	-
<b>Total Securities lending transactions</b>	-	-	<b>82,725,664</b>	-
<b>OTC FDIs</b>				
EUR	-	(6,108)	-	-
USD	3,169,000	(675,957)	-	-
<b>Total OTC FDIs</b>	<b>3,169,000</b>	<b>(682,065)</b>	-	-
<b>Total</b>	<b>3,169,000</b>	<b>(682,065)</b>	<b>82,725,664</b>	-
<b>US Dollar Short Duration Bond Fund (in USD)</b>				
<b>Securities lending transactions</b>				
AUD	-	-	1,300,219	-
CAD	-	-	942,986	-
CHF	-	-	68,077	-
DKK	-	-	3,007,991	-
EUR	-	-	85,425,110	-
GBP	-	-	22,316,193	-
JPY	-	-	31,020,790	-
NOK	-	-	9,813	-
SEK	-	-	2,221,424	-
USD	-	-	112,632,817	-
<b>Total</b>	-	-	<b>258,945,420</b>	-
<b>US Flexible Equity Fund (in USD)</b>				
<b>Securities lending transactions</b>				
AUD	-	-	666,427	-

# Appendix III – Supplementary Information continued

Currency	Cash collateral received	Cash collateral posted	Non-cash collateral received	Non-cash collateral posted
CAD	-	-	566,161	-
CHF	-	-	297,486	-
DKK	-	-	278,771	-
EUR	-	-	601,173	-
GBP	-	-	1,281,484	-
JPY	-	-	2,719,651	-
SEK	-	-	1,733	-
USD	-	-	109,146,521	-
<b>Total</b>	-	-	<b>115,559,407</b>	-
<b>US Growth Fund (in USD)</b>				
<b>Securities lending transactions</b>				
AUD	-	-	245,624	-
CAD	-	-	198,355	-
CHF	-	-	104,459	-
DKK	-	-	97,676	-
EUR	-	-	804,530	-
GBP	-	-	1,303,759	-
JPY	-	-	1,526,599	-
SEK	-	-	607	-
USD	-	-	29,306,342	-
<b>Total</b>	-	-	<b>33,587,951</b>	-
<b>US Mid-Cap Value Fund (in USD)</b>				
<b>Securities lending transactions</b>				
AUD	-	-	210,824	-
BMD	-	-	30,702	-
CAD	-	-	844,949	-
CHF	-	-	1,543,479	-
DKK	-	-	886,237	-
EUR	-	-	4,282,906	-
GBP	-	-	3,506,182	-
JPY	-	-	2,085,678	-
NOK	-	-	193,359	-
SEK	-	-	59,043	-
USD	-	-	38,197,768	-
<b>Total</b>	-	-	<b>51,841,127</b>	-
<b>US Sustainable Equity Fund (in USD)</b>				
<b>Securities lending transactions</b>				
CAD	-	-	7,366	-
CHF	-	-	25,724	-
EUR	-	-	59,164	-
GBP	-	-	71,587	-
JPY	-	-	24,118	-
NOK	-	-	108	-
USD	-	-	143,878	-
<b>Total</b>	-	-	<b>331,945</b>	-
<b>World Energy Fund (in USD)</b>				
<b>Securities lending transactions</b>				
AUD	-	-	1,282,451	-
CAD	-	-	1,102,261	-
CHF	-	-	962,843	-
DKK	-	-	702,449	-
EUR	-	-	7,934,090	-
GBP	-	-	5,800,807	-
JPY	-	-	9,532,303	-
SEK	-	-	1,004,398	-
USD	-	-	62,128,171	-
<b>Total</b>	-	-	<b>90,449,773</b>	-

Currency	Cash collateral received	Cash collateral posted	Non-cash collateral received	Non-cash collateral posted
<b>World Financials Fund (in USD)</b>				
<b>Securities lending transactions</b>				
AUD	-	-	261,626	-
BMD	-	-	81,877	-
CAD	-	-	306,995	-
CHF	-	-	377,921	-
DKK	-	-	159,636	-
EUR	-	-	10,919,315	-
GBP	-	-	3,043,523	-
JPY	-	-	4,193,256	-
SEK	-	-	303,406	-
USD	-	-	25,867,748	-
<b>Total Securities lending transactions</b>	-	-	<b>45,515,303</b>	-
<b>OTC FDIs</b>				
USD	480,000	-	-	-
<b>Total OTC FDIs</b>	<b>480,000</b>	-	-	-
<b>Total</b>	<b>480,000</b>	-	<b>45,515,303</b>	-
<b>World Gold Fund (in USD)</b>				
<b>Securities lending transactions</b>				
AUD	-	-	1,727,001	-
BMD	-	-	11,446	-
CAD	-	-	6,998,511	-
CHF	-	-	36,834,788	-
DKK	-	-	284,361	-
EUR	-	-	33,698,759	-
GBP	-	-	49,415,039	-
JPY	-	-	124,245,076	-
NOK	-	-	150,030	-
SEK	-	-	1,699,729	-
USD	-	-	142,165,127	-
<b>Total</b>	-	-	<b>397,229,867</b>	-
<b>World Healthscience Fund (in USD)</b>				
<b>Securities lending transactions</b>				
AUD	-	-	8,053,192	-
BMD	-	-	98,001	-
CAD	-	-	5,870,697	-
CHF	-	-	13,659,743	-
DKK	-	-	5,582,079	-
EUR	-	-	21,236,029	-
GBP	-	-	17,831,940	-
JPY	-	-	337,547,754	-
NOK	-	-	1,245,516	-
SEK	-	-	392,513	-
USD	-	-	160,642,710	-
<b>Total</b>	-	-	<b>572,160,174</b>	-
<b>World Mining Fund (in USD)</b>				
<b>Securities lending transactions</b>				
AUD	-	-	2,319,066	-
BMD	-	-	3,602	-
CAD	-	-	3,054,431	-
CHF	-	-	8,312,228	-
DKK	-	-	602,542	-
EUR	-	-	62,801,884	-
GBP	-	-	43,814,285	-
JPY	-	-	138,714,967	-
NOK	-	-	61,481	-

## Appendix III – Supplementary Information continued

Currency	Cash collateral received	Cash collateral posted	Non-cash collateral received	Non-cash collateral posted
SEK	-	-	1,785,878	-
USD	-	-	303,314,615	-
<b>Total</b>	-	-	<b>564,784,979</b>	-
<b>World Real Estate Securities Fund (in USD)</b>				
<b>Securities lending transactions</b>				
AUD	-	-	155,455	-
BMD	-	-	39,193	-
CAD	-	-	443,431	-
CHF	-	-	1,364,148	-
DKK	-	-	176,526	-
EUR	-	-	4,057,943	-
GBP	-	-	2,164,741	-
JPY	-	-	3,010,103	-
NOK	-	-	26,815	-
SEK	-	-	118,141	-
USD	-	-	9,846,987	-
<b>Total</b>	-	-	<b>21,403,483</b>	-
<b>World Technology Fund (in USD)</b>				
<b>Securities lending transactions</b>				
AUD	-	-	7,147,174	-
BMD	-	-	10,144	-
CAD	-	-	6,445,142	-
CHF	-	-	6,886,658	-
DKK	-	-	2,944,874	-
EUR	-	-	63,643,654	-
GBP	-	-	57,972,336	-
JPY	-	-	176,751,299	-
NOK	-	-	335,192	-
SEK	-	-	156,450	-
USD	-	-	713,038,142	-
<b>Total</b>	-	-	<b>1,035,331,065</b>	-

### Reuse of collateral received

As at 28 February 2023, all cash collateral received by the Funds was re-invested in money market funds managed by the Management Company or its affiliates, as disclosed in the Fund's Portfolio of Investments. The Funds are the legal owner of inbound collateral and can sell the assets and withhold the cash in the case of default. All cash received or posted as collateral has an open maturity tenor as it is not subject to a contractual maturity date.

Non-cash collateral received by way of title transfer collateral arrangement in relation to securities lending transactions and OTC FDIs, cannot be sold, re-invested or pledged.

The following table summarises the returns earned by the Funds during the period ended 28 February 2023 from the reinvestment in money market funds of cash collateral received in respect of OTC derivative transactions. These returns represent the accumulative total return of the representative money market fund for the period ended 28 February 2023. These returns do not take into account any interest payable to the counterparty under the relevant collateral arrangements.

Money Market Fund	Total Return %
<b>Institutional Cash Series plc</b>	
- BlackRock ICS US Dollar Liquid Environmentally Aware Fund	2.54%

### Analysis of collateral currency, type, quality and maturity tenor

The following table provides an analysis of the type, quality and maturity tenor of non-cash collateral received and posted by the Funds by way of title transfer collateral arrangement in respect of securities lending transactions and OTC FDIs (including TRS and CFDs), as at 28 February 2023.

Collateral type and quality	Maturity Tenor					Open transactions	Total
	1 to 7 days	8 to 30 days	31 to 90 days	91 to 365 days	More than 365 days		
<b>Asian Dragon Fund (in USD)</b>							
<b>Collateral received - securities lending</b>							
<b>Fixed Income</b>							
Investment grade	88,520	2,454	204,766	545,842	3,664,912	-	4,506,494
<b>Equities</b>							
Recognised equity index	-	-	-	-	-	31,982,343	31,982,343
<b>Total</b>	<b>88,520</b>	<b>2,454</b>	<b>204,766</b>	<b>545,842</b>	<b>3,664,912</b>	<b>31,982,343</b>	<b>36,488,837</b>
<b>Asian Growth Leaders Fund (in USD)</b>							
<b>Collateral received - securities lending</b>							
<b>Equities</b>							
Recognised equity index	-	-	-	-	-	20,304,545	20,304,545
<b>Total</b>	-	-	-	-	-	<b>20,304,545</b>	<b>20,304,545</b>
<b>Asian High Yield Bond Fund (in USD)</b>							
<b>Collateral received - securities lending</b>							
<b>Fixed Income</b>							
Investment grade	-	7,652,342	5,946,258	8,865,131	349,019,267	-	371,482,998
<b>Equities</b>							
Recognised equity index	-	-	-	-	-	56,346,208	56,346,208

# Appendix III – Supplementary Information continued

Collateral type and quality	Maturity Tenor					Open transactions	Total
	1 to 7 days	8 to 30 days	31 to 90 days	91 to 365 days	More than 365 days		
<b>Total</b>	-	7,652,342	5,946,258	8,865,131	349,019,267	56,346,208	427,829,206
<b>Asian Multi-Asset Income Fund (in USD)</b>							
<b>Collateral received - securities lending</b>							
<b>Fixed Income</b>							
Investment grade	6,849	570	19,075	76,034	350,979	-	453,507
<b>Equities</b>							
Recognised equity index	-	-	-	-	-	1,700,353	1,700,353
<b>Total</b>	<b>6,849</b>	<b>570</b>	<b>19,075</b>	<b>76,034</b>	<b>350,979</b>	<b>1,700,353</b>	<b>2,153,860</b>
<b>Asian Sustainable Equity Fund (in USD)</b>							
<b>Collateral received - securities lending</b>							
<b>Fixed Income</b>							
Investment grade	5	98	287	205	231	-	826
<b>Equities</b>							
Recognised equity index	-	-	-	-	-	100,034	100,034
<b>Total</b>	<b>5</b>	<b>98</b>	<b>287</b>	<b>205</b>	<b>231</b>	<b>100,034</b>	<b>100,860</b>
<b>Asian Tiger Bond Fund (in USD)</b>							
<b>Collateral received - securities lending</b>							
<b>Fixed Income</b>							
Investment grade	-	7,343,083	16,624,635	9,892,868	470,491,662	-	504,352,248
<b>Equities</b>							
Recognised equity index	-	-	-	-	-	94,086,545	94,086,545
<b>Total</b>	<b>-</b>	<b>7,343,083</b>	<b>16,624,635</b>	<b>9,892,868</b>	<b>470,491,662</b>	<b>94,086,545</b>	<b>598,438,793</b>
<b>China Bond Fund (in CNH)</b>							
<b>Collateral received - securities lending</b>							
<b>Fixed Income</b>							
Investment grade	-	26,772,436	26,581,854	11,129,579	1,224,908,630	-	1,289,392,499
<b>Equities</b>							
Recognised equity index	-	-	-	-	-	181,783,379	181,783,379
<b>Total</b>	<b>-</b>	<b>26,772,436</b>	<b>26,581,854</b>	<b>11,129,579</b>	<b>1,224,908,630</b>	<b>181,783,379</b>	<b>1,471,175,878</b>
<b>China Fund (in USD)</b>							
<b>Collateral received - securities lending</b>							
<b>Fixed Income</b>							
Investment grade	378	7,804	214,210	16,247	10,309,766	-	10,548,405
<b>Equities</b>							
Recognised equity index	-	-	-	-	-	46,645,167	46,645,167
<b>Total</b>	<b>378</b>	<b>7,804</b>	<b>214,210</b>	<b>16,247</b>	<b>10,309,766</b>	<b>46,645,167</b>	<b>57,193,572</b>
<b>China Innovation Fund (in USD)</b>							
<b>Collateral received - securities lending</b>							
<b>Fixed Income</b>							
Investment grade	39	814	2,378	1,694	1,913	-	6,838
<b>Equities</b>							
Recognised equity index	-	-	-	-	-	1,086,942	1,086,942
<b>Total</b>	<b>39</b>	<b>814</b>	<b>2,378</b>	<b>1,694</b>	<b>1,913</b>	<b>1,086,942</b>	<b>1,093,780</b>
<b>Circular Economy Fund (in USD)</b>							
<b>Collateral received - securities lending</b>							
<b>Fixed Income</b>							
Investment grade	136,280	73,000	611,935	963,968	4,301,217	-	6,086,400
<b>Equities</b>							
Recognised equity index	-	-	-	-	-	195,082,810	195,082,810
<b>Total</b>	<b>136,280</b>	<b>73,000</b>	<b>611,935</b>	<b>963,968</b>	<b>4,301,217</b>	<b>195,082,810</b>	<b>201,169,210</b>
<b>Climate Action Equity Fund (in USD)</b>							
<b>Collateral received - securities lending</b>							
<b>Fixed Income</b>							
Investment grade	3	54	158	112	127	-	454
<b>Equities</b>							
Recognised equity index	-	-	-	-	-	54,900	54,900

# Appendix III – Supplementary Information continued

Collateral type and quality	Maturity Tenor					Open transactions	Total
	1 to 7 days	8 to 30 days	31 to 90 days	91 to 365 days	More than 365 days		
<b>Total</b>	<b>3</b>	<b>54</b>	<b>158</b>	<b>112</b>	<b>127</b>	<b>54,900</b>	<b>55,354</b>
<b>Climate Action Multi-Asset Fund (in EUR)</b>							
<b>Collateral received - securities lending</b>							
<b>Fixed Income</b>							
Investment grade	3,702	637	10,066	23,783	22,566	-	60,754
<b>Equities</b>							
Recognised equity index	-	-	-	-	-	2,240,569	2,240,569
<b>Total</b>	<b>3,702</b>	<b>637</b>	<b>10,066</b>	<b>23,783</b>	<b>22,566</b>	<b>2,240,569</b>	<b>2,301,323</b>
<b>Continental European Flexible Fund (in EUR)</b>							
<b>Collateral received - securities lending</b>							
<b>Fixed Income</b>							
Investment grade	2,117,812	15,468	12,097,334	12,981,911	116,023,672	-	143,236,197
<b>Equities</b>							
Recognised equity index	-	-	-	-	-	156,233,704	156,233,704
<b>Total</b>	<b>2,117,812</b>	<b>15,468</b>	<b>12,097,334</b>	<b>12,981,911</b>	<b>116,023,672</b>	<b>156,233,704</b>	<b>299,469,901</b>
<b>Developed Markets Sustainable Equity Fund (in USD)</b>							
<b>Collateral received - securities lending</b>							
<b>Fixed Income</b>							
Investment grade	115	2,386	6,971	4,968	5,608	-	20,048
<b>Equities</b>							
Recognised equity index	-	-	-	-	-	2,427,053	2,427,053
<b>Total</b>	<b>115</b>	<b>2,386</b>	<b>6,971</b>	<b>4,968</b>	<b>5,608</b>	<b>2,427,053</b>	<b>2,447,101</b>
<b>Dynamic High Income Fund (in USD)</b>							
<b>Collateral received - securities lending</b>							
<b>Fixed Income</b>							
Investment grade	520,451	1,188,545	4,009,081	7,988,079	84,240,450	-	97,946,606
<b>Equities</b>							
Recognised equity index	-	-	-	-	-	183,832,199	183,832,199
<b>Total</b>	<b>520,451</b>	<b>1,188,545</b>	<b>4,009,081</b>	<b>7,988,079</b>	<b>84,240,450</b>	<b>183,832,199</b>	<b>281,778,805</b>
<b>Emerging Europe Fund (in EUR) <sup>(1)</sup></b>							
<b>Collateral received - securities lending</b>							
<b>Fixed Income</b>							
Investment grade	53	1,090	705,412	2,270	9,304,700	-	10,013,525
<b>Equities</b>							
Recognised equity index	-	-	-	-	-	17,372,502	17,372,502
<b>Total</b>	<b>53</b>	<b>1,090</b>	<b>705,412</b>	<b>2,270</b>	<b>9,304,700</b>	<b>17,372,502</b>	<b>27,386,027</b>
<b>Emerging Markets Bond Fund (in USD)</b>							
<b>Collateral received - securities lending</b>							
<b>Fixed Income</b>							
Investment grade	-	1,463,689	1,896,601	4,502,308	121,432,775	-	129,295,373
<b>Equities</b>							
Recognised equity index	-	-	-	-	-	24,716,265	24,716,265
<b>Total</b>	<b>-</b>	<b>1,463,689</b>	<b>1,896,601</b>	<b>4,502,308</b>	<b>121,432,775</b>	<b>24,716,265</b>	<b>154,011,638</b>
<b>Emerging Markets Corporate Bond Fund (in USD)</b>							
<b>Collateral received - securities lending</b>							
<b>Fixed Income</b>							
Investment grade	-	1,591,229	2,368,151	4,343,047	100,217,701	-	108,520,128
<b>Equities</b>							
Recognised equity index	-	-	-	-	-	19,518,175	19,518,175
<b>Total</b>	<b>-</b>	<b>1,591,229</b>	<b>2,368,151</b>	<b>4,343,047</b>	<b>100,217,701</b>	<b>19,518,175</b>	<b>128,038,303</b>
<b>Emerging Markets Equity Income Fund (in USD)</b>							
<b>Collateral received - securities lending</b>							
<b>Fixed Income</b>							
Investment grade	25,432	549	58,391	156,543	595,916	-	836,831

<sup>(1)</sup> Fund suspended, see Note 1, for further details.



# Appendix III – Supplementary Information continued

Collateral type and quality	Maturity Tenor					Open transactions	Total
	1 to 7 days	8 to 30 days	31 to 90 days	91 to 365 days	More than 365 days		
<b>Equities</b>							
Recognised equity index	-	-	-	-	-	3,290,901	3,290,901
<b>Total</b>	<b>25,432</b>	<b>549</b>	<b>58,391</b>	<b>156,543</b>	<b>595,916</b>	<b>3,290,901</b>	<b>4,127,732</b>
<b>Emerging Markets Fund (in USD)</b>							
<b>Collateral received - securities lending</b>							
<b>Fixed Income</b>							
Investment grade	590,430	16,535	1,366,268	3,641,087	5,243,686	-	10,858,006
<b>Equities</b>							
Recognised equity index	-	-	-	-	-	112,958,034	112,958,034
<b>Total</b>	<b>590,430</b>	<b>16,535</b>	<b>1,366,268</b>	<b>3,641,087</b>	<b>5,243,686</b>	<b>112,958,034</b>	<b>123,816,040</b>
<b>Emerging Markets Impact Bond Fund (in USD)</b>							
<b>Collateral received - securities lending</b>							
<b>Fixed Income</b>							
Investment grade	-	-	478,281	505,153	3,926,826	-	4,910,260
<b>Total</b>	<b>-</b>	<b>-</b>	<b>478,281</b>	<b>505,153</b>	<b>3,926,826</b>	<b>-</b>	<b>4,910,260</b>
<b>Emerging Markets Local Currency Bond Fund (in USD)</b>							
<b>Collateral received - securities lending</b>							
<b>Fixed Income</b>							
Investment grade	-	9,786,035	5,703,907	6,183,289	53,786,263	-	75,459,494
<b>Equities</b>							
Recognised equity index	-	-	-	-	-	28,444,069	28,444,069
<b>Total</b>	<b>-</b>	<b>9,786,035</b>	<b>5,703,907</b>	<b>6,183,289</b>	<b>53,786,263</b>	<b>28,444,069</b>	<b>103,903,563</b>
<b>ESG Global Conservative Income Fund (in EUR)</b>							
<b>Collateral received - securities lending</b>							
<b>Fixed Income</b>							
Investment grade	88	188,551	555,338	834,184	14,143,955	-	15,722,116
<b>Equities</b>							
Recognised equity index	-	-	-	-	-	2,888,587	2,888,587
<b>Total</b>	<b>88</b>	<b>188,551</b>	<b>555,338</b>	<b>834,184</b>	<b>14,143,955</b>	<b>2,888,587</b>	<b>18,610,703</b>
<b>ESG Global Multi-Asset Income Fund (in USD)</b>							
<b>Collateral received - securities lending</b>							
<b>Fixed Income</b>							
Investment grade	-	-	23,882	-	219,625	-	243,507
<b>Equities</b>							
Recognised equity index	-	-	-	-	-	259,899	259,899
<b>Total</b>	<b>-</b>	<b>-</b>	<b>23,882</b>	<b>-</b>	<b>219,625</b>	<b>259,899</b>	<b>503,406</b>
<b>ESG Multi-Asset Fund (in EUR)</b>							
<b>Collateral received - securities lending</b>							
<b>Fixed Income</b>							
Investment grade	861,184	662,123	36,314,786	12,917,988	175,489,467	-	226,245,548
<b>Equities</b>							
Recognised equity index	-	-	-	-	-	399,089,113	399,089,113
<b>Total</b>	<b>861,184</b>	<b>662,123</b>	<b>36,314,786</b>	<b>12,917,988</b>	<b>175,489,467</b>	<b>399,089,113</b>	<b>625,334,661</b>
<b>ESG Systematic Multi Allocation Credit Fund (in USD)<sup>(2)</sup></b>							
<b>Collateral received - securities lending</b>							
<b>Fixed Income</b>							
Investment grade	-	23,632	12,806	91,967	459,637	-	588,042
<b>Equities</b>							
Recognised equity index	-	-	-	-	-	771,698	771,698
<b>Total</b>	<b>-</b>	<b>23,632</b>	<b>12,806</b>	<b>91,967</b>	<b>459,637</b>	<b>771,698</b>	<b>1,359,740</b>

<sup>(2)</sup> Fund name changed during the period, see Note 1, for further details.

# Appendix III – Supplementary Information continued

Collateral type and quality	Maturity Tenor					Open transactions	Total
	1 to 7 days	8 to 30 days	31 to 90 days	91 to 365 days	More than 365 days		
<b>Euro Bond Fund (in EUR)</b>							
<b>Collateral received - securities lending</b>							
<b>Fixed Income</b>							
Investment grade	23,099	1,784,775	16,878,860	32,477,868	230,268,525	-	281,433,127
<b>Equities</b>							
Recognised equity index	-	-	-	-	-	128,981,077	128,981,077
<b>Total</b>	<b>23,099</b>	<b>1,784,775</b>	<b>16,878,860</b>	<b>32,477,868</b>	<b>230,268,525</b>	<b>128,981,077</b>	<b>410,414,204</b>
<b>Euro Corporate Bond Fund (in EUR)</b>							
<b>Collateral received - securities lending</b>							
<b>Fixed Income</b>							
Investment grade	-	1,183,718	3,638,881	5,064,030	192,080,687	-	201,967,316
<b>Equities</b>							
Recognised equity index	-	-	-	-	-	102,199,154	102,199,154
<b>Total</b>	<b>-</b>	<b>1,183,718</b>	<b>3,638,881</b>	<b>5,064,030</b>	<b>192,080,687</b>	<b>102,199,154</b>	<b>304,166,470</b>
<b>Euro Short Duration Bond Fund (in EUR)</b>							
<b>Collateral received - securities lending</b>							
<b>Fixed Income</b>							
Investment grade	4,700,961	790,245	44,858,025	121,423,620	575,859,565	-	747,632,416
<b>Equities</b>							
Recognised equity index	-	-	-	-	-	371,776,802	371,776,802
<b>Total</b>	<b>4,700,961</b>	<b>790,245</b>	<b>44,858,025</b>	<b>121,423,620</b>	<b>575,859,565</b>	<b>371,776,802</b>	<b>1,119,409,218</b>
<b>Euro-Markets Fund (in EUR)</b>							
<b>Collateral received - securities lending</b>							
<b>Fixed Income</b>							
Investment grade	475,230	-	2,061,007	2,906,898	12,640,749	-	18,083,884
<b>Equities</b>							
Recognised equity index	-	-	-	-	-	17,239,129	17,239,129
<b>Total</b>	<b>475,230</b>	<b>-</b>	<b>2,061,007</b>	<b>2,906,898</b>	<b>12,640,749</b>	<b>17,239,129</b>	<b>35,323,013</b>
<b>European Equity Income Fund (in EUR)</b>							
<b>Collateral received - securities lending</b>							
<b>Fixed Income</b>							
Investment grade	104,509	-	682,121	639,264	18,426,394	-	19,852,288
<b>Equities</b>							
Recognised equity index	-	-	-	-	-	100,298,912	100,298,912
<b>Total</b>	<b>104,509</b>	<b>-</b>	<b>682,121</b>	<b>639,264</b>	<b>18,426,394</b>	<b>100,298,912</b>	<b>120,151,200</b>
<b>European Focus Fund (in EUR)</b>							
<b>Collateral received - securities lending</b>							
<b>Fixed Income</b>							
Investment grade	141,481	-	501,119	865,413	4,586,615	-	6,094,628
<b>Equities</b>							
Recognised equity index	-	-	-	-	-	12,591,782	12,591,782
<b>Total</b>	<b>141,481</b>	<b>-</b>	<b>501,119</b>	<b>865,413</b>	<b>4,586,615</b>	<b>12,591,782</b>	<b>18,686,410</b>
<b>European Fund (in EUR)</b>							
<b>Collateral received - securities lending</b>							
<b>Fixed Income</b>							
Investment grade	56,750	1,837	669,949	350,412	7,540,631	-	8,619,579
<b>Equities</b>							
Recognised equity index	-	-	-	-	-	17,722,517	17,722,517
<b>Total</b>	<b>56,750</b>	<b>1,837</b>	<b>669,949</b>	<b>350,412</b>	<b>7,540,631</b>	<b>17,722,517</b>	<b>26,342,096</b>
<b>European High Yield Bond Fund (in EUR)</b>							
<b>Collateral received - securities lending</b>							
<b>Fixed Income</b>							
Investment grade	-	783,414	833,390	2,557,363	52,648,111	-	56,822,278
<b>Equities</b>							
Recognised equity index	-	-	-	-	-	6,822,071	6,822,071
<b>Total</b>	<b>-</b>	<b>783,414</b>	<b>833,390</b>	<b>2,557,363</b>	<b>52,648,111</b>	<b>6,822,071</b>	<b>63,644,349</b>

# Appendix III – Supplementary Information continued

Collateral type and quality	Maturity Tenor					Open transactions	Total
	1 to 7 days	8 to 30 days	31 to 90 days	91 to 365 days	More than 365 days		
<b>European Special Situations Fund (in EUR)</b>							
<b>Collateral received - securities lending</b>							
<b>Fixed Income</b>							
Investment grade	543,642	10,489	1,750,889	3,344,093	35,440,070	-	41,089,183
<b>Equities</b>							
Recognised equity index	-	-	-	-	-	72,482,718	72,482,718
<b>Total</b>	<b>543,642</b>	<b>10,489</b>	<b>1,750,889</b>	<b>3,344,093</b>	<b>35,440,070</b>	<b>72,482,718</b>	<b>113,571,901</b>
<b>European Sustainable Equity Fund (in EUR)</b>							
<b>Collateral received - securities lending</b>							
<b>Fixed Income</b>							
Investment grade	7,203	-	27,433	44,057	145,567	-	224,260
<b>Equities</b>							
Recognised equity index	-	-	-	-	-	313,870	313,870
<b>Total</b>	<b>7,203</b>	<b>-</b>	<b>27,433</b>	<b>44,057</b>	<b>145,567</b>	<b>313,870</b>	<b>538,130</b>
<b>European Value Fund (in EUR)</b>							
<b>Collateral received - securities lending</b>							
<b>Fixed Income</b>							
Investment grade	-	-	245,101	-	10,149,370	-	10,394,471
<b>Equities</b>							
Recognised equity index	-	-	-	-	-	16,486,813	16,486,813
<b>Total</b>	<b>-</b>	<b>-</b>	<b>245,101</b>	<b>-</b>	<b>10,149,370</b>	<b>16,486,813</b>	<b>26,881,284</b>
<b>FinTech Fund (in USD)</b>							
<b>Collateral received - securities lending</b>							
<b>Fixed Income</b>							
Investment grade	13	275	16,325	571	1,785,782	-	1,802,966
<b>Equities</b>							
Recognised equity index	-	-	-	-	-	14,610,193	14,610,193
<b>Total</b>	<b>13</b>	<b>275</b>	<b>16,325</b>	<b>571</b>	<b>1,785,782</b>	<b>14,610,193</b>	<b>16,413,159</b>
<b>Fixed Income Global Opportunities Fund (in USD)</b>							
<b>Collateral received - securities lending</b>							
<b>Fixed Income</b>							
Investment grade	188	2,479,649	4,962,389	9,677,029	227,935,555	-	245,054,810
<b>Equities</b>							
Recognised equity index	-	-	-	-	-	1,460,035,270	1,460,035,270
<b>Total</b>	<b>188</b>	<b>2,479,649</b>	<b>4,962,389</b>	<b>9,677,029</b>	<b>227,935,555</b>	<b>1,460,035,270</b>	<b>1,705,090,080</b>
<b>Collateral received - OTC FDIs</b>							
<b>Fixed Income</b>							
Investment grade	-	-	-	-	1,765,264	-	1,765,264
<b>Total</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>1,765,264</b>	<b>-</b>	<b>1,765,264</b>
<b>Future Consumer Fund (in USD)</b>							
<b>Collateral received - securities lending</b>							
<b>Fixed Income</b>							
Investment grade	8,408	638	20,588	52,569	49,576	-	131,779
<b>Equities</b>							
Recognised equity index	-	-	-	-	-	1,010,715	1,010,715
<b>Total</b>	<b>8,408</b>	<b>638</b>	<b>20,588</b>	<b>52,569</b>	<b>49,576</b>	<b>1,010,715</b>	<b>1,142,494</b>
<b>Future Of Transport Fund (in USD)</b>							
<b>Collateral received - securities lending</b>							
<b>Fixed Income</b>							
Investment grade	769,099	11,959	1,785,984	4,725,803	10,486,945	-	17,779,790
<b>Equities</b>							
Recognised equity index	-	-	-	-	-	49,273,644	49,273,644
<b>Total</b>	<b>769,099</b>	<b>11,959</b>	<b>1,785,984</b>	<b>4,725,803</b>	<b>10,486,945</b>	<b>49,273,644</b>	<b>67,053,434</b>

# Appendix III – Supplementary Information continued

Collateral type and quality	Maturity Tenor					Open transactions	Total
	1 to 7 days	8 to 30 days	31 to 90 days	91 to 365 days	More than 365 days		
<b>Global Allocation Fund (in USD)</b>							
<b>Collateral received - securities lending</b>							
<b>Fixed Income</b>							
Investment grade	108,630	3,128,439	43,134,007	53,496,656	568,281,438	-	668,149,170
<b>Equities</b>							
Recognised equity index	-	-	-	-	-	1,371,081,792	1,371,081,792
<b>Total</b>	<b>108,630</b>	<b>3,128,439</b>	<b>43,134,007</b>	<b>53,496,656</b>	<b>568,281,438</b>	<b>1,371,081,792</b>	<b>2,039,230,962</b>
<b>Collateral posted - OTC FDIs</b>							
<b>Fixed Income</b>							
Investment grade	-	-	-	-	103,432,700	-	103,432,700
<b>Equities</b>							
Recognised equity index	-	-	-	-	-	411,733,146	411,733,146
<b>Total</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>103,432,700</b>	<b>411,733,146</b>	<b>515,165,846</b>
<b>Global Corporate Bond Fund (in USD)</b>							
<b>Collateral received - securities lending</b>							
<b>Fixed Income</b>							
Investment grade	-	452,261	5,359,054	6,289,929	51,612,929	-	63,714,173
<b>Equities</b>							
Recognised equity index	-	-	-	-	-	4,420,798	4,420,798
<b>Total</b>	<b>-</b>	<b>452,261</b>	<b>5,359,054</b>	<b>6,289,929</b>	<b>51,612,929</b>	<b>4,420,798</b>	<b>68,134,971</b>
<b>Global Dynamic Equity Fund (in USD)</b>							
<b>Collateral received - securities lending</b>							
<b>Fixed Income</b>							
Investment grade	187	1,783	107,404	4,328	3,783,423	-	3,897,125
<b>Equities</b>							
Recognised equity index	-	-	-	-	-	6,714,025	6,714,025
<b>Total</b>	<b>187</b>	<b>1,783</b>	<b>107,404</b>	<b>4,328</b>	<b>3,783,423</b>	<b>6,714,025</b>	<b>10,611,150</b>
<b>Collateral posted - OTC FDIs</b>							
<b>Equities</b>							
Recognised equity index	-	-	-	-	-	18,493,880	18,493,880
<b>Total</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>18,493,880</b>	<b>18,493,880</b>
<b>Global Equity Income Fund (in USD)</b>							
<b>Collateral received - securities lending</b>							
<b>Fixed Income</b>							
Investment grade	1,300,963	-	5,934,334	7,957,765	35,320,038	-	50,513,100
<b>Equities</b>							
Recognised equity index	-	-	-	-	-	26,724,842	26,724,842
<b>Total</b>	<b>1,300,963</b>	<b>-</b>	<b>5,934,334</b>	<b>7,957,765</b>	<b>35,320,038</b>	<b>26,724,842</b>	<b>77,237,942</b>
<b>Global Government Bond Fund (in USD)</b>							
<b>Collateral received - securities lending</b>							
<b>Fixed Income</b>							
Investment grade	172,111	214	8,554,372	11,972,888	77,788,435	-	98,488,020
<b>Equities</b>							
Recognised equity index	-	-	-	-	-	40,572,345	40,572,345
<b>Total</b>	<b>172,111</b>	<b>214</b>	<b>8,554,372</b>	<b>11,972,888</b>	<b>77,788,435</b>	<b>40,572,345</b>	<b>139,060,365</b>
<b>Global High Yield Bond Fund (in USD)</b>							
<b>Collateral received - securities lending</b>							
<b>Fixed Income</b>							
Investment grade	-	1,133,524	2,351,125	1,963,945	55,465,300	-	60,913,894
<b>Equities</b>							
Recognised equity index	-	-	-	-	-	12,581,432	12,581,432
<b>Total</b>	<b>-</b>	<b>1,133,524</b>	<b>2,351,125</b>	<b>1,963,945</b>	<b>55,465,300</b>	<b>12,581,432</b>	<b>73,495,326</b>
<b>Global Inflation Linked Bond Fund (in USD)</b>							
<b>Collateral received - securities lending</b>							
<b>Fixed Income</b>							
Investment grade	-	-	589,652	656,451	3,071,724	-	4,317,827

# Appendix III – Supplementary Information continued

Collateral type and quality	Maturity Tenor					Open transactions	Total
	1 to 7 days	8 to 30 days	31 to 90 days	91 to 365 days	More than 365 days		
<b>Equities</b>							
Recognised equity index	-	-	-	-	-	7,446,176	7,446,176
<b>Total</b>	<b>-</b>	<b>-</b>	<b>589,652</b>	<b>656,451</b>	<b>3,071,724</b>	<b>7,446,176</b>	<b>11,764,003</b>
<b>Global Multi-Asset Income Fund (in USD)</b>							
<b>Collateral received - securities lending</b>							
<b>Fixed Income</b>							
Investment grade	606,085	2,071,984	4,694,935	7,368,825	93,508,652	-	108,250,481
<b>Equities</b>							
Recognised equity index	-	-	-	-	-	99,177,790	99,177,790
<b>Total</b>	<b>606,085</b>	<b>2,071,984</b>	<b>4,694,935</b>	<b>7,368,825</b>	<b>93,508,652</b>	<b>99,177,790</b>	<b>207,428,271</b>
<b>Japan Flexible Equity Fund (in JPY)</b>							
<b>Collateral received - securities lending</b>							
<b>Fixed Income</b>							
Investment grade	3,048,625	381,246	58,739,276	19,328,745	5,302,957,984	-	5,384,455,876
<b>Equities</b>							
Recognised equity index	-	-	-	-	-	4,911,808,300	4,911,808,300
<b>Total</b>	<b>3,048,625</b>	<b>381,246</b>	<b>58,739,276</b>	<b>19,328,745</b>	<b>5,302,957,984</b>	<b>4,911,808,300</b>	<b>10,296,264,176</b>
<b>Japan Small &amp; MidCap Opportunities Fund (in JPY)</b>							
<b>Collateral received - securities lending</b>							
<b>Fixed Income</b>							
Investment grade	4,322,633	612,843	34,051,404	27,535,223	2,678,103,832	-	2,744,625,935
<b>Equities</b>							
Recognised equity index	-	-	-	-	-	2,424,093,452	2,424,093,452
<b>Total</b>	<b>4,322,633</b>	<b>612,843</b>	<b>34,051,404</b>	<b>27,535,223</b>	<b>2,678,103,832</b>	<b>2,424,093,452</b>	<b>5,168,719,387</b>
<b>Latin American Fund (in USD)</b>							
<b>Collateral received - securities lending</b>							
<b>Fixed Income</b>							
Investment grade	10	201	586	418	12,848,573	-	12,849,788
<b>Equities</b>							
Recognised equity index	-	-	-	-	-	82,624,194	82,624,194
<b>Total</b>	<b>10</b>	<b>201</b>	<b>586</b>	<b>418</b>	<b>12,848,573</b>	<b>82,624,194</b>	<b>95,473,982</b>
<b>Natural Resources Growth &amp; Income Fund (in USD)</b>							
<b>Collateral received - securities lending</b>							
<b>Fixed Income</b>							
Investment grade	1,049	21,674	67,805	45,122	6,633,555	-	6,769,205
<b>Equities</b>							
Recognised equity index	-	-	-	-	-	66,047,670	66,047,670
<b>Total</b>	<b>1,049</b>	<b>21,674</b>	<b>67,805</b>	<b>45,122</b>	<b>6,633,555</b>	<b>66,047,670</b>	<b>72,816,875</b>
<b>Next Generation Health Care Fund (in USD)</b>							
<b>Collateral received - securities lending</b>							
<b>Fixed Income</b>							
Investment grade	73	1,506	4,400	3,136	3,540	-	12,655
<b>Equities</b>							
Recognised equity index	-	-	-	-	-	1,881,609	1,881,609
<b>Total</b>	<b>73</b>	<b>1,506</b>	<b>4,400</b>	<b>3,136</b>	<b>3,540</b>	<b>1,881,609</b>	<b>1,894,264</b>
<b>Next Generation Technology Fund (in USD)</b>							
<b>Collateral received - securities lending</b>							
<b>Fixed Income</b>							
Investment grade	5,979	121,777	529,074	254,049	17,159,363	-	18,070,242
<b>Equities</b>							
Recognised equity index	-	-	-	-	-	298,705,367	298,705,367
<b>Total</b>	<b>5,979</b>	<b>121,777</b>	<b>529,074</b>	<b>254,049</b>	<b>17,159,363</b>	<b>298,705,367</b>	<b>316,775,609</b>
<b>Nutrition Fund (in USD)</b>							
<b>Collateral received - securities lending</b>							
<b>Fixed Income</b>							
Investment grade	69,461	1,880	376,495	428,240	6,991,861	-	7,867,937

# Appendix III – Supplementary Information continued

Collateral type and quality	Maturity Tenor					Open transactions	Total
	1 to 7 days	8 to 30 days	31 to 90 days	91 to 365 days	More than 365 days		
<b>Equities</b>							
Recognised equity index	-	-	-	-	-	22,975,699	22,975,699
<b>Total</b>	<b>69,461</b>	<b>1,880</b>	<b>376,495</b>	<b>428,240</b>	<b>6,991,861</b>	<b>22,975,699</b>	<b>30,843,636</b>
<b>Sustainable Asian Bond Fund (in USD)</b>							
<b>Collateral received - securities lending</b>							
<b>Fixed Income</b>							
Investment grade	-	109,536	104,853	14,708	3,642,760	-	3,871,857
<b>Equities</b>							
Recognised equity index	-	-	-	-	-	232,771	232,771
<b>Total</b>	<b>-</b>	<b>109,536</b>	<b>104,853</b>	<b>14,708</b>	<b>3,642,760</b>	<b>232,771</b>	<b>4,104,628</b>
<b>Sustainable Emerging Markets Blended Bond Fund (in USD)</b>							
<b>Collateral received - securities lending</b>							
<b>Fixed Income</b>							
Investment grade	-	37,890	37,812	178,780	1,551,962	-	1,806,444
<b>Equities</b>							
Recognised equity index	-	-	-	-	-	80,518	80,518
<b>Total</b>	<b>-</b>	<b>37,890</b>	<b>37,812</b>	<b>178,780</b>	<b>1,551,962</b>	<b>80,518</b>	<b>1,886,962</b>
<b>Sustainable Emerging Markets Bond Fund (in USD)</b>							
<b>Collateral received - securities lending</b>							
<b>Fixed Income</b>							
Investment grade	-	438,583	755,444	2,674,381	46,265,079	-	50,133,487
<b>Equities</b>							
Recognised equity index	-	-	-	-	-	5,769,400	5,769,400
<b>Total</b>	<b>-</b>	<b>438,583</b>	<b>755,444</b>	<b>2,674,381</b>	<b>46,265,079</b>	<b>5,769,400</b>	<b>55,902,887</b>
<b>Sustainable Emerging Markets Corporate Bond Fund (in USD)</b>							
<b>Collateral received - securities lending</b>							
<b>Fixed Income</b>							
Investment grade	-	223,775	160,891	519,566	5,534,633	-	6,438,865
<b>Equities</b>							
Recognised equity index	-	-	-	-	-	1,457,706	1,457,706
<b>Total</b>	<b>-</b>	<b>223,775</b>	<b>160,891</b>	<b>519,566</b>	<b>5,534,633</b>	<b>1,457,706</b>	<b>7,896,571</b>
<b>Sustainable Emerging Markets Local Currency Bond Fund (in USD)</b>							
<b>Collateral received - securities lending</b>							
<b>Fixed Income</b>							
Investment grade	-	117,413	214,303	3,515,067	16,697,388	-	20,544,171
<b>Equities</b>							
Recognised equity index	-	-	-	-	-	1,847,588	1,847,588
<b>Total</b>	<b>-</b>	<b>117,413</b>	<b>214,303</b>	<b>3,515,067</b>	<b>16,697,388</b>	<b>1,847,588</b>	<b>22,391,759</b>
<b>Sustainable Energy Fund (in USD)</b>							
<b>Collateral received - securities lending</b>							
<b>Fixed Income</b>							
Investment grade	15,823	5,424	857,218	106,476	41,098,636	-	42,083,577
<b>Equities</b>							
Recognised equity index	-	-	-	-	-	175,911,856	175,911,856
<b>Total</b>	<b>15,823</b>	<b>5,424</b>	<b>857,218</b>	<b>106,476</b>	<b>41,098,636</b>	<b>175,911,856</b>	<b>217,995,433</b>
<b>Sustainable Fixed Income Global Opportunities Fund (in EUR)</b>							
<b>Collateral received - securities lending</b>							
<b>Fixed Income</b>							
Investment grade	43	894	18,077	342,374	2,262,803	-	2,624,191
<b>Equities</b>							
Recognised equity index	-	-	-	-	-	14,896,087	14,896,087
<b>Total</b>	<b>43</b>	<b>894</b>	<b>18,077</b>	<b>342,374</b>	<b>2,262,803</b>	<b>14,896,087</b>	<b>17,520,278</b>

# Appendix III – Supplementary Information continued

Collateral type and quality	Maturity Tenor					Open transactions	Total
	1 to 7 days	8 to 30 days	31 to 90 days	91 to 365 days	More than 365 days		
<b>Collateral posted - OTC FDIs</b>							
<b>Fixed Income</b>							
Investment grade	-	-	-	-	2,078,806	-	2,078,806
<b>Total</b>	-	-	-	-	<b>2,078,806</b>	-	<b>2,078,806</b>
<b>Sustainable Global Bond Income Fund (in USD)</b>							
<b>Collateral received - securities lending</b>							
<b>Fixed Income</b>							
Investment grade	-	13,156	52,628	118,836	1,242,914	-	1,427,534
<b>Equities</b>							
Recognised equity index	-	-	-	-	-	210,518	210,518
<b>Total</b>	-	<b>13,156</b>	<b>52,628</b>	<b>118,836</b>	<b>1,242,914</b>	<b>210,518</b>	<b>1,638,052</b>
<b>Sustainable Global Infrastructure Fund (in USD)</b>							
<b>Collateral received - securities lending</b>							
<b>Fixed Income</b>							
Investment grade	-	-	43,395	-	399,077	-	442,472
<b>Equities</b>							
Recognised equity index	-	-	-	-	-	140,559	140,559
<b>Total</b>	-	-	<b>43,395</b>	-	<b>399,077</b>	<b>140,559</b>	<b>583,031</b>
<b>Sustainable World Bond Fund (in USD)<sup>(2)</sup></b>							
<b>Collateral received - securities lending</b>							
<b>Fixed Income</b>							
Investment grade	-	817,261	7,061,621	12,491,798	71,791,957	-	92,162,637
<b>Equities</b>							
Recognised equity index	-	-	-	-	-	35,544,132	35,544,132
<b>Total</b>	-	<b>817,261</b>	<b>7,061,621</b>	<b>12,491,798</b>	<b>71,791,957</b>	<b>35,544,132</b>	<b>127,706,769</b>
<b>Swiss Small &amp; MidCap Opportunities Fund (in CHF)<sup>(3)</sup></b>							
<b>Collateral received - securities lending</b>							
<b>Fixed Income</b>							
Investment grade	776,175	-	6,256,921	4,747,724	50,535,946	-	62,316,766
<b>Equities</b>							
Recognised equity index	-	-	-	-	-	67,535,728	67,535,728
<b>Total</b>	<b>776,175</b>	-	<b>6,256,921</b>	<b>4,747,724</b>	<b>50,535,946</b>	<b>67,535,728</b>	<b>129,852,494</b>
<b>Systematic Global Equity High Income Fund (in USD)</b>							
<b>Collateral received - securities lending</b>							
<b>Fixed Income</b>							
Investment grade	566,518	40,749	5,634,431	3,538,064	112,724,456	-	122,504,218
<b>Equities</b>							
Recognised equity index	-	-	-	-	-	260,359,882	260,359,882
<b>Total</b>	<b>566,518</b>	<b>40,749</b>	<b>5,634,431</b>	<b>3,538,064</b>	<b>112,724,456</b>	<b>260,359,882</b>	<b>382,864,100</b>
<b>Systematic Global Sustainable Income &amp; Growth Fund (in USD)<sup>(4)</sup></b>							
<b>Collateral received - securities lending</b>							
<b>Fixed Income</b>							
Investment grade	2,465	-	5,510	15,079	14,148	-	37,202
<b>Equities</b>							
Recognised equity index	-	-	-	-	-	48,325	48,325
<b>Total</b>	<b>2,465</b>	-	<b>5,510</b>	<b>15,079</b>	<b>14,148</b>	<b>48,325</b>	<b>85,527</b>
<b>Systematic Sustainable Global SmallCap Fund (in USD)<sup>(2)</sup></b>							
<b>Collateral received - securities lending</b>							
<b>Fixed Income</b>							
Investment grade	852	17,603	699,931	36,646	15,898,902	-	16,653,934

<sup>(2)</sup> Fund name changed during the period, see Note 1, for further details.

<sup>(3)</sup> Fund closed to subscriptions, see Note 1, for further details.

<sup>(4)</sup> Fund launched during the period, see Note 1, for further details.

# Appendix III – Supplementary Information continued

Collateral type and quality	Maturity Tenor					Open transactions	Total
	1 to 7 days	8 to 30 days	31 to 90 days	91 to 365 days	More than 365 days		
<b>Equities</b>							
Recognised equity index	-	-	-	-	-	44,413,143	44,413,143
<b>Total</b>	<b>852</b>	<b>17,603</b>	<b>699,931</b>	<b>36,646</b>	<b>15,898,902</b>	<b>44,413,143</b>	<b>61,067,077</b>
<b>United Kingdom Fund (in GBP)</b>							
<b>Collateral received - securities lending</b>							
<b>Fixed Income</b>							
Investment grade	-	-	25,824	-	706,310	-	732,134
<b>Equities</b>							
Recognised equity index	-	-	-	-	-	4,041,899	4,041,899
<b>Total</b>	<b>-</b>	<b>-</b>	<b>25,824</b>	<b>-</b>	<b>706,310</b>	<b>4,041,899</b>	<b>4,774,033</b>
<b>US Basic Value Fund (in USD)</b>							
<b>Collateral received - securities lending</b>							
<b>Fixed Income</b>							
Investment grade	246,205	22,634	756,953	1,546,416	12,252,806	-	14,825,014
<b>Equities</b>							
Recognised equity index	-	-	-	-	-	68,916,298	68,916,298
<b>Total</b>	<b>246,205</b>	<b>22,634</b>	<b>756,953</b>	<b>1,546,416</b>	<b>12,252,806</b>	<b>68,916,298</b>	<b>83,741,312</b>
<b>US Dollar Bond Fund (in USD)</b>							
<b>Collateral received - securities lending</b>							
<b>Fixed Income</b>							
Investment grade	-	37,257	35,224	49,054	544,912	-	666,447
<b>Equities</b>							
Recognised equity index	-	-	-	-	-	9,862,639	9,862,639
<b>Total</b>	<b>-</b>	<b>37,257</b>	<b>35,224</b>	<b>49,054</b>	<b>544,912</b>	<b>9,862,639</b>	<b>10,529,086</b>
<b>Collateral posted - OTC FDIs</b>							
<b>Fixed Income</b>							
Investment grade	-	-	-	-	1,043,691	-	1,043,691
<b>Total</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>1,043,691</b>	<b>-</b>	<b>1,043,691</b>
<b>US Dollar High Yield Bond Fund (in USD)</b>							
<b>Collateral received - securities lending</b>							
<b>Fixed Income</b>							
Investment grade	63	540,614	2,257,326	4,348,576	66,603,334	-	73,749,913
<b>Equities</b>							
Recognised equity index	-	-	-	-	-	8,975,751	8,975,751
<b>Total</b>	<b>63</b>	<b>540,614</b>	<b>2,257,326</b>	<b>4,348,576</b>	<b>66,603,334</b>	<b>8,975,751</b>	<b>82,725,664</b>
<b>US Dollar Short Duration Bond Fund (in USD)</b>							
<b>Collateral received - securities lending</b>							
<b>Fixed Income</b>							
Investment grade	-	29,707	231,218	846,291	5,629,803	-	6,737,019
<b>Equities</b>							
Recognised equity index	-	-	-	-	-	252,208,401	252,208,401
<b>Total</b>	<b>-</b>	<b>29,707</b>	<b>231,218</b>	<b>846,291</b>	<b>5,629,803</b>	<b>252,208,401</b>	<b>258,945,420</b>
<b>US Flexible Equity Fund (in USD)</b>							
<b>Collateral received - securities lending</b>							
<b>Fixed Income</b>							
Investment grade	1,059	21,884	63,937	45,559	16,639,301	-	16,771,740
<b>Equities</b>							
Recognised equity index	-	-	-	-	-	98,787,667	98,787,667
<b>Total</b>	<b>1,059</b>	<b>21,884</b>	<b>63,937</b>	<b>45,559</b>	<b>16,639,301</b>	<b>98,787,667</b>	<b>115,559,407</b>
<b>US Growth Fund (in USD)</b>							
<b>Collateral received - securities lending</b>							
<b>Fixed Income</b>							
Investment grade	140,168	7,668	334,881	871,077	4,430,601	-	5,784,395
<b>Equities</b>							
Recognised equity index	-	-	-	-	-	27,803,556	27,803,556
<b>Total</b>	<b>140,168</b>	<b>7,668</b>	<b>334,881</b>	<b>871,077</b>	<b>4,430,601</b>	<b>27,803,556</b>	<b>33,587,951</b>



# Appendix III – Supplementary Information continued

Collateral type and quality	Maturity Tenor					Open transactions	Total
	1 to 7 days	8 to 30 days	31 to 90 days	91 to 365 days	More than 365 days		
<b>US Mid-Cap Value Fund (in USD)</b>							
<b>Collateral received - securities lending</b>							
<b>Fixed Income</b>							
Investment grade	135,732	6,923	383,220	842,614	8,103,979	-	9,472,468
<b>Equities</b>							
Recognised equity index	-	-	-	-	-	42,368,659	42,368,659
<b>Total</b>	<b>135,732</b>	<b>6,923</b>	<b>383,220</b>	<b>842,614</b>	<b>8,103,979</b>	<b>42,368,659</b>	<b>51,841,127</b>
<b>US Sustainable Equity Fund (in USD)</b>							
<b>Collateral received - securities lending</b>							
<b>Fixed Income</b>							
Investment grade	-	-	-	-	44,254	-	44,254
<b>Equities</b>							
Recognised equity index	-	-	-	-	-	287,691	287,691
<b>Total</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>44,254</b>	<b>287,691</b>	<b>331,945</b>
<b>World Energy Fund (in USD)</b>							
<b>Collateral received - securities lending</b>							
<b>Fixed Income</b>							
Investment grade	2,038	42,112	123,038	87,672	3,376,054	-	3,630,914
<b>Equities</b>							
Recognised equity index	-	-	-	-	-	86,818,859	86,818,859
<b>Total</b>	<b>2,038</b>	<b>42,112</b>	<b>123,038</b>	<b>87,672</b>	<b>3,376,054</b>	<b>86,818,859</b>	<b>90,449,773</b>
<b>World Financials Fund (in USD)</b>							
<b>Collateral received - securities lending</b>							
<b>Fixed Income</b>							
Investment grade	25,158	8,591	793,434	169,232	11,386,446	-	12,382,861
<b>Equities</b>							
Recognised equity index	-	-	-	-	-	33,132,442	33,132,442
<b>Total</b>	<b>25,158</b>	<b>8,591</b>	<b>793,434</b>	<b>169,232</b>	<b>11,386,446</b>	<b>33,132,442</b>	<b>45,515,303</b>
<b>World Gold Fund (in USD)</b>							
<b>Collateral received - securities lending</b>							
<b>Fixed Income</b>							
Investment grade	10	198	23,079	413	79,800,337	-	79,824,037
<b>Equities</b>							
Recognised equity index	-	-	-	-	-	317,405,830	317,405,830
<b>Total</b>	<b>10</b>	<b>198</b>	<b>23,079</b>	<b>413</b>	<b>79,800,337</b>	<b>317,405,830</b>	<b>397,229,867</b>
<b>World Healthscience Fund (in USD)</b>							
<b>Collateral received - securities lending</b>							
<b>Fixed Income</b>							
Investment grade	1,941	40,110	309,824	83,504	34,313,341	-	34,748,720
<b>Equities</b>							
Recognised equity index	-	-	-	-	-	537,411,454	537,411,454
<b>Total</b>	<b>1,941</b>	<b>40,110</b>	<b>309,824</b>	<b>83,504</b>	<b>34,313,341</b>	<b>537,411,454</b>	<b>572,160,174</b>
<b>World Mining Fund (in USD)</b>							
<b>Collateral received - securities lending</b>							
<b>Fixed Income</b>							
Investment grade	1,519,509	12,032	3,902,266	9,316,056	44,940,629	-	59,690,492
<b>Equities</b>							
Recognised equity index	-	-	-	-	-	505,094,487	505,094,487
<b>Total</b>	<b>1,519,509</b>	<b>12,032</b>	<b>3,902,266</b>	<b>9,316,056</b>	<b>44,940,629</b>	<b>505,094,487</b>	<b>564,784,979</b>
<b>World Real Estate Securities Fund (in USD)</b>							
<b>Collateral received - securities lending</b>							
<b>Fixed Income</b>							
Investment grade	1,224	5,105	94,136	16,601	4,276,583	-	4,393,649
<b>Equities</b>							
Recognised equity index	-	-	-	-	-	17,009,834	17,009,834
<b>Total</b>	<b>1,224</b>	<b>5,105</b>	<b>94,136</b>	<b>16,601</b>	<b>4,276,583</b>	<b>17,009,834</b>	<b>21,403,483</b>

# Appendix III – Supplementary Information continued

Collateral type and quality	Maturity Tenor					Open transactions	Total
	1 to 7 days	8 to 30 days	31 to 90 days	91 to 365 days	More than 365 days		
World Technology Fund (in USD)							
<b>Collateral received - securities lending</b>							
<b>Fixed Income</b>							
Investment grade	720,725	125,788	5,237,619	4,633,187	130,519,456	-	141,236,775
<b>Equities</b>							
Recognised equity index	-	-	-	-	-	894,094,290	894,094,290
<b>Total</b>	<b>720,725</b>	<b>125,788</b>	<b>5,237,619</b>	<b>4,633,187</b>	<b>130,519,456</b>	<b>894,094,290</b>	<b>1,035,331,065</b>

Investment grade securities are those issued by an entity with a minimum investment grade credit rating from at least one globally recognised credit rating agency; Standard & Poor's, Moody's or Fitch.

A recognised equity index contains at least 20 equities where no single equity represents more than 20% of the total index and no five equities combined represent more than 60% of the total index.

The maturity tenor analysis for fixed income securities received or posted as collateral is based on the respective contractual maturity date, while for equity securities and ETFs received or posted as collateral are presented as open transactions as they are not subject to a contractual maturity date.

All cash received or posted as collateral has an open maturity tenor as it is not subject to a contractual maturity date.

## Safekeeping of collateral received

As at 28 February 2023, all non-cash collateral received by the Funds in respect of securities lending transactions and OTC FDIs (including TRS and CFDs) is held by the Fund's Depository (or through its delegates), with the exception of the amounts disclosed in the following table which are held through a securities settlement system.

Depository	Non-cash collateral received
	Securities lending
<b>Asian High Yield Bond Fund (in USD)</b>	
Euroclear Bank SA/NAV	286,656,807
<b>Asian Multi-Asset Income Fund (in USD)</b>	
Euroclear Bank SA/NAV	194,335
<b>Asian Tiger Bond Fund (in USD)</b>	
Euroclear Bank SA/NAV	398,818,173
<b>China Bond Fund (in CNH)</b>	
Euroclear Bank SA/NAV	1,063,745,751
<b>Dynamic High Income Fund (in USD)</b>	
Euroclear Bank SA/NAV	50,056,410
<b>Emerging Markets Bond Fund (in USD)</b>	
Euroclear Bank SA/NAV	116,613,278
<b>Emerging Markets Corporate Bond Fund (in USD)</b>	
Euroclear Bank SA/NAV	82,609,833
<b>Emerging Markets Impact Bond Fund (in USD)</b>	
Euroclear Bank SA/NAV	4,910,260
<b>Emerging Markets Local Currency Bond Fund (in USD)</b>	
Euroclear Bank SA/NAV	40,218,684
<b>ESG Global Conservative Income Fund (in EUR)</b>	
Euroclear Bank SA/NAV	13,040,733
<b>ESG Multi-Asset Fund (in EUR)</b>	
Euroclear Bank SA/NAV	174,510,750
<b>ESG Systematic Multi Allocation Credit Fund (in USD) <sup>(1)</sup></b>	
Euroclear Bank SA/NAV	501,456

<sup>(1)</sup> Fund name changed during the period, see Note 1, for further details.

Depository	Non-cash collateral received
	Securities lending
<b>Euro Bond Fund (in EUR)</b>	
Euroclear Bank SA/NAV	239,880,700
<b>Euro Corporate Bond Fund (in EUR)</b>	
Euroclear Bank SA/NAV	126,323,497
<b>Euro Short Duration Bond Fund (in EUR)</b>	
Euroclear Bank SA/NAV	647,537,392
<b>European High Yield Bond Fund (in EUR)</b>	
Euroclear Bank SA/NAV	35,237,870
<b>Fixed Income Global Opportunities Fund (in USD)</b>	
Euroclear Bank SA/NAV	166,828,590
<b>Global Allocation Fund (in USD)</b>	
Euroclear Bank SA/NAV	545,060,250
<b>Global Corporate Bond Fund (in USD)</b>	
Euroclear Bank SA/NAV	29,966,210
<b>Global Government Bond Fund (in USD)</b>	
Euroclear Bank SA/NAV	92,156,247
<b>Global High Yield Bond Fund (in USD)</b>	
Euroclear Bank SA/NAV	51,851,643
<b>Global Inflation Linked Bond Fund (in USD)</b>	
Euroclear Bank SA/NAV	2,860,381
<b>Global Multi-Asset Income Fund (in USD)</b>	
Euroclear Bank SA/NAV	64,884,336
<b>Sustainable Asian Bond Fund (in USD)</b>	
Euroclear Bank SA/NAV	3,477,402
<b>Sustainable Fixed Income Global Opportunities Fund (in EUR)</b>	
Euroclear Bank SA/NAV	1,995,679
<b>Sustainable Global Bond Income Fund (in USD)</b>	
Euroclear Bank SA/NAV	1,380,159
<b>Sustainable Emerging Markets Blended Bond Fund (in USD)</b>	
Euroclear Bank SA/NAV	1,501,827
<b>Sustainable Emerging Markets Bond Fund (in USD)</b>	
Euroclear Bank SA/NAV	45,907,913

# Appendix III – Supplementary Information continued

Depository	Non-cash collateral received	
	Securities lending	
<b>Sustainable Emerging Markets Corporate Bond Fund (in USD)</b>		
Euroclear Bank SA/NAV		3,865,742
<b>Sustainable Emerging Markets Local Currency Bond Fund (in USD)</b>		
Euroclear Bank SA/NAV		20,121,352
<b>Sustainable World Bond Fund (in USD) <sup>(1)</sup></b>		
Euroclear Bank SA/NAV		78,535,799
<b>US Dollar Bond Fund (in USD)</b>		
Euroclear Bank SA/NAV		515,010
<b>US Dollar High Yield Bond Fund (in USD)</b>		
Euroclear Bank SA/NAV		60,673,809
<b>US Dollar Short Duration Bond Fund (in USD)</b>		
Euroclear Bank SA/NAV		6,629,434

<sup>(1)</sup> Fund name changed during the period, see Note 1, for further details.

## Concentration of collateral received

The following table lists the ten largest issuers by value of non-cash collateral received by the Funds by way of title transfer collateral arrangement across securities lending transactions and OTC FDIs (including TRS and CFDs) as at 28 February 2023.

Non-cash collateral issuer	Value	% of the Fund's NAV
<b>Asian Dragon Fund (in USD)</b>		
BNP Paribas SA	13,046,055	1.59
Societe Generale SA	13,028,320	1.59
Barclays Capital Securities Limited	3,722,890	0.45
HSBC Bank Plc	3,673,428	0.45
UBS AG	3,018,144	0.37
<b>Total</b>	<b>36,488,837</b>	<b>4.45</b>
<b>Asian Growth Leaders Fund (in USD)</b>		
Barclays Bank plc	14,857,254	2.12
Societe Generale SA	5,447,291	0.78
<b>Total</b>	<b>20,304,545</b>	<b>2.90</b>
<b>Asian High Yield Bond Fund (in USD)</b>		
Nomura International Plc	89,070,840	3.93
Barclays Bank plc	88,337,620	3.90
Deutsche Bank AG	66,008,245	2.91
JP Morgan Securities Plc	61,310,749	2.70
Goldman Sachs International	57,211,794	2.52
Morgan Stanley & Co. International Plc	42,761,555	1.89
BNP Paribas SA	23,128,403	1.02
<b>Total</b>	<b>427,829,206</b>	<b>18.87</b>
<b>Asian Multi-Asset Income Fund (in USD)</b>		
UBS AG	576,331	0.83
JP Morgan Securities Plc	413,954	0.60
Barclays Capital Securities Limited	354,688	0.51
Macquarie Bank Limited	341,906	0.49
HSBC Bank Plc	232,538	0.34
BNP Paribas SA	148,711	0.21
Goldman Sachs International	68,105	0.10
Societe Generale SA	17,627	0.03
<b>Total</b>	<b>2,153,860</b>	<b>3.11</b>

Non-cash collateral issuer	Value	% of the Fund's NAV
<b>Asian Sustainable Equity Fund (in USD)</b>		
UBS AG	100,860	1.24
<b>Total</b>	<b>100,860</b>	<b>1.24</b>
<b>Asian Tiger Bond Fund (in USD)</b>		
Barclays Bank plc	166,784,657	5.30
Goldman Sachs International	58,855,768	1.87
Credit Suisse International	46,009,944	1.46
JP Morgan Securities Plc	45,773,344	1.46
Morgan Stanley & Co. International Plc	40,671,280	1.29
Deutsche Bank AG	36,564,415	1.16
BNP Paribas SA	29,014,075	0.92
Citigroup Global Markets Limited	24,700,440	0.79
Merrill Lynch International	9,584,947	0.30
ING Bank NV	1,672,203	0.05
Other issuers	138,807,720	4.41
<b>Total</b>	<b>598,438,793</b>	<b>19.01</b>
<b>China Bond Fund (in CNH)</b>		
Barclays Bank plc	681,104,273	2.21
Nomura International Plc	255,310,298	0.83
JP Morgan Securities Plc	154,898,948	0.50
Morgan Stanley & Co. International Plc	148,744,635	0.48
Goldman Sachs International	128,325,457	0.42
Deutsche Bank AG	74,093,220	0.24
BNP Paribas SA	14,682,700	0.05
Citigroup Global Markets Limited	14,016,347	0.05
<b>Total</b>	<b>1,471,175,878</b>	<b>4.78</b>
<b>China Fund (in USD)</b>		
BNP Paribas SA	27,253,626	2.35
UBS AG	8,299,109	0.72
Citigroup Global Markets Limited	7,809,009	0.67
JP Morgan Securities Plc	6,376,611	0.55
Barclays Capital Securities Limited	4,979,527	0.43
Goldman Sachs International	1,433,061	0.12
Morgan Stanley & Co. International Plc	1,042,629	0.09
<b>Total</b>	<b>57,193,572</b>	<b>4.93</b>
<b>China Innovation Fund (in USD)</b>		
UBS AG	835,831	4.29
BNP Paribas SA	257,949	1.32
<b>Total</b>	<b>1,093,780</b>	<b>5.61</b>
<b>Circular Economy Fund (in USD)</b>		
UBS AG	73,262,902	4.05
Banco Santander SA	34,448,184	1.91
Societe Generale SA	27,089,838	1.50
JP Morgan Securities Plc	26,772,469	1.48
Barclays Bank plc	24,070,010	1.33
Citigroup Global Markets Limited	7,073,023	0.39
HSBC Bank Plc	4,510,922	0.25
BNP Paribas SA	2,661,870	0.15
Barclays Capital Securities Limited	1,279,992	0.07
<b>Total</b>	<b>201,169,210</b>	<b>11.13</b>
<b>Climate Action Equity Fund (in USD)</b>		
UBS AG	55,354	1.25
<b>Total</b>	<b>55,354</b>	<b>1.25</b>

# Appendix III – Supplementary Information continued

Non-cash collateral issuer	Value	% of the Fund's NAV
<b>Climate Action Multi-Asset Fund (in EUR)</b>		
BNP Paribas SA	1,395,036	3.05
UBS AG	655,626	1.43
HSBC Bank Plc	129,313	0.28
The Bank of Nova Scotia	115,191	0.25
Credit Suisse International	6,157	0.01
<b>Total</b>	<b>2,301,323</b>	<b>5.02</b>
<b>Continental European Flexible Fund (in EUR)</b>		
HSBC Bank Plc	72,825,876	1.42
Morgan Stanley & Co. International Plc	69,477,962	1.35
JP Morgan Securities Plc	40,942,747	0.80
Barclays Capital Securities Limited	35,939,850	0.70
Merrill Lynch International	20,970,697	0.41
Societe Generale SA	15,893,372	0.31
UBS AG	15,714,359	0.31
Goldman Sachs International	12,148,196	0.24
BNP Paribas SA	10,882,341	0.21
Citigroup Global Markets Limited	4,674,501	0.09
<b>Total</b>	<b>299,469,901</b>	<b>5.84</b>
<b>Developed Markets Sustainable Equity Fund (in USD)</b>		
UBS AG	2,447,101	11.50
<b>Total</b>	<b>2,447,101</b>	<b>11.50</b>
<b>Dynamic High Income Fund (in USD)</b>		
JP Morgan Securities Plc	85,312,357	2.89
Barclays Capital Securities Limited	59,262,754	2.01
Barclays Bank plc	48,293,285	1.64
BNP Paribas SA	23,171,261	0.79
HSBC Bank Plc	17,156,392	0.58
Goldman Sachs International	11,899,667	0.40
Citigroup Global Markets Limited	9,733,654	0.33
Morgan Stanley & Co. International Plc	5,405,630	0.18
Macquarie Bank Limited	4,800,945	0.16
Credit Suisse International	546	0.00
Other issuers	16,742,314	0.57
<b>Total</b>	<b>281,778,805</b>	<b>9.55</b>
<b>Emerging Europe Fund (in EUR)<sup>(1)</sup></b>		
Morgan Stanley & Co. International Plc	9,394,080	4.65
Goldman Sachs International	8,594,979	4.25
Barclays Capital Securities Limited	5,290,462	2.62
BNP Paribas SA	1,874,168	0.93
UBS AG	1,367,466	0.68
JP Morgan Securities Plc	851,765	0.42
Citigroup Global Markets Limited	13,107	0.01
<b>Total</b>	<b>27,386,027</b>	<b>13.56</b>

<sup>(1)</sup> Fund suspended, see Note 1, for further details.

Non-cash collateral issuer	Value	% of the Fund's NAV
<b>Emerging Markets Bond Fund (in USD)</b>		
Barclays Bank plc	57,299,531	5.91
JP Morgan Securities Plc	18,317,077	1.89
BNP Paribas SA	9,501,501	0.98
Morgan Stanley & Co. International Plc	4,784,008	0.49
Merrill Lynch International	3,799,352	0.39
Citigroup Global Markets Limited	3,455,127	0.36
HSBC Bank Plc	3,450,560	0.36
Deutsche Bank AG	3,244,325	0.33
Credit Suisse International	1,443,044	0.15
Goldman Sachs International	1,377,080	0.14
Other issuers	47,340,033	4.89
<b>Total</b>	<b>154,011,638</b>	<b>15.89</b>
<b>Emerging Markets Corporate Bond Fund (in USD)</b>		
Barclays Bank plc	40,227,860	4.76
JP Morgan Securities Plc	35,715,857	4.23
Goldman Sachs International	20,663,276	2.44
Nomura International Plc	16,856,497	1.99
Morgan Stanley & Co. International Plc	7,967,898	0.94
Credit Suisse International	3,347,396	0.40
BNP Paribas SA	1,866,355	0.22
Deutsche Bank AG	965,114	0.11
UBS AG	428,050	0.05
<b>Total</b>	<b>128,038,303</b>	<b>15.14</b>
<b>Emerging Markets Equity Income Fund (in USD)</b>		
Societe Generale SA	1,495,468	0.60
Goldman Sachs International	882,370	0.35
HSBC Bank Plc	867,365	0.35
UBS AG	553,571	0.22
Merrill Lynch International	328,958	0.13
<b>Total</b>	<b>4,127,732</b>	<b>1.65</b>
<b>Emerging Markets Fund (in USD)</b>		
JP Morgan Securities Plc	56,795,924	2.35
Barclays Bank plc	28,247,807	1.17
HSBC Bank Plc	19,182,589	0.79
UBS AG	15,716,466	0.65
Goldman Sachs International	2,473,253	0.10
Merrill Lynch International	1,400,001	0.06
<b>Total</b>	<b>123,816,040</b>	<b>5.12</b>
<b>Emerging Markets Impact Bond Fund (in USD)</b>		
Credit Suisse International	2,491,555	2.83
BNP Paribas SA	2,418,705	2.75
<b>Total</b>	<b>4,910,260</b>	<b>5.58</b>
<b>Emerging Markets Local Currency Bond Fund (in USD)</b>		
Morgan Stanley & Co. International Plc	60,017,250	3.66
JP Morgan Securities Plc	34,338,948	2.09
BNP Paribas SA	4,805,367	0.29
Deutsche Bank AG	2,220,557	0.14
Barclays Bank plc	1,683,234	0.10
Nomura International Plc	838,207	0.05
<b>Total</b>	<b>103,903,563</b>	<b>6.33</b>

# Appendix III – Supplementary Information continued

Non-cash collateral issuer	Value	% of the Fund's NAV
<b>ESG Global Conservative Income Fund (in EUR)</b>		
Barclays Bank plc	6,361,210	1.35
UBS AG	2,661,962	0.57
BNP Paribas SA	2,457,209	0.52
Goldman Sachs International	1,975,403	0.42
JP Morgan Securities Plc	1,904,080	0.41
Morgan Stanley & Co. International Plc	1,046,351	0.22
Citigroup Global Markets Limited	940,146	0.20
Credit Suisse International	819,031	0.17
Societe Generale SA	445,311	0.09
<b>Total</b>	<b>18,610,703</b>	<b>3.95</b>
<b>ESG Global Multi-Asset Income Fund (in USD)</b>		
Morgan Stanley & Co. International Plc	257,173	0.16
BNP Paribas SA	246,233	0.15
<b>Total</b>	<b>503,406</b>	<b>0.31</b>
<b>ESG Multi-Asset Fund (in EUR)</b>		
Credit Suisse International	165,847,022	2.53
BNP Paribas SA	89,084,598	1.36
Citigroup Global Markets Limited	38,198,323	0.58
HSBC Bank Plc	27,698,272	0.42
Barclays Capital Securities Limited	8,396,739	0.13
Goldman Sachs International	4,845,670	0.07
JP Morgan Securities Plc	4,117,811	0.06
Morgan Stanley & Co. International Plc	2,595,410	0.04
Merrill Lynch International	2,237,050	0.03
Macquarie Bank Limited	875,610	0.01
Other issuers	281,438,156	4.30
<b>Total</b>	<b>625,334,661</b>	<b>9.53</b>
<b>ESG Systematic Multi Allocation Credit Fund (in USD)<sup>(2)</sup></b>		
BNP Paribas SA	1,216,479	1.55
Morgan Stanley & Co. International Plc	132,458	0.17
UBS AG	10,803	0.01
<b>Total</b>	<b>1,359,740</b>	<b>1.73</b>
<b>Euro Bond Fund (in EUR)</b>		
Citigroup Global Markets Limited	49,151,816	1.67
Barclays Bank plc	46,219,652	1.57
BNP Paribas SA	45,288,366	1.54
Merrill Lynch International	16,098,702	0.55
JP Morgan Securities Plc	16,085,658	0.55
Goldman Sachs International	14,027,924	0.48
Morgan Stanley & Co. International Plc	12,930,333	0.44
Deutsche Bank AG	9,432,737	0.32
Banco Santander SA	7,763,930	0.26
Credit Suisse International	65,354	0.00
Other issuers	193,349,732	6.56
<b>Total</b>	<b>410,414,204</b>	<b>13.94</b>

<sup>(2)</sup> Fund name changed during the period, see Note 1, for further details.

Non-cash collateral issuer	Value	% of the Fund's NAV
<b>Euro Corporate Bond Fund (in EUR)</b>		
Barclays Bank plc	64,671,120	2.36
Goldman Sachs International	58,962,859	2.15
JP Morgan Securities Plc	34,896,682	1.27
Citigroup Global Markets Limited	20,225,610	0.74
Banco Santander SA	6,948,972	0.25
Morgan Stanley & Co. International Plc	6,519,607	0.24
BNP Paribas SA	6,208,689	0.23
Deutsche Bank AG	3,950,623	0.14
Nomura International Plc	1,914,383	0.07
Credit Suisse International	761,603	0.03
Other issuers	99,106,322	3.61
<b>Total</b>	<b>304,166,470</b>	<b>11.09</b>
<b>Euro Short Duration Bond Fund (in EUR)</b>		
Natixis SA	201,694,543	4.65
BNP Paribas SA	170,663,541	3.94
Citigroup Global Markets Limited	121,497,088	2.80
JP Morgan Securities Plc	75,605,473	1.74
Morgan Stanley & Co. International Plc	35,652,453	0.82
Banco Santander SA	30,263,408	0.70
Merrill Lynch International	20,582,369	0.47
Barclays Bank plc	14,702,442	0.34
ING Bank NV	7,155,938	0.17
Deutsche Bank AG	2,161,684	0.05
Other issuers	439,430,279	10.14
<b>Total</b>	<b>1,119,409,218</b>	<b>25.82</b>
<b>Euro-Markets Fund (in EUR)</b>		
HSBC Bank Plc	16,613,434	1.23
Morgan Stanley & Co. International Plc	10,201,287	0.75
BNP Paribas SA	6,589,621	0.49
Barclays Capital Securities Limited	1,910,418	0.14
Merrill Lynch International	8,253	0.00
<b>Total</b>	<b>35,323,013</b>	<b>2.61</b>
<b>European Equity Income Fund (in EUR)</b>		
Societe Generale SA	34,086,778	1.95
Citigroup Global Markets Limited	30,384,220	1.73
JP Morgan Securities Plc	27,290,305	1.56
Goldman Sachs International	19,336,021	1.10
Barclays Capital Securities Limited	5,449,794	0.31
HSBC Bank Plc	3,467,118	0.20
Credit Suisse International	136,964	0.01
<b>Total</b>	<b>120,151,200</b>	<b>6.86</b>
<b>European Focus Fund (in EUR)</b>		
Citigroup Global Markets Limited	5,887,165	1.75
HSBC Bank Plc	4,750,014	1.42
JP Morgan Securities Plc	3,095,071	0.92
Goldman Sachs International	2,181,301	0.65
Morgan Stanley & Co. International Plc	1,047,431	0.31
The Bank of Nova Scotia	871,517	0.26
Societe Generale SA	504,508	0.15
Barclays Capital Securities Limited	345,010	0.10
Merrill Lynch International	4,393	0.00
<b>Total</b>	<b>18,686,410</b>	<b>5.56</b>

# Appendix III – Supplementary Information continued

Non-cash collateral issuer	Value	% of the Fund's NAV
<b>European Fund (in EUR)</b>		
Citigroup Global Markets Limited	8,784,995	0.69
BNP Paribas SA	8,642,526	0.68
Morgan Stanley & Co. International Plc	4,491,851	0.35
HSBC Bank Plc	1,954,616	0.15
UBS AG	1,872,006	0.15
Societe Generale SA	391,247	0.03
The Bank of Nova Scotia	204,855	0.02
<b>Total</b>	<b>26,342,096</b>	<b>2.07</b>
<b>European High Yield Bond Fund (in EUR)</b>		
Goldman Sachs International	17,742,343	5.46
Barclays Bank plc	17,482,301	5.38
JP Morgan Securities Plc	11,644,455	3.58
BNP Paribas SA	6,282,440	1.93
Morgan Stanley & Co. International Plc	3,769,109	1.16
Citigroup Global Markets Limited	3,250,607	1.00
Banco Santander SA	1,550,998	0.48
Deutsche Bank AG	1,183,068	0.36
HSBC Bank Plc	623,320	0.19
The Bank of Nova Scotia	115,708	0.04
<b>Total</b>	<b>63,644,349</b>	<b>19.58</b>
<b>European Special Situations Fund (in EUR)</b>		
Merrill Lynch International	25,638,633	2.12
HSBC Bank Plc	18,056,539	1.50
Goldman Sachs International	17,512,866	1.45
BNP Paribas SA	16,907,209	1.40
JP Morgan Securities Plc	11,174,149	0.93
UBS AG	10,298,607	0.85
Societe Generale SA	7,785,775	0.64
Morgan Stanley & Co. International Plc	5,247,356	0.43
Barclays Capital Securities Limited	589,273	0.05
Citigroup Global Markets Limited	361,494	0.03
<b>Total</b>	<b>113,571,901</b>	<b>9.40</b>
<b>European Sustainable Equity Fund (in EUR)</b>		
HSBC Bank Plc	252,256	4.68
Morgan Stanley & Co. International Plc	125,084	2.32
The Bank of Nova Scotia	84,166	1.56
BNP Paribas SA	76,624	1.42
<b>Total</b>	<b>538,130</b>	<b>9.98</b>
<b>European Value Fund (in EUR)</b>		
Citigroup Global Markets Limited	17,265,633	1.96
Barclays Capital Securities Limited	8,221,858	0.93
Goldman Sachs International	1,393,793	0.16
<b>Total</b>	<b>26,881,284</b>	<b>3.05</b>
<b>FinTech Fund (in USD)</b>		
JP Morgan Securities Plc	9,278,309	3.14
The Bank of Nova Scotia	1,753,912	0.59
Barclays Capital Securities Limited	1,640,200	0.55
Citigroup Global Markets Limited	1,185,637	0.40
Goldman Sachs International	830,995	0.28
Merrill Lynch International	762,363	0.26
Societe Generale SA	658,500	0.22
UBS AG	303,243	0.10
<b>Total</b>	<b>16,413,159</b>	<b>5.54</b>

Non-cash collateral issuer	Value	% of the Fund's NAV
<b>Fixed Income Global Opportunities Fund (in USD)</b>		
HSBC	506,603,708	6.52
BNP Paribas SA	79,509,415	1.02
Goldman Sachs International	60,006,780	0.77
Barclays Bank plc	41,047,125	0.53
Banco Santander SA	26,743,802	0.34
Citigroup Global Markets Limited	9,333,376	0.12
Deutsche Bank AG	8,024,596	0.10
Credit Suisse International	4,387,173	0.06
ING Bank NV	4,101,789	0.05
Wells Fargo	1,765,264	0.02
Other issuers	965,332,316	12.42
<b>Total</b>	<b>1,706,855,344</b>	<b>21.95</b>
<b>Future Consumer Fund (in USD)</b>		
UBS AG	654,140	5.41
HSBC Bank Plc	290,921	2.40
BNP Paribas SA	197,433	1.63
<b>Total</b>	<b>1,142,494</b>	<b>9.44</b>
<b>Future Of Transport Fund (in USD)</b>		
HSBC Bank Plc	26,306,408	1.55
Goldman Sachs International	24,387,023	1.44
UBS AG	12,089,673	0.71
Citigroup Global Markets Limited	2,331,142	0.14
Merrill Lynch International	1,120,273	0.07
JP Morgan Securities Plc	701,177	0.04
Barclays Capital Securities Limited	117,738	0.01
<b>Total</b>	<b>67,053,434</b>	<b>3.96</b>
<b>Global Allocation Fund (in USD)</b>		
Barclays Bank plc	153,706,938	1.05
BNP Paribas SA	117,921,702	0.80
Goldman Sachs International	73,194,152	0.50
Citigroup Global Markets Limited	60,505,018	0.41
HSBC	45,292,372	0.31
Banco Santander SA	21,550,245	0.15
Credit Suisse International	6,355,685	0.04
HSBC Bank Plc	4,739,346	0.03
Barclays Capital Securities Limited	3,463,452	0.02
Deutsche Bank AG	920,517	0.01
Other issuers	1,551,581,535	10.58
<b>Total</b>	<b>2,039,230,962</b>	<b>13.90</b>
<b>Global Corporate Bond Fund (in USD)</b>		
Morgan Stanley & Co. International Plc	21,211,368	2.20
Goldman Sachs International	11,180,493	1.16
Barclays Bank plc	9,821,753	1.02
BNP Paribas SA	5,073,613	0.53
JP Morgan Securities Plc	3,402,236	0.35
Credit Suisse International	1,779,721	0.18
HSBC Bank Plc	1,527,504	0.16
Banco Santander SA	1,365,386	0.14
Citigroup Global Markets Limited	1,273,621	0.13
Merrill Lynch International	680,276	0.07
Other issuers	10,819,000	1.12
<b>Total</b>	<b>68,134,971</b>	<b>7.06</b>

# Appendix III – Supplementary Information continued

Non-cash collateral issuer	Value	% of the Fund's NAV
<b>Global Dynamic Equity Fund (in USD)</b>		
Goldman Sachs International	2,383,516	0.60
Merrill Lynch International	2,172,360	0.55
BNP Paribas SA	1,988,289	0.50
UBS AG	1,778,725	0.45
Morgan Stanley & Co. International Plc	1,085,361	0.27
Natixis SA	1,080,923	0.27
Barclays Capital Securities Limited	118,574	0.03
HSBC Bank Plc	3,402	0.00
<b>Total</b>	<b>10,611,150</b>	<b>2.67</b>
<b>Global Equity Income Fund (in USD)</b>		
HSBC Bank Plc	44,526,634	4.71
Morgan Stanley & Co. International Plc	32,626,987	3.45
Citigroup Global Markets Limited	84,321	0.01
<b>Total</b>	<b>77,237,942</b>	<b>8.17</b>
<b>Global Government Bond Fund (in USD)</b>		
Societe Generale SA	59,479,376	6.68
BNP Paribas SA	26,128,820	2.93
Citigroup Global Markets Limited	16,556,196	1.86
Natixis SA	16,073,243	1.80
UBS AG	8,690,818	0.98
Banco Santander SA	5,139,957	0.58
Morgan Stanley & Co. International Plc	3,686,409	0.41
Nomura International Plc	1,526,671	0.17
JP Morgan Securities Plc	936,041	0.11
Barclays Bank plc	842,834	0.09
<b>Total</b>	<b>139,060,365</b>	<b>15.61</b>
<b>Global High Yield Bond Fund (in USD)</b>		
Barclays Bank plc	31,273,708	1.97
JP Morgan Securities Plc	14,748,646	0.93
Morgan Stanley & Co. International Plc	6,172,827	0.39
Credit Suisse International	5,974,552	0.38
Goldman Sachs International	4,739,990	0.30
Citigroup Global Markets Limited	3,439,685	0.22
BNP Paribas SA	2,462,678	0.16
Nomura International Plc	1,172,410	0.07
Banco Santander SA	491,672	0.03
Deutsche Bank AG	464,531	0.03
Other issuers	2,554,627	0.16
<b>Total</b>	<b>73,495,326</b>	<b>4.64</b>
<b>Global Inflation Linked Bond Fund (in USD)</b>		
BNP Paribas SA	8,960,072	2.89
Morgan Stanley & Co. International Plc	1,780,029	0.57
Citigroup Global Markets Limited	1,023,902	0.33
<b>Total</b>	<b>11,764,003</b>	<b>3.79</b>
<b>Global Multi-Asset Income Fund (in USD)</b>		
Barclays Bank plc	40,786,586	0.79
Barclays Capital Securities Limited	25,398,755	0.49
JP Morgan Securities Plc	24,687,474	0.48
HSBC Bank Plc	20,805,547	0.40
Citigroup Global Markets Limited	16,790,386	0.32
Goldman Sachs International	13,503,182	0.26
BNP Paribas SA	8,204,127	0.16
Credit Suisse International	5,493,989	0.11
Deutsche Bank AG	5,130,293	0.10
Banco Santander SA	2,223,158	0.04
Other issuers	44,404,774	0.86
<b>Total</b>	<b>207,428,271</b>	<b>4.01</b>

Non-cash collateral issuer	Value	% of the Fund's NAV
<b>Japan Flexible Equity Fund (in JPY)</b>		
Merrill Lynch International	4,012,454,176	15.27
Citigroup Global Markets Limited	3,380,112,479	12.86
JP Morgan Securities Plc	1,516,047,005	5.77
Societe Generale SA	741,697,408	2.82
UBS AG	370,691,846	1.41
Macquarie Bank Limited	177,986,768	0.68
HSBC Bank Plc	97,274,494	0.37
<b>Total</b>	<b>10,296,264,176</b>	<b>39.18</b>
<b>Japan Small &amp; MidCap Opportunities Fund (in JPY)</b>		
Merrill Lynch International	1,822,703,142	9.89
Citigroup Global Markets Limited	1,388,098,038	7.53
UBS AG	603,043,269	3.27
Barclays Capital Securities Limited	410,751,357	2.23
Goldman Sachs International	247,372,701	1.34
Societe Generale SA	201,369,316	1.09
JP Morgan Securities Plc	200,530,386	1.09
HSBC Bank Plc	145,222,482	0.79
Credit Suisse AG	126,725,192	0.69
Morgan Stanley & Co. International Plc	22,903,504	0.12
<b>Total</b>	<b>5,168,719,387</b>	<b>28.04</b>
<b>Latin American Fund (in USD)</b>		
BNP Paribas SA	48,421,725	6.09
Barclays Bank plc	42,246,278	5.31
Merrill Lynch International	4,600,767	0.58
UBS AG	205,212	0.03
<b>Total</b>	<b>95,473,982</b>	<b>12.01</b>
<b>Natural Resources Growth &amp; Income Fund (in USD)</b>		
Barclays Bank plc	31,842,597	6.25
UBS AG	22,143,735	4.35
Barclays Capital Securities Limited	16,572,947	3.25
JP Morgan Securities Plc	1,247,316	0.24
The Bank of Nova Scotia	693,663	0.14
Citigroup Global Markets Limited	316,617	0.06
<b>Total</b>	<b>72,816,875</b>	<b>14.29</b>
<b>Next Generation Health Care Fund (in USD)</b>		
UBS AG	1,517,590	8.87
JP Morgan Securities Plc	207,349	1.21
BNP Paribas SA	102,866	0.60
The Bank of Nova Scotia	66,459	0.39
<b>Total</b>	<b>1,894,264</b>	<b>11.07</b>
<b>Next Generation Technology Fund (in USD)</b>		
BNP Paribas SA	102,590,802	4.15
Barclays Capital Securities Limited	31,126,270	1.26
JP Morgan Securities Plc	20,710,454	0.84
Goldman Sachs International	17,346,318	0.70
Societe Generale SA	15,443,616	0.63
Macquarie Bank Limited	3,976,141	0.16
Morgan Stanley & Co. International Plc	1,802,204	0.07
Citigroup Global Markets Limited	435,374	0.02
HSBC Bank Plc	2,829	0.00
Merrill Lynch International	95	0.00
Other issuers	123,341,506	4.99
<b>Total</b>	<b>316,775,609</b>	<b>12.82</b>

# Appendix III – Supplementary Information continued

Non-cash collateral issuer	Value	% of the Fund's NAV
<b>Nutrition Fund (in USD)</b>		
BNP Paribas SA	16,426,936	5.57
Barclays Capital Securities Limited	3,662,256	1.24
Goldman Sachs International	3,343,760	1.13
HSBC Bank Plc	2,387,214	0.81
Morgan Stanley & Co. International Plc	2,341,690	0.79
UBS AG	1,910,759	0.65
JP Morgan Securities Plc	771,021	0.26
<b>Total</b>	<b>30,843,636</b>	<b>10.45</b>
<b>Sustainable Asian Bond Fund (in USD)</b>		
Barclays Bank plc	2,937,465	3.55
Morgan Stanley & Co. International Plc	617,322	0.75
Deutsche Bank AG	549,841	0.66
<b>Total</b>	<b>4,104,628</b>	<b>4.96</b>
<b>Sustainable Emerging Markets Blended Bond Fund (in USD)</b>		
JP Morgan Securities Plc	885,283	2.11
Barclays Bank plc	478,484	1.14
Morgan Stanley & Co. International Plc	209,433	0.50
Goldman Sachs International	167,128	0.40
BNP Paribas SA	146,634	0.35
<b>Total</b>	<b>1,886,962</b>	<b>4.50</b>
<b>Sustainable Emerging Markets Bond Fund (in USD)</b>		
Barclays Bank plc	25,526,044	6.83
JP Morgan Securities Plc	15,888,551	4.25
Deutsche Bank AG	5,369,027	1.44
BNP Paribas SA	4,070,028	1.09
Goldman Sachs International	2,613,999	0.70
Morgan Stanley & Co. International Plc	2,435,238	0.65
<b>Total</b>	<b>55,902,887</b>	<b>14.96</b>
<b>Sustainable Emerging Markets Corporate Bond Fund (in USD)</b>		
JP Morgan Securities Plc	4,063,987	6.46
Goldman Sachs International	1,747,158	2.78
Morgan Stanley & Co. International Plc	1,231,782	1.96
Deutsche Bank AG	490,332	0.78
Barclays Bank plc	363,312	0.58
<b>Total</b>	<b>7,896,571</b>	<b>12.56</b>
<b>Sustainable Emerging Markets Local Currency Bond Fund (in USD)</b>		
JP Morgan Securities Plc	16,041,801	3.80
BNP Paribas SA	5,680,638	1.35
Morgan Stanley & Co. International Plc	669,320	0.16
<b>Total</b>	<b>22,391,759</b>	<b>5.31</b>
<b>Sustainable Energy Fund (in USD)</b>		
Goldman Sachs International	75,470,712	1.09
BNP Paribas SA	42,738,710	0.62
Barclays Bank plc	39,087,649	0.56
Societe Generale SA	21,604,269	0.31
Merrill Lynch International	14,466,288	0.21
JP Morgan Securities Plc	9,301,553	0.13
Morgan Stanley & Co. International Plc	8,508,977	0.12
Citigroup Global Markets Limited	756,397	0.01
HSBC Bank Plc	528,089	0.01
Barclays Capital Securities Limited	96,262	0.00
Other issuers	5,436,527	0.08
<b>Total</b>	<b>217,995,433</b>	<b>3.14</b>

Non-cash collateral issuer	Value	% of the Fund's NAV
<b>Sustainable Fixed Income Global Opportunities Fund (in EUR)</b>		
UBS AG	13,092,944	2.50
JP Morgan Securities Plc	2,122,885	0.40
BNP Paribas SA	1,492,427	0.28
Citigroup Global Markets Limited	430,480	0.08
Goldman Sachs International	325,636	0.06
Merrill Lynch International	32,063	0.01
Morgan Stanley & Co. International Plc	23,843	0.00
<b>Total</b>	<b>17,520,278</b>	<b>3.33</b>
<b>Sustainable Global Bond Income Fund (in USD)</b>		
JP Morgan Securities Plc	808,692	0.72
Barclays Bank plc	541,359	0.48
Credit Suisse International	168,404	0.15
Morgan Stanley & Co. International Plc	70,674	0.06
BNP Paribas SA	48,923	0.04
<b>Total</b>	<b>1,638,052</b>	<b>1.45</b>
<b>Sustainable Global Infrastructure Fund (in USD)</b>		
Morgan Stanley & Co. International Plc	460,382	4.14
BNP Paribas SA	122,649	1.10
<b>Total</b>	<b>583,031</b>	<b>5.24</b>
<b>Sustainable World Bond Fund (in USD)<sup>(2)</sup></b>		
Natixis SA	13,423,482	1.24
JP Morgan Securities Plc	11,463,125	1.06
Banco Santander SA	11,295,103	1.05
BNP Paribas SA	9,466,511	0.88
Barclays Bank plc	8,499,905	0.79
Morgan Stanley & Co. International Plc	5,709,477	0.53
Deutsche Bank AG	3,605,209	0.33
Goldman Sachs International	3,260,334	0.30
Citigroup Global Markets Limited	2,176,651	0.20
Merrill Lynch International	97,688	0.01
Other issuers	58,709,284	5.44
<b>Total</b>	<b>127,706,769</b>	<b>11.83</b>
<b>Swiss Small &amp; MidCap Opportunities Fund (in CHF)<sup>(3)</sup></b>		
Morgan Stanley & Co. International Plc	47,944,842	7.28
HSBC Bank Plc	26,292,279	3.99
Goldman Sachs International	23,273,856	3.53
Societe Generale SA	20,774,364	3.15
JP Morgan Securities Plc	5,104,950	0.78
BNP Paribas SA	3,772,162	0.57
Citigroup Global Markets Limited	2,102,002	0.32
Macquarie Bank Limited	588,039	0.09
<b>Total</b>	<b>129,852,494</b>	<b>19.71</b>
<b>Systematic Global Equity High Income Fund (in USD)</b>		
BNP Paribas SA	125,948,539	2.91
Morgan Stanley & Co. International Plc	45,358,205	1.05
Goldman Sachs International	40,252,672	0.93
Barclays Capital Securities Limited	24,421,525	0.56
Merrill Lynch International	23,388,948	0.54
HSBC Bank Plc	20,191,094	0.47
Citigroup Global Markets Limited	15,949,746	0.37
Barclays Bank plc	14,238,208	0.33
JP Morgan Securities Plc	2,675,476	0.06
Natixis SA	455,874	0.01
Other issuers	69,983,813	1.61
<b>Total</b>	<b>382,864,100</b>	<b>8.84</b>

<sup>(2)</sup> Fund name changed during the period, see Note 1, for further details.

<sup>(3)</sup> Fund closed to subscriptions, see Note 1, for further details.



# Appendix III – Supplementary Information continued

Non-cash collateral issuer	Value	% of the Fund's NAV
<b>Systematic Global Sustainable Income &amp; Growth Fund (in USD)<sup>(4)</sup></b>		
HSBC Bank Plc	85,527	0.52
<b>Total</b>	<b>85,527</b>	<b>0.52</b>
<b>Systematic Sustainable Global SmallCap Fund (in USD)<sup>(2)</sup></b>		
BNP Paribas SA	7,002,160	2.71
JP Morgan Securities Plc	6,664,129	2.58
Goldman Sachs International	6,517,494	2.52
Morgan Stanley & Co. International Plc	6,489,606	2.51
Barclays Capital Securities Limited	5,886,037	2.28
Merrill Lynch International	4,858,205	1.88
Citigroup Global Markets Limited	2,649,781	1.02
Macquarie Bank Limited	758,292	0.29
Societe Generale SA	752,482	0.29
Credit Suisse International	4,479	0.00
Other issuers	19,484,412	7.54
<b>Total</b>	<b>61,067,077</b>	<b>23.62</b>
<b>United Kingdom Fund (in GBP)</b>		
JP Morgan Securities Plc	3,071,795	1.24
Citigroup Global Markets Limited	1,638,515	0.66
The Bank of Nova Scotia	63,723	0.03
<b>Total</b>	<b>4,774,033</b>	<b>1.93</b>
<b>US Basic Value Fund (in USD)</b>		
BNP Paribas SA	34,248,013	4.55
UBS AG	22,991,538	3.06
Citigroup Global Markets Limited	10,172,245	1.35
HSBC Bank Plc	8,430,275	1.12
Goldman Sachs International	4,259,020	0.57
JP Morgan Securities Plc	3,640,221	0.48
<b>Total</b>	<b>83,741,312</b>	<b>11.13</b>
<b>US Dollar Bond Fund (in USD)</b>		
Societe Generale SA	4,203,160	0.82
Natixis SA	3,078,710	0.60
BNP Paribas SA	1,789,306	0.35
ING Bank NV	538,228	0.10
JP Morgan Securities Plc	381,876	0.07
Nomura International Plc	241,747	0.05
Morgan Stanley & Co. International Plc	203,630	0.04
UBS AG	91,480	0.02
Barclays Bank plc	949	0.00
<b>Total</b>	<b>10,529,086</b>	<b>2.05</b>
<b>US Dollar High Yield Bond Fund (in USD)</b>		
Barclays Bank plc	27,413,158	1.35
BNP Paribas SA	19,853,604	0.98
Goldman Sachs International	10,266,318	0.51
Credit Suisse International	8,583,612	0.42
JP Morgan Securities Plc	3,514,895	0.17
Morgan Stanley & Co. International Plc	2,735,249	0.13
Nomura International Plc	2,175,763	0.11
Banco Santander SA	1,692,015	0.08
Citigroup Global Markets Limited	522,103	0.03
Merrill Lynch International	400,431	0.02
Other issuers	5,568,516	0.27
<b>Total</b>	<b>82,725,664</b>	<b>4.07</b>

<sup>(2)</sup> Fund name changed during the period, see Note 1, for further details.

<sup>(4)</sup> Fund launched during the period, see Note 1, for further details.

Non-cash collateral issuer	Value	% of the Fund's NAV
<b>US Dollar Short Duration Bond Fund (in USD)</b>		
Societe Generale SA	182,600,220	10.95
Banco Santander SA	68,402,727	4.10
JP Morgan Securities Plc	6,219,028	0.37
Barclays Bank plc	663,407	0.04
UBS AG	501,447	0.03
Credit Suisse International	287,279	0.02
Morgan Stanley & Co. International Plc	167,478	0.01
Citigroup Global Markets Limited	103,834	0.01
<b>Total</b>	<b>258,945,420</b>	<b>15.53</b>
<b>US Flexible Equity Fund (in USD)</b>		
BNP Paribas SA	93,070,974	6.67
UBS AG	22,483,791	1.61
The Bank of Nova Scotia	4,642	0.00
<b>Total</b>	<b>115,559,407</b>	<b>8.28</b>
<b>US Growth Fund (in USD)</b>		
BNP Paribas SA	20,853,794	7.07
UBS AG	7,873,584	2.67
HSBC Bank Plc	4,860,573	1.65
<b>Total</b>	<b>33,587,951</b>	<b>11.39</b>
<b>US Mid-Cap Value Fund (in USD)</b>		
BNP Paribas SA	22,210,153	7.74
JP Morgan Securities Plc	8,384,541	2.92
UBS AG	6,892,179	2.40
HSBC Bank Plc	4,564,113	1.59
Citigroup Global Markets Limited	4,224,123	1.47
Goldman Sachs International	3,339,528	1.16
Barclays Capital Securities Limited	2,002,185	0.70
Merrill Lynch International	224,305	0.08
<b>Total</b>	<b>51,841,127</b>	<b>18.06</b>
<b>US Sustainable Equity Fund (in USD)</b>		
The Bank of Nova Scotia	218,160	4.98
Barclays Capital Securities Limited	113,785	2.60
<b>Total</b>	<b>331,945</b>	<b>7.58</b>
<b>World Energy Fund (in USD)</b>		
UBS AG	42,839,412	1.27
Societe Generale SA	27,936,878	0.83
Goldman Sachs International	19,673,483	0.58
<b>Total</b>	<b>90,449,773</b>	<b>2.68</b>
<b>World Financials Fund (in USD)</b>		
Citigroup Global Markets Limited	11,325,226	0.61
UBS AG	8,743,589	0.47
Societe Generale SA	8,452,277	0.46
BNP Paribas SA	8,153,614	0.44
Morgan Stanley & Co. International Plc	5,995,130	0.32
Goldman Sachs International	1,670,299	0.09
HSBC Bank Plc	852,644	0.05
Credit Suisse International	322,524	0.02
<b>Total</b>	<b>45,515,303</b>	<b>2.46</b>
<b>World Gold Fund (in USD)</b>		
Barclays Capital Securities Limited	156,638,065	4.10
Goldman Sachs International	106,098,616	2.78
BNP Paribas SA	85,384,969	2.23
Societe Generale SA	47,328,131	1.24
Citigroup Global Markets Limited	1,578,962	0.04
UBS AG	201,124	0.01
<b>Total</b>	<b>397,229,867</b>	<b>10.40</b>

## Appendix III – Supplementary Information continued

Non-cash collateral issuer	Value	% of the Fund's NAV
<b>World Healthscience Fund (in USD)</b>		
BNP Paribas SA	421,446,780	2.95
JP Morgan Securities Plc	54,052,597	0.38
UBS AG	40,535,220	0.28
Barclays Capital Securities Limited	31,151,809	0.22
Citigroup Global Markets Limited	13,354,432	0.09
Goldman Sachs International	8,705,397	0.06
The Bank of Nova Scotia	2,416,926	0.02
Societe Generale SA	494,870	0.00
Merrill Lynch International	2,143	0.00
<b>Total</b>	<b>572,160,174</b>	<b>4.00</b>
<b>World Mining Fund (in USD)</b>		
Barclays Bank plc	114,655,185	1.90
BNP Paribas SA	106,877,457	1.77
Goldman Sachs International	67,872,022	1.12
HSBC Bank Plc	52,424,268	0.87
Barclays Capital Securities Limited	25,082,479	0.42
Macquarie Bank Limited	10,166,905	0.17
Merrill Lynch International	8,950,110	0.15
Credit Suisse AG	2,960,100	0.05
JP Morgan Securities Plc	1,662,258	0.03
Citigroup Global Markets Limited	489,355	0.01
Other issuers	173,644,840	2.87
<b>Total</b>	<b>564,784,979</b>	<b>9.36</b>

Non-cash collateral issuer	Value	% of the Fund's NAV
<b>World Real Estate Securities Fund (in USD)</b>		
Citigroup Global Markets Limited	5,374,460	3.64
UBS AG	5,201,830	3.53
Barclays Capital Securities Limited	4,697,476	3.18
Societe Generale SA	3,032,049	2.06
Goldman Sachs International	1,878,954	1.27
JP Morgan Securities Plc	978,339	0.66
The Bank of Nova Scotia	206,699	0.14
HSBC Bank Plc	33,676	0.02
<b>Total</b>	<b>21,403,483</b>	<b>14.50</b>
<b>World Technology Fund (in USD)</b>		
BNP Paribas SA	661,847,353	8.09
The Bank of Nova Scotia	147,538,835	1.80
UBS AG	128,924,417	1.58
Morgan Stanley & Co. International Plc	35,571,623	0.43
HSBC Bank Plc	24,800,553	0.30
Barclays Capital Securities Limited	15,966,800	0.20
JP Morgan Securities Plc	14,433,517	0.18
Goldman Sachs International	4,691,336	0.06
Societe Generale SA	1,359,903	0.02
Merrill Lynch International	136,436	0.00
Other issuers	60,292	0.00
<b>Total</b>	<b>1,035,331,065</b>	<b>12.66</b>

## Appendix IV – Total Expense Ratio

Total Expense Ratio (“TER”) is calculated as the total of all expenses (excluding bank interest, negative yield expense on financial assets, depositary transaction fees and expense reimbursements), divided by the average net assets of the Company, expressed as a percentage. All data is annualised.

The Management Fee may be used in part to pay remuneration for distribution activities concerning the Company. Reimbursement may be made to institutional investors which from a commercial perspective hold shares of the Company for third parties.

The TERs for the period from 1 September 2022 to 28 February 2023 are as follows:

Fund Name	Share Class	TER
Asia Pacific Equity Income Fund	A Class distributing (A) (G) share EUR hedged	1.826%
	A Class distributing (Q) (G) share	1.826%
	A Class distributing (Q) (G) share SGD hedged	1.826%
	A Class distributing (R) (M) (G) share AUD hedged	1.826%
	A Class distributing (R) (M) (G) share ZAR hedged	1.821%
	A Class distributing (R) (M) (G) UK reporting fund share CNH hedged	1.814%
	A Class distributing (S) (M) (G) share	1.825%
	A Class distributing (S) (M) (G) share HKD hedged	1.826%
	A Class non-distributing share	1.826%
	A Class non-distributing UK reporting fund share	1.828%
	C Class distributing (Q) (G) share	3.080%
	C Class distributing (Q) (G) share SGD hedged	3.081%
	D Class distributing (A) (G) UK reporting fund share	1.078%
	D Class distributing (Q) (G) share	1.076%
	D Class distributing (Q) (G) share SGD hedged	1.065%
	D Class non-distributing share	1.077%
	E Class distributing (Q) (G) share EUR hedged	2.328%
	E Class non-distributing share	2.325%
	I Class non-distributing share	0.863%
	X Class non-distributing share	0.105%
Asian Dragon Fund	A Class distributing (A) UK reporting fund share	1.842%
	A Class non-distributing share	1.842%
	A Class non-distributing share AUD hedged	1.843%
	A Class non-distributing share CHF hedged	1.843%
	A Class non-distributing share EUR hedged	1.843%
	A Class non-distributing share PLN hedged	1.843%
	A Class non-distributing share SGD hedged	1.843%
	C Class non-distributing share	3.093%
	D Class distributing (A) UK reporting fund share	1.092%
	D Class non-distributing share	1.091%
	D Class non-distributing share AUD hedged	1.091%
	D Class non-distributing share CHF hedged	1.092%
	D Class non-distributing share EUR hedged	1.091%
	E Class non-distributing share	2.343%
	I Class distributing (A) share	0.831%
	I Class distributing (A) UK reporting fund share	0.831%
	I Class non-distributing share	0.829%
	I Class non-distributing share AUD hedged	0.824%
	X Class distributing (A) UK reporting fund share	0.096%
	X Class non-distributing share	0.079%

# Appendix IV – Total Expense Ratio continued

Fund Name	Share Class	TER
Asian Growth Leaders Fund	A Class non-distributing share AUD hedged	1.838%
	A Class non-distributing share CHF hedged	1.838%
	A Class non-distributing share EUR hedged	1.839%
	A Class non-distributing share SGD hedged	1.838%
	A Class non-distributing UK reporting fund share	1.838%
	D Class distributing (M) share	1.086%
	D Class non-distributing share CHF hedged	1.087%
	D Class non-distributing share EUR hedged	1.086%
	D Class non-distributing share SGD hedged	1.087%
	D Class non-distributing UK reporting fund share	1.087%
	E Class non-distributing share	2.339%
	I Class distributing (A) UK reporting fund share	0.826%
	I Class distributing (Q) share	0.826%
	I Class non-distributing share	0.826%
	S Class non-distributing share	0.937%
	S Class non-distributing share CHF hedged	0.937%
	S class non-distributing share EUR hedged	0.937%
	S class non-distributing share GBP hedged	0.937%
S class non-distributing share SGD hedged	0.936%	
X Class non-distributing share	0.074%	
Asian High Yield Bond Fund	A Class distributing (Q) share	1.189%
	A Class distributing (R) (M) (G) share AUD hedged	1.214%
	A Class distributing (R) (M) (G) share EUR hedged	1.214%
	A Class distributing (R) (M) (G) share GBP hedged	1.215%
	A Class distributing (R) (M) (G) share HKD hedged	1.214%
	A Class distributing (R) (M) (G) share SGD hedged	1.214%
	A Class distributing (R) (M) (G) UK reporting fund share CNH hedged	1.214%
	A Class distributing (S) (M) (G) share	1.214%
	A Class non-distributing share	1.213%
	A Class non-distributing share AUD hedged	1.213%
	A Class non-distributing share EUR hedged	1.214%
	A Class non-distributing share GBP hedged	1.215%
	A Class non-distributing share HKD hedged	1.214%
	A Class non-distributing share SGD hedged	1.213%
	D Class distributing (M) UK reporting fund share EUR hedged	0.714%
	D Class distributing (M) UK reporting fund share GBP hedged	0.713%
	D Class distributing (S) (M) (G) share	0.713%
	D Class non-distributing share	0.713%
	D Class non-distributing UK reporting fund share EUR hedged	0.713%
	D Class non-distributing UK reporting fund share GBP hedged	0.714%
	E Class distributing (Q) share EUR hedged	1.714%
	E Class non-distributing share	1.713%
	E Class non-distributing share EUR hedged	1.714%
	I Class distributing (S) (M) (G) share	0.552%
	I Class non-distributing share	0.552%
	I Class non-distributing UK reporting fund share EUR hedged	0.552%
	X Class non-distributing share	0.052%
Asian Multi-Asset Income Fund	A Class distributing (S) (M) (G) share	1.670%
	A Class distributing (S) (M) (G) share HKD hedged	1.670%
	A Class distributing (S) (M) (G) share SGD hedged	1.670%
	A Class non-distributing share	1.670%
	I Class non-distributing share	0.780%
X Class non-distributing share	0.030%	

## Appendix IV – Total Expense Ratio continued

Fund Name	Share Class	TER
Asian Sustainable Equity Fund	A Class non-distributing share	1.860%
	D Class non-distributing UK reporting fund share	1.050%
	E Class non-distributing share	2.360%
	I Class non-distributing UK reporting fund share	0.790%
	X Class non-distributing UK reporting fund share	0.100%
	ZI Class non-distributing share	0.630%
Asian Tiger Bond Fund	A Class distributing (D) share	1.215%
	A Class distributing (M) share	1.215%
	A Class distributing (M) share AUD hedged	1.214%
	A Class distributing (M) share EUR hedged	1.214%
	A Class distributing (M) share HKD hedged	1.214%
	A Class distributing (M) share NZD hedged	1.214%
	A Class distributing (M) share SGD hedged	1.214%
	A Class distributing (R) (M) (G) share AUD hedged	1.215%
	A Class distributing (R) (M) (G) share CAD hedged	1.214%
	A Class distributing (R) (M) (G) share CNH hedged	1.215%
	A Class distributing (R) (M) (G) share NZD hedged	1.215%
	A Class distributing (R) (M) (G) share ZAR hedged	1.215%
	A Class distributing (S) (M) (G) share	1.215%
	A Class distributing (S) (M) (G) share EUR hedged	1.215%
	A Class distributing (S) (M) (G) share GBP hedged	1.215%
	A Class distributing (S) (M) (G) share HKD hedged	1.214%
	A Class distributing (S) (M) (G) share SGD hedged	1.214%
	A Class non-distributing share	1.214%
	A Class non-distributing share EUR hedged	1.214%
	A Class non-distributing share HKD hedged	1.214%
	A Class non-distributing share SGD hedged	1.214%
	C Class distributing (D) share	2.465%
	C Class non-distributing share	2.465%
	D Class distributing (A) UK reporting fund share GBP hedged	0.714%
	D Class distributing (M) share	0.714%
	D Class distributing (M) share HKD hedged	0.714%
	D Class distributing (M) share SGD hedged	0.714%
	D Class distributing (S) (M) (G) share	0.714%
	D Class non-distributing share	0.714%
	D Class non-distributing share EUR hedged	0.714%
	D Class non-distributing share SGD hedged	0.714%
	E Class non-distributing share	1.715%
	E Class non-distributing share EUR hedged	1.715%
	I Class distributing (A) UK reporting fund share GBP hedged	0.554%
	I Class distributing (M) share	0.553%
	I Class distributing (Q) share EUR hedged	0.554%
	I Class non-distributing share	0.553%
	I Class non-distributing share EUR hedged	0.553%
	I Class non-distributing share SGD hedged	0.553%
	I Class non-distributing UK reporting fund share CHF hedged	0.553%
	SR Class distributing (A) UK reporting fund share GBP hedged	0.614%
	SR Class distributing (M) UK reporting fund share	0.631%
	SR Class non-distributing UK reporting fund share	0.614%
	SR Class non-distributing UK reporting fund share EUR hedged	0.590%
	X Class distributing (M) share	0.012%
	X Class non-distributing share	0.053%
	X Class non-distributing share EUR hedged	0.053%

# Appendix IV – Total Expense Ratio continued

Fund Name	Share Class	TER
China Bond Fund	A Class distributing (M) share	0.982%
	A Class distributing (R) (M) (G) share HKD hedged	0.979%
	A Class distributing (R) (M) (G) share USD hedged	0.977%
	A Class distributing (S) (M) (G) share	0.982%
	A Class distributing (S) (M) (G) share AUD hedged	0.978%
	A Class distributing (S) (M) (G) share EUR hedged	0.976%
	A Class distributing (S) (M) (G) share HKD hedged	0.977%
	A Class distributing (S) (M) (G) share SGD hedged	0.978%
	A Class distributing (S) (M) (G) share USD hedged	0.978%
	A Class distributing (S) (M) (G) UK reporting fund share CAD hedged	0.978%
	A Class distributing (S) (M) (G) UK reporting fund share GBP hedged	0.980%
	A Class distributing (S) (M) (G) UK reporting fund share NZD hedged	0.978%
	A Class non-distributing share	0.982%
	A Class non-distributing share JPY hedged	0.978%
	A Class non-distributing UK reporting fund share USD hedged	0.975%
	AI Class non-distributing share	0.982%
	AI Class non-distributing share EUR hedged	0.975%
	C Class non-distributing share	2.232%
	D Class distributing (A) UK reporting fund share GBP hedged	0.628%
	D Class distributing (M) share	0.636%
	D Class distributing (S) (M) (G) share	0.635%
	D Class distributing (S) (M) (G) share SGD hedged	0.626%
	D Class distributing (S) (M) (G) share USD hedged	0.625%
	D Class non-distributing share	0.635%
	D Class non-distributing UK reporting fund share EUR hedged	0.625%
	D Class non-distributing UK reporting fund share USD hedged	0.625%
	E Class distributing (Q) share	1.486%
	E Class distributing (Q) share EUR hedged	1.475%
	E Class distributing (R) (M) (G) share EUR hedged	1.476%
	E Class non-distributing share	1.486%
	E Class non-distributing share EUR hedged	1.482%
	I Class distributing (A) UK reporting fund share GBP hedged	0.450%
	I Class distributing (M) share	0.475%
	I Class distributing (Q) share EUR hedged	0.471%
	I Class distributing (S) (M) (G) share	0.475%
	I Class distributing (S) (M) (G) share SGD hedged	0.471%
	I Class distributing (S) (M) (G) share USD hedged	0.471%
	I Class non-distributing share	0.476%
	I Class non-distributing UK reporting fund share EUR hedged	0.471%
	I Class non-distributing UK reporting fund share USD hedged	0.471%
	SR Class distributing (A) UK reporting fund share GBP hedged	0.541%
	SR Class distributing (M) UK reporting fund share	0.530%
	SR Class distributing (S) (M) (G) UK reporting fund share	0.540%
	SR Class distributing (S) (M) (G) UK reporting fund share EUR hedged	0.542%
	SR Class distributing (S) (M) (G) UK reporting fund share HKD hedged	0.532%
	SR Class distributing (S) (M) (G) UK reporting fund share SGD hedged	0.542%
	SR Class distributing (S) (M) (G) UK reporting fund share USD hedged	0.531%
	SR Class non-distributing UK reporting fund share	0.532%
	SR Class non-distributing UK reporting fund share EUR hedged	0.532%
	SR Class non-distributing UK reporting fund share USD hedged	0.531%
	X Class distributing (M) share	0.071%
	X Class non-distributing share	0.071%
	X Class non-distributing share USD hedged	0.071%

## Appendix IV – Total Expense Ratio continued

Fund Name	Share Class	TER
China Flexible Equity Fund	A Class non-distributing share	1.888%
	A Class non-distributing share EUR hedged	1.886%
	AI Class non-distributing share EUR hedged	1.882%
	D Class non-distributing share	1.137%
	D Class non-distributing share EUR hedged	1.126%
	E Class distributing (Q) share EUR hedged	2.390%
	E Class non-distributing share	2.389%
	E Class non-distributing share EUR hedged	2.390%
	I Class non-distributing share	0.847%
	I Class non-distributing share EUR hedged	0.843%
	X Class non-distributing share	0.124%
Z Class non-distributing share	0.889%	
China Fund	A Class distributing (A) UK reporting fund share GBP hedged	1.825%
	A Class distributing (T) share	1.825%
	A Class non-distributing share	1.825%
	A Class non-distributing share AUD hedged	1.825%
	A Class non-distributing share CNH hedged	1.826%
	A Class non-distributing share EUR hedged	1.825%
	A Class non-distributing share HKD	1.825%
	A Class non-distributing share SGD hedged	1.825%
	AI Class non-distributing share EUR hedged	1.821%
	C Class non-distributing share	3.078%
	D Class distributing (A) UK reporting fund share GBP hedged	1.073%
	D Class non-distributing share	1.074%
	D Class non-distributing share EUR hedged	1.074%
	D Class non-distributing share HKD	1.074%
	D Class non-distributing share SGD hedged	1.073%
	D Class non-distributing UK reporting fund share GBP hedged	1.074%
	E Class non-distributing share EUR hedged	2.327%
	I Class non-distributing share	0.812%
	I Class non-distributing share EUR hedged	0.787%
	X Class non-distributing share	0.061%
China Impact Fund	A Class non-distributing share	1.879%
	AI Class non-distributing share EUR hedged	1.909%
	D Class non-distributing share	1.142%
	D Class non-distributing share EUR hedged	1.135%
	E Class non-distributing share EUR hedged	2.388%
	I Class non-distributing share	0.876%
	I Class non-distributing share EUR hedged	0.852%
	X Class non-distributing share	0.125%
China Innovation Fund	A Class non-distributing share	1.820%
	A Class non-distributing share CNH hedged	1.820%
	D Class non-distributing UK reporting fund share	1.000%
	D Class non-distributing UK reporting fund share CNH hedged	1.000%
	E Class non-distributing share	2.320%
	I Class non-distributing UK reporting fund share	0.740%
	X Class non-distributing UK reporting fund share	0.060%

# Appendix IV – Total Expense Ratio continued

Fund Name	Share Class	TER
China Onshore Bond Fund <sup>(1)</sup>	A Class distributing (R) (M) (G) share HKD hedged	1.288%
	A Class distributing (R) (M) (G) share USD hedged	1.301%
	A Class distributing (S) (M) (G) UK reporting fund share	1.292%
	A Class non-distributing UK reporting fund share	1.288%
	I Class non-distributing UK reporting fund share	0.632%
	X Class non-distributing UK reporting fund share	0.130%
	X Class non-distributing UK reporting fund share USD hedged	0.128%
	ZI Class distributing (R) (M) (G) share USD hedged	0.464%
	ZI Class non-distributing share	0.509%
Circular Economy Fund	A Class distributing (A) UK reporting fund share	1.810%
	A Class non-distributing share	1.810%
	A Class non-distributing share AUD hedged	1.810%
	A Class non-distributing share CAD hedged	1.810%
	A Class non-distributing share CNH hedged	1.810%
	A Class non-distributing share EUR hedged	1.810%
	A Class non-distributing share GBP hedged	1.810%
	A Class non-distributing share HKD hedged	1.810%
	A Class non-distributing share NZD hedged	1.802%
	A Class non-distributing share SGD hedged	1.810%
	AI Class non-distributing share	1.810%
	D Class non-distributing share	0.990%
	D Class non-distributing UK reporting fund share GBP hedged	0.990%
	E Class non-distributing share	2.310%
	I Class distributing (A) UK reporting fund share	0.730%
	I Class non-distributing share	0.730%
	I Class non-distributing share JPY hedged	0.730%
	SR Class distributing (A) UK reporting fund share	0.910%
	SR Class non-distributing UK reporting fund share	0.910%
	SR Class non-distributing UK reporting fund share EUR hedged	0.910%
X Class non-distributing share	0.050%	
Z Class non-distributing share	0.690%	
Climate Action Equity Fund	A Class non-distributing share	1.820%
	AI Class non-distributing share	1.820%
	C Class non-distributing share	3.070%
	D Class non-distributing share	1.000%
	E Class non-distributing share	2.320%
	I Class non-distributing share	0.740%
	X Class non-distributing share	0.060%
Climate Action Multi-Asset Fund	A Class distributing (R) (M) (G) share USD hedged	1.509%
	A Class non-distributing share	1.579%
	AI Class non-distributing share	1.581%
	C Class non-distributing share	2.822%
	D Class non-distributing share	1.031%
	E Class non-distributing share	2.077%
	I Class non-distributing share	0.785%
	X Class non-distributing share	0.165%

<sup>(1)</sup> Fund suspended, see Note 1, for further details.



## Appendix IV – Total Expense Ratio continued

Fund Name	Share Class	TER	
Continental European Flexible Fund	A Class distributing (A) share	1.819%	
	A Class distributing (A) UK reporting fund share	1.818%	
	A Class distributing (A) UK reporting fund share GBP hedged	1.815%	
	A Class non-distributing share	1.819%	
	A Class non-distributing share USD hedged	1.815%	
	A Class non-distributing UK reporting fund share	1.819%	
	AI Class non-distributing share	1.819%	
	C Class non-distributing share	3.068%	
	D Class distributing (A) UK reporting fund share	1.069%	
	D Class distributing (A) UK reporting fund share GBP hedged	1.065%	
	D Class distributing (A) UK reporting fund share USD hedged	1.064%	
	D Class non-distributing share	1.069%	
	D Class non-distributing share USD hedged	1.065%	
	D Class non-distributing UK reporting fund share	1.069%	
	D Class non-distributing UK reporting fund share GBP hedged	1.063%	
	E Class non-distributing share	2.318%	
	I Class distributing (A) UK reporting fund share	0.808%	
	I Class distributing (A) UK reporting fund share USD hedged	0.808%	
	I Class non-distributing share	0.808%	
	I Class non-distributing share USD hedged	0.807%	
	I Class non-distributing UK reporting fund share	0.808%	
	I Class non-distributing UK reporting fund share GBP hedged	0.809%	
	SR Class distributing (A) UK reporting fund share	0.914%	
	SR Class distributing (A) UK reporting fund share USD hedged	0.914%	
	SR Class non-distributing UK reporting fund share	0.914%	
	SR Class non-distributing UK reporting fund share USD hedged	0.915%	
	X Class distributing (A) UK reporting fund share	0.058%	
	X Class non-distributing share	0.057%	
	Developed Markets Sustainable Equity Fund	A Class non-distributing share	1.810%
		D Class non-distributing share	0.940%
		D Class non-distributing UK reporting fund share	0.940%
		E Class non-distributing share	2.310%
I Class non-distributing share		0.680%	
I Class non-distributing UK reporting fund share		0.680%	
X Class non-distributing UK reporting fund share		0.050%	
ZI Class non-distributing share		0.500%	

## Appendix IV – Total Expense Ratio continued

Fund Name	Share Class	TER	
Dynamic High Income Fund	A Class distributing (R) (M) (G) share AUD hedged	1.768%	
	A Class distributing (R) (M) (G) share CNH hedged	1.768%	
	A Class distributing (R) (M) (G) share EUR hedged	1.750%	
	A Class distributing (R) (M) (G) share NZD hedged	1.768%	
	A Class distributing (S) (M) (G) share	1.768%	
	A Class distributing (S) (M) (G) share CAD hedged	1.767%	
	A Class distributing (S) (M) (G) share EUR hedged	1.768%	
	A Class distributing (S) (M) (G) share GBP hedged	1.768%	
	A Class distributing (S) (M) (G) share HKD hedged	1.768%	
	A Class distributing (S) (M) (G) share SGD hedged	1.768%	
	A Class non-distributing share	1.768%	
	A Class non-distributing share CHF hedged	1.768%	
	A Class non-distributing share SGD hedged	1.767%	
	AI Class distributing (Q) share EUR hedged	1.768%	
	AI Class non-distributing share EUR hedged	1.767%	
	D Class distributing (Q) UK reporting fund share GBP hedged	1.017%	
	D Class distributing (S) (M) (G) share	1.018%	
	D Class non-distributing share	1.017%	
	D Class non-distributing share CHF hedged	1.037%	
	D Class non-distributing share EUR hedged	1.017%	
	E Class distributing (Q) share EUR hedged	2.268%	
	E Class non-distributing share	2.268%	
	E Class non-distributing share EUR hedged	2.268%	
	I Class distributing (S) (M) (G) share	0.807%	
	I Class non-distributing share	0.787%	
	I Class non-distributing share BRL hedged	0.807%	
	I Class non-distributing share EUR hedged	0.807%	
	X Class non-distributing share	0.056%	
	Emerging Europe Fund <sup>(1)</sup>	A Class distributing (A) share	0.157%
		A Class distributing (A) UK reporting fund share	0.157%
A Class non-distributing share		0.157%	
A Class non-distributing share SGD hedged		0.157%	
C Class non-distributing share		0.157%	
D Class distributing (A) UK reporting fund share		0.157%	
D Class non-distributing share		0.157%	
D Class non-distributing UK reporting fund share GBP hedged		0.157%	
E Class non-distributing share		0.157%	
I Class non-distributing share		0.116%	
X Class distributing (A) UK reporting fund share		0.070%	
X Class non-distributing share		0.070%	

<sup>(1)</sup> Fund suspended, see Note 1, for further details.

## Appendix IV – Total Expense Ratio continued

Fund Name	Share Class	TER	
Emerging Markets Bond Fund	A Class distributing (A) share	1.470%	
	A Class distributing (D) share	1.470%	
	A Class distributing (M) share	1.470%	
	A Class distributing (R) (M) (G) share AUD hedged	1.470%	
	A Class distributing (R) (M) (G) share NZD hedged	1.470%	
	A Class distributing (R) (M) (G) share ZAR hedged	1.470%	
	A Class distributing (R) (M) (G) UK reporting fund share CNH hedged	1.470%	
	A Class distributing (S) (M) (G) share	1.470%	
	A Class distributing (S) (M) (G) share CAD hedged	1.470%	
	A Class distributing (S) (M) (G) share GBP hedged	1.470%	
	A Class distributing (S) (M) (G) share HKD hedged	1.470%	
	A Class non-distributing share	1.470%	
	A Class non-distributing share EUR hedged	1.470%	
	A Class non-distributing share GBP hedged	1.470%	
	AI Class distributing (Q) share EUR hedged	1.470%	
	AI Class non-distributing share EUR hedged	1.470%	
	C Class distributing (D) share	2.710%	
	C Class non-distributing share	2.710%	
	D Class distributing (M) share	0.870%	
	D Class non-distributing share	0.870%	
	D Class non-distributing share EUR hedged	0.870%	
	D Class non-distributing UK reporting fund share	0.870%	
	E Class distributing (Q) share EUR hedged	1.970%	
	E Class non-distributing share	1.970%	
	E Class non-distributing share EUR hedged	1.970%	
	I Class distributing (A) share	0.710%	
	I Class distributing (A) UK reporting fund share EUR hedged	0.701%	
	I Class distributing (A) UK reporting fund share GBP hedged	0.691%	
	I Class distributing (Q) share EUR hedged	0.710%	
	I Class non-distributing share	0.710%	
	I Class non-distributing share EUR hedged	0.710%	
	I Class non-distributing UK reporting fund share CHF hedged	0.692%	
	I Class non-distributing UK reporting fund share GBP hedged	0.690%	
	X Class distributing (Q) share CHF hedged	0.060%	
	X Class distributing (Q) share EUR hedged	0.044%	
	X Class non-distributing share	0.060%	
	X Class non-distributing share EUR hedged	0.060%	
	Emerging Markets Corporate Bond Fund	A Class non-distributing share	1.690%
		A Class non-distributing share EUR hedged	1.690%
		AI Class non-distributing share	1.690%
D Class distributing (M) UK reporting fund share GBP hedged		0.963%	
D Class non-distributing share		0.962%	
D Class non-distributing share EUR hedged		0.962%	
E Class distributing (Q) share EUR hedged		2.190%	
E Class non-distributing share		2.190%	
E Class non-distributing share EUR hedged		2.190%	
I Class distributing (A) share EUR hedged		0.780%	
I Class distributing (M) UK reporting fund share GBP hedged		0.775%	
I Class distributing (Q) share EUR hedged		0.780%	
I Class non-distributing share		0.780%	
I Class non-distributing share CHF hedged		0.767%	
I Class non-distributing share EUR hedged		0.780%	
SR Class distributing (M) UK reporting fund share GBP hedged		0.788%	
SR Class distributing (M) share		0.801%	
SR Class non-distributing UK reporting fund share		0.790%	
SR Class non-distributing UK reporting fund share EUR hedged		0.790%	
X Class non-distributing share		0.052%	
X Class non-distributing share JPY hedged	0.052%		

# Appendix IV – Total Expense Ratio continued

Fund Name	Share Class	TER	
Emerging Markets Equity Income Fund	A Class distributing (Q) (G) share	1.853%	
	A Class distributing (R) (M) (G) share AUD hedged	1.855%	
	A Class distributing (R) (M) (G) share CNH hedged	1.853%	
	A Class distributing (R) (M) (G) share NZD hedged	1.854%	
	A Class distributing (S) (M) (G) share	1.853%	
	A Class distributing (S) (M) (G) share CAD hedged	1.852%	
	A Class distributing (S) (M) (G) share EUR hedged	1.853%	
	A Class distributing (S) (M) (G) share GBP hedged	1.853%	
	A Class distributing (S) (M) (G) share HKD hedged	1.854%	
	A Class distributing (S) (M) (G) share SGD hedged	1.853%	
	A Class non-distributing share	1.853%	
	A Class non-distributing share EUR hedged	1.848%	
	AI Class distributing (Q) (G) share EUR hedged	1.845%	
	AI Class non-distributing share	1.845%	
	D Class distributing (Q) (G) UK reporting fund share	1.101%	
	D Class non-distributing share	1.101%	
	D Class non-distributing share EUR hedged	1.106%	
	D Class non-distributing UK reporting fund share	1.101%	
	E Class distributing (Q) (G) share EUR hedged	2.354%	
	E Class non-distributing share EUR hedged	2.354%	
	I Class non-distributing share	0.840%	
	I Class non-distributing share CHF hedged	0.855%	
	X Class distributing (S) (M) (G) share	0.061%	
	X Class non-distributing share	0.090%	
	Emerging Markets Fund	A Class distributing (A) share	1.849%
		A Class non-distributing share	1.850%
A Class non-distributing share EUR hedged		1.851%	
AI Class non-distributing share		1.850%	
C Class non-distributing share		3.103%	
D Class non-distributing share		1.099%	
D Class non-distributing share EUR hedged		1.100%	
E Class non-distributing share		2.351%	
I Class distributing (A) share		0.834%	
I Class distributing (Q) UK reporting fund share		0.837%	
I Class non-distributing share		0.837%	
SI Class non-distributing share		0.737%	
X Class non-distributing share		0.086%	
Emerging Markets Impact Bond Fund		A Class non-distributing share	1.042%
	D Class non-distributing UK reporting fund share	0.654%	
	D Class non-distributing UK reporting fund share EUR hedged	0.622%	
	E Class non-distributing share EUR hedged	1.516%	
	I Class non-distributing UK reporting fund share	0.445%	
	I Class non-distributing UK reporting fund share EUR hedged	0.462%	
	X Class distributing (S) (M) (G) share	0.062%	
	X Class non-distributing share EUR hedged	0.031%	
	X Class non-distributing UK reporting fund share	0.062%	
	Z Class non-distributing UK reporting fund share	0.492%	
	ZI Class non-distributing share	0.241%	

## Appendix IV – Total Expense Ratio continued

Fund Name	Share Class	TER
Emerging Markets Local Currency Bond Fund	A Class distributing (A) share	1.276%
	A Class distributing (D) share	1.276%
	A Class distributing (M) share	1.276%
	A Class distributing (M) share AUD hedged	1.277%
	A Class distributing (R) (M) (G) share AUD hedged	1.276%
	A Class distributing (R) (M) (G) share NZD hedged	1.277%
	A Class distributing (S) (M) (G) share	1.276%
	A Class distributing (S) (M) (G) share CAD hedged	1.276%
	A Class distributing (S) (M) (G) share GBP hedged	1.277%
	A Class distributing (S) (M) (G) share HKD hedged	1.276%
	A Class distributing (S) (M) (G) share SGD hedged	1.276%
	A Class non-distributing share	1.276%
	A Class non-distributing share CHF hedged	1.276%
	A Class non-distributing share EUR hedged	1.280%
	A Class non-distributing share PLN hedged	1.276%
	A Class non-distributing share SEK hedged	1.275%
	A Class non-distributing share SGD hedged	1.276%
	AI Class distributing (Q) share	1.291%
	AI Class non-distributing share	1.289%
	C Class distributing (D) share	2.527%
	C Class non-distributing share	2.526%
	D Class distributing (A) share	0.776%
	D Class distributing (M) share	0.776%
	D Class distributing (M) share AUD hedged	0.748%
	D Class distributing (M) UK reporting fund share GBP hedged	0.776%
	D Class distributing (Q) UK reporting fund share	0.776%
	D Class non-distributing share	0.775%
	D Class non-distributing share CHF hedged	0.776%
	D Class non-distributing share EUR hedged	0.776%
	D Class non-distributing share PLN hedged	0.775%
	D Class non-distributing share SGD hedged	0.778%
	D Class non-distributing UK reporting fund share GBP hedged	0.776%
	E Class distributing (Q) share EUR hedged	1.777%
	E Class non-distributing share	1.776%
	E Class non-distributing share EUR hedged	1.776%
	I Class distributing (M) UK reporting fund share GBP hedged	0.064%
	I Class distributing (Q) share	0.615%
	I Class non-distributing share	0.615%
	I Class non-distributing share EUR hedged	0.616%
	S Class distributing (M) UK reporting fund share GBP hedged	0.723%
	SR Class distributing (M) UK reporting fund share	0.761%
	SR Class distributing (M) UK reporting fund share GBP hedged	0.709%
	SR Class non-distributing UK reporting fund share	0.725%
SR Class non-distributing UK reporting fund share EUR hedged	0.673%	
X Class distributing (Q) share GBP hedged	0.086%	
X Class non-distributing share	0.114%	
X Class non-distributing share GBP hedged	0.115%	
Emerging Markets Sustainable Equity Fund	A Class non-distributing share	1.841%
	D Class non-distributing share	1.025%
	D Class non-distributing UK reporting fund share	1.025%
	E Class non-distributing share	2.340%
	I Class non-distributing UK reporting fund share	0.785%
	X Class non-distributing share	0.074%
	X Class non-distributing share NZD hedged	0.094%
	X Class non-distributing UK reporting fund share	0.074%
ZI Class non-distributing share	0.616%	

# Appendix IV – Total Expense Ratio continued

Fund Name	Share Class	TER
ESG Flex Choice Cautious Fund	A Class distributing (S) (M) (G) share	0.990%
	A Class distributing (S) (M) (G) share AUD hedged	0.959%
	A Class distributing (S) (M) (G) share CAD hedged	0.990%
	A Class distributing (S) (M) (G) share CNH hedged	0.964%
	A Class distributing (S) (M) (G) share GBP hedged	0.990%
	A Class distributing (S) (M) (G) share HKD hedged	0.990%
	A Class distributing (T) share	0.990%
	A Class distributing (T) share AUD hedged	0.962%
	A Class distributing (T) share CAD hedged	0.990%
	A Class distributing (T) share CNH hedged	0.962%
	A Class distributing (T) share GBP hedged	0.990%
	A Class distributing (T) share HKD hedged	0.990%
	A Class non-distributing share	0.990%
	A Class non-distributing share AUD hedged	0.951%
	A Class non-distributing share CAD hedged	0.990%
	A Class non-distributing share CNH hedged	0.961%
	A Class non-distributing share GBP hedged	0.990%
	A Class non-distributing share HKD hedged	0.990%
	D Class non-distributing share	0.550%
	I Class non-distributing share	0.470%
X Class non-distributing share	0.070%	
ESG Flex Choice Growth Fund	A Class distributing (S) (M) (G) share	0.990%
	A Class distributing (S) (M) (G) share AUD hedged	0.990%
	A Class distributing (S) (M) (G) share CAD hedged	0.990%
	A Class distributing (S) (M) (G) share CNH hedged	0.990%
	A Class distributing (S) (M) (G) share GBP hedged	0.982%
	A Class distributing (S) (M) (G) share HKD hedged	0.990%
	A Class distributing (T) share	0.990%
	A Class distributing (T) share AUD hedged	0.990%
	A Class distributing (T) share CAD hedged	0.990%
	A Class distributing (T) share CNH hedged	0.990%
	A Class distributing (T) share GBP hedged	0.986%
	A Class distributing (T) share HKD hedged	0.990%
	A Class non-distributing share	0.990%
	A Class non-distributing share AUD hedged	0.990%
	A Class non-distributing share CAD hedged	0.990%
	A Class non-distributing share CNH hedged	0.990%
	A Class non-distributing share GBP hedged	0.980%
	A Class non-distributing share HKD hedged	0.990%
	D Class non-distributing share	0.550%
	I Class non-distributing share	0.470%
X Class non-distributing share	0.070%	

## Appendix IV – Total Expense Ratio continued

Fund Name	Share Class	TER
ESG Flex Choice Moderate Fund	A Class distributing (S) (M) (G) share	0.990%
	A Class distributing (S) (M) (G) share AUD hedged	0.990%
	A Class distributing (S) (M) (G) share CAD hedged	0.990%
	A Class distributing (S) (M) (G) share CNH hedged	0.990%
	A Class distributing (S) (M) (G) share GBP hedged	0.990%
	A Class distributing (S) (M) (G) share HKD hedged	0.990%
	A Class distributing (T) share	0.990%
	A Class distributing (T) share AUD hedged	0.990%
	A Class distributing (T) share CAD hedged	0.990%
	A Class distributing (T) share CNH hedged	0.990%
	A Class distributing (T) share GBP hedged	0.990%
	A Class distributing (T) share HKD hedged	0.990%
	A Class non-distributing share	0.990%
	A Class non-distributing share AUD hedged	0.990%
	A Class non-distributing share CAD hedged	0.990%
	A Class non-distributing share CNH hedged	0.990%
	A Class non-distributing share GBP hedged	0.990%
	A Class non-distributing share HKD hedged	0.990%
	D Class non-distributing share	0.550%
	I Class non-distributing share	0.470%
X Class non-distributing share	0.070%	
ESG Global Conservative Income Fund	A Class distributing (A) (G) share	1.277%
	A Class distributing (Y) (Q) (G) share	1.277%
	A Class non-distributing share	1.274%
	AI Class distributing (Q) (G) share	1.277%
	AI Class non-distributing share	1.277%
	D Class distributing (A) (G) share	0.785%
	D Class distributing (Y) (Q) (G) share	0.749%
	D Class non-distributing share	0.776%
	E Class distributing (Q) (G) share	1.777%
	E Class distributing (S) (M) (G) share	1.777%
	E Class distributing (Y) (Q) (G) share	1.777%
	E Class non-distributing share	1.777%
	I Class distributing (Y) (Q) (G) share	0.525%
	I Class non-distributing share	0.530%
	X Class non-distributing share	0.065%
	ESG Global Multi-Asset Income Fund	A Class distributing (M) (G) share
A Class distributing (S) (M) (G) share		1.770%
A Class distributing (S) (M) (G) share EUR hedged		1.770%
A Class distributing (S) (M) (G) share HKD hedged		1.770%
A Class distributing (S) (M) (G) share SGD hedged		1.763%
A Class non-distributing share		1.770%
D Class non-distributing share		0.810%
E Class distributing (Q) (G) share EUR hedged		2.252%
E Class non-distributing share EUR hedged		2.250%
X Class distributing (Q) (G) share GBP hedged		0.060%
X Class non-distributing share		0.060%

## Appendix IV – Total Expense Ratio continued

Fund Name	Share Class	TER
ESG Multi-Asset Fund	A Class distributing (A) share	1.528%
	A Class distributing (R) (M) (G) share SGD hedged	1.518%
	A Class distributing (R) (M) (G) share USD hedged	1.518%
	A Class distributing (T) share CNH hedged	1.458%
	A Class distributing (T) share SGD hedged	1.516%
	A Class distributing (T) share USD hedged	1.516%
	A Class non-distributing share	1.528%
	A Class non-distributing share AUD hedged	1.518%
	A Class non-distributing share SGD hedged	1.518%
	A Class non-distributing share USD hedged	1.518%
	A Class non-distributing share ZAR hedged	1.518%
	AI Class non-distributing share	1.528%
	C Class non-distributing share	2.779%
	C Class non-distributing share USD hedged	2.768%
	D Class non-distributing share	0.978%
	D Class non-distributing share USD hedged	0.968%
	E Class non-distributing share	2.029%
	E Class non-distributing share USD hedged	2.018%
	I Class non-distributing share	0.767%
I Class non-distributing share BRL hedged	0.767%	
I Class non-distributing share USD hedged	0.766%	
ESG Systematic Multi Allocation Credit Fund <sup>(2)</sup>	A Class non-distributing share	0.710%
	AI Class non-distributing share EUR hedged	0.710%
	D Class non-distributing share EUR hedged	0.410%
	E Class non-distributing share EUR hedged	1.210%
	I Class non-distributing share	0.250%
	I Class non-distributing share AUD hedged	0.240%
	I Class non-distributing share EUR hedged	0.250%
	X Class non-distributing share	0.043%
	X Class non-distributing share AUD hedged	0.050%
X Class non-distributing share EUR hedged	0.044%	

<sup>(2)</sup> Fund name changed during the period, see Note 1, for further details.



## Appendix IV – Total Expense Ratio continued

Fund Name	Share Class	TER
Euro Bond Fund	A Class distributing (A) share	0.986%
	A Class distributing (A) UK reporting fund share	0.983%
	A Class distributing (D) share	0.986%
	A Class distributing (M) share	0.986%
	A Class non-distributing share	0.986%
	A Class non-distributing share JPY hedged	0.982%
	A Class non-distributing share PLN hedged	0.989%
	A Class non-distributing share USD hedged	0.985%
	AI Class non-distributing share	0.986%
	C Class non-distributing share	2.237%
	D Class distributing (A) share	0.637%
	D Class distributing (A) UK reporting fund share	0.635%
	D Class distributing (A) UK reporting fund share GBP hedged	0.635%
	D Class distributing (M) share	0.635%
	D Class non-distributing share	0.636%
	D Class non-distributing share CHF hedged	0.635%
	D Class non-distributing share USD hedged	0.635%
	E Class distributing (Q) share	1.486%
	E Class non-distributing share	1.486%
	I Class distributing (A) UK reporting fund share	0.480%
	I Class distributing (A) UK reporting fund share GBP hedged	0.474%
	I Class distributing (A) UK reporting fund share USD hedged	0.474%
	I Class non-distributing share	0.473%
	I Class non-distributing share CHF hedged	0.474%
	I Class non-distributing share JPY hedged	0.474%
	I Class non-distributing share USD hedged	0.474%
	S Class distributing (A) share	0.535%
	SR Class non-distributing UK reporting fund share	0.534%
	SR Class non-distributing UK reporting fund share USD hedged	0.532%
	X Class non-distributing share	0.073%
	Euro Corporate Bond Fund	A Class distributing (D) share
A Class distributing (M) share		1.027%
A Class non-distributing share		1.028%
A Class non-distributing share CHF hedged		1.027%
A Class non-distributing share GBP hedged		1.027%
A Class non-distributing share SEK hedged		1.027%
A Class non-distributing share USD hedged		1.025%
AI Class non-distributing share		1.027%
C Class non-distributing share		2.278%
D Class distributing (M) share		0.627%
D Class non-distributing share		0.626%
D Class non-distributing share CHF hedged		0.626%
D Class non-distributing share GBP hedged		0.627%
D Class non-distributing share USD hedged		0.626%
E Class distributing (Q) share		1.527%
E Class non-distributing share		1.527%
I Class distributing (Q) share		0.466%
I Class non-distributing share		0.465%
I Class non-distributing share CHF hedged		0.429%
I Class non-distributing share GBP hedged		0.456%
I Class non-distributing share JPY hedged		0.465%
X Class distributing (Q) share		0.065%
X Class non-distributing share	0.065%	
Euro Reserve Fund	A Class non-distributing share	0.339%
	C Class non-distributing share	0.359%
	D Class non-distributing share	0.254%
	E Class non-distributing share	0.597%
	X Class non-distributing share	0.083%

## Appendix IV – Total Expense Ratio continued

Fund Name	Share Class	TER
Euro Short Duration Bond Fund	A Class distributing (A) UK reporting fund share	0.905%
	A Class distributing (A) UK reporting fund share GBP hedged	0.905%
	A Class distributing (A) UK reporting fund share USD hedged	0.905%
	A Class distributing (D) share	0.905%
	A Class distributing (M) share	0.905%
	A Class non-distributing share	0.905%
	A Class non-distributing share CHF hedged	0.905%
	A Class non-distributing share USD hedged	0.905%
	AI Class non-distributing share	0.905%
	C Class non-distributing share	2.155%
	D Class distributing (A) UK reporting fund share	0.555%
	D Class distributing (A) UK reporting fund share GBP hedged	0.555%
	D Class distributing (A) UK reporting fund share USD hedged	0.555%
	D Class distributing (M) UK reporting fund share	0.555%
	D Class distributing (M) UK reporting fund share GBP hedged	0.555%
	D Class non-distributing share	0.555%
	D Class non-distributing share CHF hedged	0.555%
	D Class non-distributing share USD hedged	0.555%
	E Class non-distributing share	1.405%
	I Class distributing (Q) share	0.469%
	I Class non-distributing share	0.469%
	I Class non-distributing share CHF hedged	0.469%
	I Class non-distributing share USD hedged	0.469%
	SI Class non-distributing share	0.339%
	SI Class non-distributing share USD hedged	0.331%
	X Class non-distributing share	0.069%
	Euro-Markets Fund	A Class distributing (A) share
A Class distributing (A) UK reporting fund share		1.825%
A Class non-distributing share		1.823%
A Class non-distributing share CHF hedged		1.822%
A Class non-distributing share GBP hedged		1.822%
A Class non-distributing share HKD hedged		1.821%
A Class non-distributing share SGD hedged		1.825%
A Class non-distributing share USD hedged		1.822%
AI Class non-distributing share		1.822%
C Class non-distributing share		3.072%
D Class distributing (A) share		1.072%
D Class distributing (A) UK reporting fund share		1.072%
D Class non-distributing share		1.072%
D Class non-distributing share USD hedged		1.074%
D Class non-distributing UK reporting fund share		1.072%
D Class non-distributing UK reporting fund share CHF hedged		1.072%
E Class non-distributing share		2.322%
I Class distributing (A) share		0.812%
I Class non-distributing share		0.813%
S Class distributing (A) share		0.924%
S Class non-distributing share	0.922%	
X Class non-distributing share	0.019%	

# Appendix IV – Total Expense Ratio continued

Fund Name	Share Class	TER	
European Equity Income Fund	A Class distributing (A) (G) share	1.825%	
	A Class distributing (Q) (G) share	1.825%	
	A Class distributing (Q) (G) share USD hedged	1.826%	
	A Class distributing (R) (M) (G) share AUD hedged	1.825%	
	A Class distributing (R) (M) (G) share CAD hedged	1.825%	
	A Class distributing (R) (M) (G) share CNH hedged	1.831%	
	A Class distributing (R) (M) (G) share NZD hedged	1.826%	
	A Class distributing (R) (M) (G) share USD hedged	1.828%	
	A Class distributing (S) (M) (G) share	1.825%	
	A Class distributing (S) (M) (G) share GBP hedged	1.825%	
	A Class distributing (S) (M) (G) share HKD hedged	1.825%	
	A Class distributing (S) (M) (G) share SGD hedged	1.825%	
	A Class distributing (S) (M) (G) share USD hedged	1.826%	
	A Class non-distributing share	1.824%	
	A Class non-distributing share USD hedged	1.826%	
	A Class non-distributing UK reporting fund share	1.824%	
	AI Class distributing (Q) (G) share	1.825%	
	AI Class non-distributing share	1.825%	
	D Class distributing (A) (G) share	1.075%	
	D Class distributing (A) (G) UK reporting fund share	1.075%	
	D Class distributing (Q) (G) UK reporting fund share	1.078%	
	D Class distributing (Q) (G) UK reporting fund share GBP hedged	1.083%	
	D Class distributing (S) (M) (G) share SGD hedged	1.073%	
	D Class distributing (S) (M) (G) share USD hedged	1.075%	
	D Class non-distributing share	1.075%	
	D Class non-distributing UK reporting fund share	1.075%	
	D Class non-distributing UK reporting fund share USD hedged	1.075%	
	E Class distributing (Q) (G) share	2.325%	
	E Class non-distributing share	2.324%	
	I Class distributing (A) (G) share	0.815%	
	I Class non-distributing share	0.814%	
	I Class non-distributing UK reporting fund share	0.814%	
	SR Class distributing (A) (G) UK reporting fund share	0.922%	
	SR Class non-distributing UK reporting fund share	0.924%	
	X Class distributing (Q) (G) UK reporting fund share	0.065%	
	X Class non-distributing share	0.064%	
	European Focus Fund	A Class non-distributing share	1.835%
		A Class non-distributing share SGD hedged	1.834%
A Class non-distributing share USD hedged		1.835%	
AI Class non-distributing share		1.835%	
C Class non-distributing share		3.085%	
D Class non-distributing share		1.070%	
D Class non-distributing UK reporting fund share		1.070%	
E Class non-distributing share		2.335%	
I Class non-distributing share	0.810%		

# Appendix IV – Total Expense Ratio continued

Fund Name	Share Class	TER
European Fund	A Class distributing (A) share	1.816%
	A Class distributing (A) UK reporting fund share	1.817%
	A Class non-distributing share	1.817%
	A Class non-distributing share AUD hedged	1.817%
	A Class non-distributing share CAD hedged	1.817%
	A Class non-distributing share CNH hedged	1.817%
	A Class non-distributing share GBP hedged	1.817%
	A Class non-distributing share HKD hedged	1.817%
	A Class non-distributing share NZD hedged	1.816%
	A Class non-distributing share SGD hedged	1.816%
	A Class non-distributing share USD hedged	1.816%
	C Class non-distributing share	3.067%
	D Class distributing (A) UK reporting fund share	1.067%
	D Class non-distributing share	1.066%
	D Class non-distributing share USD hedged	1.067%
	D Class non-distributing UK reporting fund share	1.066%
	E Class non-distributing share	2.317%
	I Class non-distributing share	0.806%
	I Class non-distributing share USD hedged	0.807%
S Class non-distributing share	0.915%	
X Class non-distributing share	0.056%	
European High Yield Bond Fund	A Class non-distributing share	1.229%
	A Class non-distributing share CHF hedged	1.227%
	A Class non-distributing share SEK hedged	1.223%
	D Class distributing (A) share	0.783%
	D Class distributing (A) UK reporting fund share GBP hedged	0.777%
	D Class non-distributing share	0.784%
	E Class distributing (Q) share	1.729%
	E Class non-distributing share	1.728%
	X Class non-distributing share	0.066%
	Z Class non-distributing share	0.478%
	Z Class non-distributing share USD hedged	0.476%
European Special Situations Fund	A Class distributing (A) share	1.824%
	A Class non-distributing share	1.826%
	A Class non-distributing share AUD hedged	1.828%
	A Class non-distributing share CAD hedged	1.826%
	A Class non-distributing share CNH hedged	1.825%
	A Class non-distributing share GBP hedged	1.831%
	A Class non-distributing share HKD hedged	1.831%
	A Class non-distributing share USD hedged	1.826%
	C Class non-distributing share	3.075%
	D Class non-distributing share	1.075%
	D Class non-distributing share USD hedged	1.076%
	E Class non-distributing share	2.326%
	I Class distributing (A) share	0.786%
	I Class non-distributing share	0.816%
X Class non-distributing share	0.064%	
European Sustainable Equity Fund	A Class non-distributing share	1.810%
	AI Class non-distributing share	1.810%
	D Class non-distributing UK reporting fund share	0.990%
	E Class non-distributing share	2.310%
	I Class non-distributing UK reporting fund share	0.730%
	X Class non-distributing UK reporting fund share	0.050%
	ZI Class non-distributing share	0.550%

## Appendix IV – Total Expense Ratio continued

Fund Name	Share Class	TER
European Value Fund	A Class distributing (A) share	1.818%
	A Class distributing (A) UK reporting fund share	1.818%
	A Class non-distributing share	1.818%
	A Class non-distributing share AUD hedged	1.818%
	A Class non-distributing share CNH hedged	1.821%
	A Class non-distributing share HKD hedged	1.817%
	A Class non-distributing share USD hedged	1.818%
	C Class non-distributing share	3.067%
	D Class distributing (A) UK reporting fund share	1.068%
	D Class non-distributing share	1.068%
	D Class non-distributing share USD hedged	1.067%
	E Class non-distributing share	2.317%
	I Class non-distributing share	0.807%
	S Class distributing (A) share	0.918%
X Class non-distributing share	0.058%	
FinTech Fund	A Class distributing (A) UK reporting fund share	1.818%
	A Class non-distributing share	1.819%
	A Class non-distributing share EUR hedged	1.820%
	A Class non-distributing share SGD hedged	1.819%
	AI Class non-distributing share	1.819%
	C Class non-distributing UK reporting fund share	3.070%
	D Class non-distributing share	0.998%
	D Class non-distributing share EUR hedged	0.998%
	D Class non-distributing UK reporting fund share	0.998%
	D Class non-distributing UK reporting fund share GBP hedged	0.998%
	E Class non-distributing share	2.320%
	E Class non-distributing share EUR hedged	2.320%
	I Class distributing (A) UK reporting fund share	0.707%
	I Class non-distributing share	0.736%
I Class non-distributing share EUR hedged	0.738%	
X Class non-distributing share	0.055%	
Z Class non-distributing UK reporting fund share	0.697%	

# Appendix IV – Total Expense Ratio continued

Fund Name	Share Class	TER
Fixed Income Global Opportunities Fund	A Class distributing (A) share	1.219%
	A Class distributing (A) share EUR hedged	1.219%
	A Class distributing (D) share	1.219%
	A Class distributing (M) share	1.219%
	A Class distributing (Q) share	1.219%
	A Class distributing (Q) share EUR hedged	1.219%
	A Class distributing (Q) share SGD hedged	1.219%
	A Class distributing (R) (M) (G) share AUD hedged	1.219%
	A Class distributing (R) (M) (G) share CNH hedged	1.218%
	A Class distributing (S) (M) (G) share	1.219%
	A Class distributing (S) (M) (G) share HKD hedged	1.219%
	A Class non-distributing share	1.219%
	A Class non-distributing share CHF hedged	1.219%
	A Class non-distributing share EUR hedged	1.219%
	A Class non-distributing share JPY hedged	1.219%
	A Class non-distributing share PLN hedged	1.219%
	A Class non-distributing share SEK hedged	1.219%
	A Class non-distributing share SGD hedged	1.219%
	A Class non-distributing UK reporting fund share GBP hedged	1.219%
	AI Class non-distributing share	1.219%
	AI Class non-distributing share EUR hedged	1.219%
	C Class distributing (D) share	2.469%
	C Class distributing (Q) share	2.469%
	C Class non-distributing share	2.469%
	D Class distributing (A) share	0.719%
	D Class distributing (A) share CAD hedged	0.719%
	D Class distributing (A) share EUR hedged	0.718%
	D Class distributing (A) UK reporting fund share GBP hedged	0.718%
	D Class distributing (Q) share	0.719%
	D Class distributing (Q) share CHF hedged	0.719%
	D Class distributing (Q) share EUR hedged	0.719%
	D Class non-distributing share	0.718%
	D Class non-distributing share CHF hedged	0.719%
	D Class non-distributing share EUR hedged	0.719%
	D Class non-distributing share GBP hedged	0.719%
	D Class non-distributing share PLN hedged	0.718%
	D Class non-distributing share SGD hedged	0.719%
	E Class non-distributing share	1.719%
	E Class non-distributing share EUR hedged	1.719%
	I Class distributing (M) share CAD hedged	0.558%
	I Class distributing (Q) share	0.558%
	I Class distributing (Q) share EUR hedged	0.558%
	I Class distributing (Q) share GBP hedged	0.558%
	I Class distributing (Q) share JPY hedged	0.558%
	I Class non-distributing share	0.558%
	I Class non-distributing share AUD hedged	0.558%
	I Class non-distributing share CAD hedged	0.558%
	I Class non-distributing share CHF hedged	0.558%
	I Class non-distributing share EUR hedged	0.558%
	I Class non-distributing share GBP hedged	0.558%
	I Class non-distributing share JPY hedged	0.558%
J Class distributing (M) share	0.058%	
S Class distributing (A) share EUR hedged	0.619%	
S Class distributing (Q) share	0.619%	
S Class non-distributing share	0.619%	
S Class non-distributing share CHF hedged	0.619%	
S Class non-distributing share EUR hedged	0.619%	
X Class distributing (M) share	0.058%	
X Class distributing (M) share AUD hedged	0.058%	
X Class distributing (M) share EUR hedged	0.058%	
X Class distributing (Q) share EUR hedged	0.058%	

## Appendix IV – Total Expense Ratio continued

<b>Fund Name</b>	<b>Share Class</b>	<b>TER</b>
	X Class distributing (Q) share GBP hedged	0.058%
	X Class non-distributing share	0.058%
	X Class non-distributing share AUD hedged	0.058%
	X Class non-distributing share CAD hedged	0.058%
	X Class non-distributing share CHF hedged	0.020%
	X Class non-distributing share EUR hedged	0.047%
	X Class non-distributing share GBP hedged	0.058%
	X Class non-distributing share SEK hedged	0.028%
<hr/>		
<b>Future Consumer Fund</b>		
	A Class non-distributing share	1.820%
	AI Class non-distributing share	1.820%
	D Class non-distributing share	1.000%
	D Class non-distributing UK reporting fund share	1.000%
	E Class non-distributing share	2.320%
	I Class non-distributing share	0.740%
	I Class non-distributing UK reporting fund share	0.740%
	X Class non-distributing UK reporting fund share	0.060%
	Z Class non-distributing share	0.700%
<hr/>		
<b>Future Of Transport Fund</b>		
	A Class distributing (A) share	1.820%
	A Class distributing (A) UK reporting fund share	1.820%
	A Class distributing (T) share	1.820%
	A Class non-distributing share	1.820%
	A Class non-distributing share CNH hedged	1.820%
	A Class non-distributing share EUR hedged	1.820%
	A Class non-distributing share SGD hedged	1.820%
	AI Class non-distributing share	1.820%
	D Class non-distributing share EUR hedged	1.000%
	D Class non-distributing UK reporting fund share	1.000%
	D Class non-distributing UK reporting fund share GBP hedged	1.000%
	E Class non-distributing share	2.320%
	E Class non-distributing share EUR hedged	2.320%
	I Class distributing (A) UK reporting fund share	0.740%
	I Class non-distributing share	0.740%
	I Class non-distributing share EUR hedged	0.740%
	X Class non-distributing share	0.056%
	Z Class non-distributing UK reporting fund share	0.700%

# Appendix IV – Total Expense Ratio continued

Fund Name	Share Class	TER
Global Allocation Fund	A Class distributing (A) share	1.779%
	A Class distributing (A) share EUR hedged	1.781%
	A Class distributing (Y) (Q) (G) share	1.759%
	A Class distributing (Y) (Q) (G) share AUD hedged	1.779%
	A Class distributing (Y) (Q) (G) share SGD hedged	1.773%
	A Class non-distributing share	1.780%
	A Class non-distributing share AUD hedged	1.780%
	A Class non-distributing share CHF hedged	1.780%
	A Class non-distributing share CNH hedged	1.780%
	A Class non-distributing share EUR hedged	1.780%
	A Class non-distributing share GBP hedged	1.780%
	A Class non-distributing share HKD hedged	1.783%
	A Class non-distributing share PLN hedged	1.786%
	A Class non-distributing share SGD hedged	1.780%
	AI Class non-distributing share	1.780%
	AI Class non-distributing share EUR hedged	1.780%
	C Class non-distributing share	3.031%
	C Class non-distributing share EUR hedged	3.032%
	D Class distributing (A) share	1.029%
	D Class distributing (A) share EUR hedged	1.030%
	D Class non-distributing share	1.029%
	D Class non-distributing share AUD hedged	1.030%
	D Class non-distributing share CHF hedged	1.028%
	D Class non-distributing share EUR hedged	1.030%
	D Class non-distributing share GBP hedged	1.029%
	D Class non-distributing share PLN hedged	1.028%
	D Class non-distributing share SGD hedged	1.028%
	D Class non-distributing UK reporting fund share	1.029%
	E Class non-distributing share	2.279%
	E Class non-distributing share EUR hedged	2.281%
	E Class non-distributing share PLN hedged	2.282%
	I Class non-distributing share	0.819%
	I Class non-distributing share EUR hedged	0.819%
	I Class non-distributing share SGD hedged	0.978%
	J Class non-distributing share	0.069%
	X Class distributing (A) share	0.069%
	X Class non-distributing share	0.069%
	X Class non-distributing share AUD hedged	0.069%
	X Class non-distributing share EUR hedged	0.049%
	X Class non-distributing share JPY hedged	0.069%



## Appendix IV – Total Expense Ratio continued

Fund Name	Share Class	TER
Global Corporate Bond Fund	A Class distributing (A) share EUR hedged	1.116%
	A Class distributing (M) share AUD hedged	1.116%
	A Class distributing (M) share CAD hedged	1.116%
	A Class distributing (M) share GBP hedged	1.116%
	A Class distributing (M) share NZD hedged	1.116%
	A Class distributing (Q) share	1.116%
	A Class distributing (R) (M) (G) share AUD hedged	1.116%
	A Class distributing (R) (M) (G) share CNH hedged	1.116%
	A Class distributing (R) (M) (G) share NZD hedged	1.116%
	A Class distributing (S) (M) (G) share	1.116%
	A Class distributing (S) (M) (G) share HKD hedged	1.116%
	A Class distributing (S) (M) (G) share SGD hedged	1.116%
	A Class non-distributing share	1.115%
	A Class non-distributing share EUR hedged	1.116%
	A Class non-distributing share SEK hedged	1.116%
	D Class distributing (Q) share GBP hedged	0.621%
	D Class non-distributing share	0.665%
	D Class non-distributing share EUR hedged	0.665%
	D Class non-distributing UK reporting fund share GBP hedged	0.649%
	E Class non-distributing share	1.616%
	E Class non-distributing share EUR hedged	1.616%
	I Class distributing (A) UK reporting fund share GBP hedged	0.504%
	I Class non-distributing share	0.504%
	I Class non-distributing share CAD hedged	0.529%
	I Class non-distributing share EUR hedged	0.504%
	X Class distributing (A) UK reporting fund share GBP hedged	0.016%
	X Class non-distributing share	0.054%
	X Class non-distributing share EUR hedged	0.054%
	X Class non-distributing share NOK hedged	0.054%
	Global Dynamic Equity Fund	A Class distributing (A) share
A Class non-distributing share		1.826%
A Class non-distributing share CNH hedged		1.826%
A Class non-distributing share EUR hedged		1.827%
C Class non-distributing share		3.078%
C Class non-distributing share EUR hedged		3.077%
D Class distributing (A) share		1.076%
D Class non-distributing share		1.076%
D Class non-distributing share EUR hedged		1.076%
E Class non-distributing share		2.326%
E Class non-distributing share EUR hedged		2.327%
I Class non-distributing share		0.815%
X Class non-distributing share		0.023%

# Appendix IV – Total Expense Ratio continued

Fund Name	Share Class	TER
Global Equity Income Fund	A Class distributing (A) (G) share	1.817%
	A Class distributing (A) (G) share EUR hedged	1.818%
	A Class distributing (Q) (G) share	1.818%
	A Class distributing (Q) (G) share EUR hedged	1.818%
	A Class distributing (Q) (G) share SGD hedged	1.818%
	A Class distributing (Q) (G) UK reporting fund share	1.817%
	A Class distributing (R) (M) (G) share AUD hedged	1.818%
	A Class distributing (R) (M) (G) share CNH hedged	1.818%
	A Class distributing (R) (M) (G) share ZAR hedged	1.818%
	A Class distributing (S) (M) (G) share	1.818%
	A Class distributing (S) (M) (G) share CNH hedged	1.818%
	A Class distributing (S) (M) (G) share HKD hedged	1.818%
	A Class distributing (S) (M) (G) share SGD hedged	1.818%
	A Class distributing (T) share	1.821%
	A Class non-distributing share	1.818%
	A Class non-distributing share CHF hedged	1.818%
	A Class non-distributing share EUR hedged	1.818%
	A Class non-distributing share PLN hedged	1.818%
	A Class non-distributing share SGD hedged	1.817%
	AI Class distributing (Q) (G) share EUR hedged	1.818%
	AI Class non-distributing share	1.817%
	AI Class non-distributing share EUR hedged	1.819%
	C Class distributing (Q) (G) share	3.068%
	C Class non-distributing share	3.068%
	D Class distributing (A) (G) share	1.067%
	D Class distributing (Q) (G) share	1.067%
	D Class distributing (Q) (G) share EUR hedged	1.068%
	D Class distributing (Q) (G) UK reporting fund share	1.067%
	D Class distributing (Q) (G) UK reporting fund share GBP hedged	1.068%
	D Class non-distributing share	1.069%
	D Class non-distributing share CHF hedged	1.067%
	D Class non-distributing share EUR hedged	1.068%
	D Class non-distributing share PLN hedged	1.067%
	D Class non-distributing share SGD hedged	1.067%
	E Class distributing (Q) (G) share	2.318%
	E Class distributing (Q) (G) share EUR hedged	2.319%
	E Class non-distributing share	2.317%
	E Class non-distributing share EUR hedged	2.317%
	I Class non-distributing share	0.805%
	I Class non-distributing UK reporting fund share	0.805%
	SR Class distributing (S) (M) (G) share	0.907%
SR Class non-distributing share	0.901%	
X Class non-distributing share	0.014%	

## Appendix IV – Total Expense Ratio continued

Fund Name	Share Class	TER
Global Government Bond Fund	A Class distributing (D) share	0.979%
	A Class distributing (D) share EUR hedged	0.979%
	A Class distributing (M) share	0.979%
	A Class distributing (M) share EUR hedged	0.979%
	A Class distributing (M) share GBP hedged	0.979%
	A Class distributing (M) share HKD hedged	0.978%
	A Class non-distributing share	0.979%
	A Class non-distributing share EUR hedged	0.979%
	C Class distributing (D) share	2.230%
	C Class distributing (D) share EUR hedged	2.231%
	C Class distributing (M) share	0.089%
	C Class non-distributing share	2.230%
	C Class non-distributing share EUR hedged	2.230%
	D Class distributing (M) share	0.629%
	D Class distributing (M) share EUR hedged	0.629%
	D Class non-distributing share	0.629%
	D Class non-distributing share EUR hedged	0.629%
	E Class non-distributing share	1.479%
	E Class non-distributing share EUR hedged	1.479%
	I Class distributing (A) share EUR hedged	0.421%
	I Class non-distributing share	0.468%
	I Class non-distributing share EUR hedged	0.467%
	X Class non-distributing share EUR hedged	0.067%
	X Class non-distributing share NOK hedged	0.068%
X Class non-distributing share SEK hedged	0.067%	
X Class non-distributing UK reporting fund share	0.067%	

# Appendix IV – Total Expense Ratio continued

Fund Name	Share Class	TER
Global High Yield Bond Fund	A Class distributing (D) UK reporting fund share	1.462%
	A Class distributing (D) UK reporting fund share EUR hedged	1.462%
	A Class distributing (M) share	1.462%
	A Class distributing (M) share EUR hedged	1.462%
	A Class distributing (Q) share	1.462%
	A Class distributing (R) (M) (G) share AUD hedged	1.462%
	A Class distributing (R) (M) (G) share ZAR hedged	1.462%
	A Class distributing (R) (M) (G) UK reporting fund share CNH hedged	1.463%
	A Class distributing (S) (M) (G) share	1.462%
	A Class distributing (S) (M) (G) share HKD hedged	1.463%
	A Class distributing (S) (M) (G) share SGD hedged	1.462%
	A Class non-distributing share	1.462%
	A Class non-distributing share EUR hedged	1.462%
	A Class non-distributing share GBP hedged	1.462%
	A Class non-distributing share PLN hedged	1.462%
	A Class non-distributing share SEK hedged	1.462%
	AI Class distributing (Q) share EUR hedged	1.462%
	AI Class non-distributing share EUR hedged	1.462%
	C Class distributing (D) share	2.713%
	C Class non-distributing share	2.712%
	C Class non-distributing share EUR hedged	2.713%
	D Class distributing (M) share	0.762%
	D Class distributing (M) share EUR hedged	0.762%
	D Class distributing (Q) share GBP hedged	0.762%
	D Class non-distributing share	0.761%
	D Class non-distributing UK reporting fund share EUR hedged	0.761%
	D Class non-distributing UK reporting fund share GBP hedged	0.761%
	E Class distributing (Q) share EUR hedged	1.963%
	E Class non-distributing share	1.962%
	E Class non-distributing share EUR hedged	1.962%
	I Class distributing (M) share	0.601%
	I Class non-distributing share	0.601%
I Class non-distributing share CAD hedged	0.619%	
I Class non-distributing share EUR hedged	0.602%	
I Class non-distributing UK reporting fund share CHF hedged	0.604%	
X Class distributing (A) share EUR hedged	0.051%	
X Class non-distributing share	0.051%	
X Class non-distributing share EUR hedged	0.051%	
Global Inflation Linked Bond Fund	A Class distributing (M) share	0.977%
	A Class non-distributing share	0.978%
	A Class non-distributing share EUR hedged	0.977%
	C Class distributing (M) share	2.228%
	C Class non-distributing share	2.228%
	D Class distributing (M) share	0.620%
	D Class non-distributing share	0.620%
	D Class non-distributing share EUR hedged	0.620%
	E Class non-distributing share EUR hedged	1.478%
	I Class non-distributing share	0.460%
	X Class non-distributing share EUR hedged	0.060%

## Appendix IV – Total Expense Ratio continued

Fund Name	Share Class	TER
Global Long-Horizon Equity Fund	A Class distributing (A) share	1.815%
	A Class distributing (A) UK reporting fund share	1.815%
	A Class non-distributing share	1.814%
	A Class non-distributing share SGD hedged	1.814%
	AI Class non-distributing share	1.814%
	C Class non-distributing share	3.066%
	D Class distributing (A) UK reporting fund share	1.063%
	D Class non-distributing share	1.065%
	E Class non-distributing share	2.315%
	I Class non-distributing share	0.803%
	X Class non-distributing share	0.053%
Global Multi-Asset Income Fund	A Class distributing (A) (G) share	1.793%
	A Class distributing (A) (G) share CHF hedged	1.786%
	A Class distributing (A) (G) share EUR hedged	1.787%
	A Class distributing (M) (G) share	1.795%
	A Class distributing (Q) (G) share	1.795%
	A Class distributing (Q) (G) share AUD hedged	1.786%
	A Class distributing (Q) (G) share SGD hedged	1.787%
	A Class distributing (R) (M) (G) share AUD hedged	1.787%
	A Class distributing (R) (M) (G) share CAD hedged	1.787%
	A Class distributing (R) (M) (G) share CNH hedged	1.789%
	A Class distributing (R) (M) (G) share GBP hedged	1.787%
	A Class distributing (R) (M) (G) share NZD hedged	1.787%
	A Class distributing (S) (M) (G) share	1.796%
	A Class distributing (S) (M) (G) share EUR hedged	1.786%
	A Class distributing (S) (M) (G) share HKD hedged	1.790%
	A Class distributing (S) (M) (G) share SGD hedged	1.787%
	A Class non-distributing share	1.797%
	A Class non-distributing share CHF hedged	1.787%
	A Class non-distributing share EUR hedged	1.790%
	AI Class distributing (Q) (G) share EUR hedged	1.780%
	AI Class non-distributing share EUR hedged	1.789%
	C Class distributing (S) (M) (G) share	3.046%
	C Class non-distributing share	3.045%
	D Class distributing (A) (G) share CHF hedged	0.887%
	D Class distributing (A) (G) share EUR hedged	0.886%
	D Class distributing (S) (M) (G) share	0.894%
	D Class distributing (S) (M) (G) share GBP hedged	0.886%
	D Class distributing (S) (M) (G) share SGD hedged	0.866%
	D Class non-distributing share	0.900%
	D Class non-distributing share CHF hedged	0.887%
	D Class non-distributing share EUR hedged	0.894%
	E Class distributing (Q) (G) share EUR hedged	2.289%
E Class distributing (Y) (Q) (G) share EUR hedged	2.289%	
E Class non-distributing share	2.295%	
E Class non-distributing share EUR hedged	2.289%	
I Class distributing (Q) (G) share EUR hedged	0.684%	
I Class non-distributing share	0.685%	
I Class non-distributing share EUR hedged	0.691%	
X Class distributing (Q) (G) share GBP hedged	0.052%	
X Class distributing (R) (M) (G) share AUD hedged	0.086%	
X Class non-distributing share	0.087%	

## Appendix IV – Total Expense Ratio continued

Fund Name	Share Class	TER
Impact Bond Fund <sup>(1)</sup>	A Class non-distributing UK reporting fund share	0.974%
	D Class non-distributing UK reporting fund share	0.594%
	E Class non-distributing share	1.498%
	I Class non-distributing UK reporting fund share	0.408%
	X Class non-distributing UK reporting fund share	0.077%
	X Class non-distributing UK reporting fund share USD hedged	0.037%
	Z Class non-distributing UK reporting fund share	0.472%
	ZI Class non-distributing UK reporting fund share	0.286%
India Fund	A Class distributing (A) UK reporting fund share	1.841%
	A Class non-distributing share	1.841%
	C Class non-distributing share	3.093%
	D Class distributing (A) UK reporting fund share	1.090%
	D Class non-distributing share	1.092%
	E Class non-distributing share	2.342%
	I Class non-distributing share	0.829%
	X Class non-distributing share	0.078%
Japan Flexible Equity Fund	A Class distributing (A) UK reporting fund share	1.819%
	A Class non-distributing share	1.815%
	A Class non-distributing share EUR hedged	1.819%
	A Class non-distributing share USD hedged	1.819%
	C Class non-distributing share	3.066%
	D Class distributing (A) UK reporting fund share	1.067%
	D Class non-distributing share	1.068%
	D Class non-distributing share EUR hedged	1.067%
	E Class non-distributing share	2.320%
	E Class non-distributing share EUR hedged	2.321%
	I Class non-distributing share	0.805%
	X Class non-distributing share	0.055%
X Class non-distributing share EUR hedged	0.075%	
Japan Small & MidCap Opportunities Fund	A Class distributing (A) UK reporting fund share	1.822%
	A Class non-distributing share	1.818%
	A Class non-distributing share EUR hedged	1.818%
	A Class non-distributing share USD hedged	1.818%
	C Class non-distributing share	3.072%
	D Class distributing (A) UK reporting fund share	1.072%
	D Class non-distributing share	1.071%
	D Class non-distributing share EUR hedged	1.070%
	E Class non-distributing share	2.320%
	I Class non-distributing share	0.811%
	I Class non-distributing share EUR hedged	0.788%
	X Class non-distributing share	0.058%

<sup>(1)</sup> Fund suspended, see Note 1, for further details.

## Appendix IV – Total Expense Ratio continued

Fund Name	Share Class	TER
Latin American Fund	A Class distributing (A) share	2.086%
	A Class distributing (A) UK reporting fund share	2.086%
	A Class non-distributing share	2.086%
	A Class non-distributing share AUD hedged	2.086%
	A Class non-distributing share CHF hedged	2.087%
	A Class non-distributing share HKD hedged	2.085%
	A Class non-distributing share PLN hedged	2.084%
	A Class non-distributing share SGD hedged	2.085%
	C Class non-distributing share	3.337%
	D Class distributing (A) share	1.334%
	D Class distributing (A) UK reporting fund share	1.335%
	D Class non-distributing share	1.335%
	D Class non-distributing share CHF hedged	1.335%
	D Class non-distributing share EUR hedged	1.335%
	D Class non-distributing share PLN hedged	1.335%
	D Class non-distributing share SGD hedged	1.328%
	D Class non-distributing UK reporting fund share GBP hedged	1.335%
	E Class non-distributing share	2.586%
	I Class non-distributing share	1.075%
	J Class non-distributing share	0.073%
X Class distributing (A) UK reporting fund share	0.043%	
X Class non-distributing share	0.074%	
Multi-Theme Equity Fund	A Class non-distributing share	1.496%
	A Class non-distributing share EUR hedged	1.500%
	AI Class non-distributing share	1.496%
	C Class non-distributing share	2.746%
	D Class non-distributing share EUR hedged	0.796%
	D Class non-distributing UK reporting fund share	0.795%
	E Class non-distributing share	1.996%
	X Class non-distributing share	0.055%
	X Class non-distributing share GBP hedged	0.085%
	Z Class non-distributing share	0.596%
Natural Resources Growth & Income Fund	A Class distributing (A) (G) share	1.816%
	A Class distributing (M) (G) share	1.817%
	A Class distributing (Q) (G) share	1.816%
	A Class non-distributing share	1.816%
	A Class non-distributing share EUR hedged	1.817%
	D Class non-distributing share	1.066%
	D Class non-distributing share EUR hedged	1.066%
	E Class distributing (Q) (G) share EUR hedged	2.317%
	E Class non-distributing share	2.316%
	I Class distributing (A) (G) share	0.806%
	S Class distributing (Q) (G) share	0.988%
	S Class non-distributing share	0.992%
Next Generation Health Care Fund	A Class non-distributing share	1.820%
	A Class non-distributing share HKD hedged	1.820%
	A Class non-distributing share SGD hedged	1.820%
	AI Class non-distributing share	1.820%
	D Class non-distributing share	1.000%
	D Class non-distributing UK reporting fund share	1.000%
	E Class non-distributing share	2.320%
	I Class non-distributing share	0.740%
	I Class non-distributing UK reporting fund share	0.740%
	X Class non-distributing UK reporting fund share	0.060%
	Z Class non-distributing share	0.700%

# Appendix IV – Total Expense Ratio continued

Fund Name	Share Class	TER
Next Generation Technology Fund	A Class distributing (A) share	1.819%
	A Class distributing (A) UK reporting fund share	1.819%
	A Class distributing (T) share	1.814%
	A Class non-distributing share	1.820%
	A Class non-distributing share AUD hedged	1.813%
	A Class non-distributing share CNH hedged	1.815%
	A Class non-distributing share EUR hedged	1.820%
	A Class non-distributing share HKD hedged	1.820%
	A Class non-distributing share NZD hedged	1.820%
	A Class non-distributing share SGD hedged	1.820%
	A Class non-distributing UK reporting fund share CHF hedged	1.820%
	A Class non-distributing UK reporting fund share GBP hedged	1.820%
	AI Class non-distributing share	1.820%
	D Class non-distributing share	0.998%
	D Class non-distributing share CNH hedged	0.998%
	D Class non-distributing share EUR hedged	0.996%
	D Class non-distributing share SGD hedged	0.998%
	D Class non-distributing UK reporting fund share	0.998%
	D Class non-distributing UK reporting fund share GBP hedged	0.999%
	E Class non-distributing share	2.320%
	E Class non-distributing share EUR hedged	2.320%
	I Class distributing (A) UK reporting fund share	0.737%
	I Class non-distributing share	0.738%
	I Class non-distributing share EUR hedged	0.737%
	I Class non-distributing UK reporting fund share	0.738%
	S Class non-distributing UK reporting fund share	0.918%
	S Class non-distributing UK reporting fund share CHF hedged	0.918%
	S Class non-distributing UK reporting fund share EUR hedged	0.919%
	S Class non-distributing UK reporting fund share GBP hedged	0.918%
	SR Class distributing (A) UK reporting fund share	0.919%
	SR Class non-distributing UK reporting fund share	0.919%
	SR Class non-distributing UK reporting fund share EUR hedged	0.911%
	X Class non-distributing share	0.056%
Z Class non-distributing UK reporting fund share	0.697%	
Z Class non-distributing UK reporting fund share CHF hedged	0.698%	
Nutrition Fund	A Class distributing (A) share EUR hedged	1.820%
	A Class distributing (A) UK reporting fund share	1.820%
	A Class distributing (A) UK reporting fund share GBP hedged	1.820%
	A Class non-distributing share	1.820%
	A Class non-distributing share EUR hedged	1.820%
	A Class non-distributing share HKD	1.820%
	A Class non-distributing share PLN hedged	1.820%
	A Class non-distributing share SGD hedged	1.820%
	AI Class non-distributing share	1.820%
	C Class non-distributing share	3.070%
	D Class distributing (A) share EUR hedged	1.000%
	D Class distributing (A) UK reporting fund share GBP hedged	1.000%
	D Class non-distributing share	1.000%
	D Class non-distributing share EUR hedged	1.000%
	D Class non-distributing share SGD hedged	1.000%
	D Class non-distributing UK reporting fund share GBP hedged	1.000%
	E Class non-distributing share	2.320%
I Class distributing (A) UK reporting fund share	0.711%	
I Class non-distributing share	0.740%	
I Class non-distributing share JPY hedged	0.740%	
X Class non-distributing share	0.060%	



## Appendix IV – Total Expense Ratio continued

Fund Name	Share Class	TER
Sustainable Asian Bond Fund	A Class distributing (S) (M) (G) share	1.250%
	A Class non-distributing share	1.266%
	D Class non-distributing share	0.744%
	D Class non-distributing share EUR hedged	0.770%
	E Class non-distributing share EUR hedged	1.745%
	I Class non-distributing share	0.582%
	I Class non-distributing share SEK hedged	0.584%
	X Class non-distributing share	0.083%
	Z class non-distributing share	0.578%
	ZI Class distributing (S) (M) (G) share	0.424%
	ZI Class non-distributing share	0.429%
Sustainable Emerging Markets Blended Bond Fund	A Class non-distributing share	1.720%
	A Class non-distributing share EUR hedged	1.720%
	AI Class non-distributing share	1.720%
	AI Class non-distributing share EUR hedged	1.720%
	D Class non-distributing share CHF hedged	0.970%
	D Class non-distributing share EUR hedged	0.970%
	D Class non-distributing UK reporting fund share	0.970%
	E Class distributing (Q) share EUR hedged	2.220%
	E Class non-distributing share EUR hedged	2.220%
	I Class non-distributing share	0.810%
	I Class non-distributing share EUR hedged	0.810%
	X Class non-distributing share	0.060%
	Z Class non-distributing UK reporting fund share	0.460%
	ZI Class non-distributing share	0.620%
Sustainable Emerging Markets Bond Fund	A Class distributing (S) (M) (G) UK reporting fund share	1.470%
	A Class distributing (S) (M) (G) UK reporting fund share SGD hedged	1.470%
	A Class non-distributing share	1.470%
	A Class non-distributing share EUR hedged	1.470%
	AI Class non-distributing share	1.470%
	AI Class non-distributing share EUR hedged	1.470%
	D Class distributing (S) (M) (G) UK reporting fund share	0.870%
	D Class non-distributing share CHF hedged	0.870%
	D Class non-distributing share EUR hedged	0.870%
	D Class non-distributing UK reporting fund share	0.870%
	D Class non-distributing UK reporting fund share GBP hedged	0.843%
	E Class distributing (Q) share EUR hedged	1.970%
	E Class non-distributing share EUR hedged	1.970%
	I Class non-distributing share	0.710%
	I Class non-distributing share EUR hedged	0.710%
	X Class non-distributing share	0.060%
	X Class non-distributing share AUD hedged	0.060%
	X Class non-distributing share EUR hedged	0.060%
	ZI Class non-distributing share	0.519%
	Sustainable Emerging Markets Corporate Bond Fund	A Class non-distributing share
A Class non-distributing share EUR hedged		1.690%
A Class non-distributing share SEK hedged		1.690%
AI Class non-distributing share		1.690%
AI Class non-distributing share EUR hedged		1.690%
D Class non-distributing share CHF hedged		0.970%
D Class non-distributing share EUR hedged		0.970%
D Class non-distributing UK reporting fund share		0.970%
E Class distributing (Q) share EUR hedged		2.190%
E Class non-distributing share EUR hedged		2.190%
I Class non-distributing share		0.810%
I Class non-distributing share EUR hedged		0.810%
X Class non-distributing share		0.060%
ZI Class non-distributing share		0.590%

## Appendix IV – Total Expense Ratio continued

Fund Name	Share Class	TER
Sustainable Emerging Markets Local Currency Bond Fund	A Class non-distributing share	1.289%
	A Class non-distributing share EUR hedged	1.278%
	AI Class non-distributing share	1.282%
	AI Class non-distributing share EUR hedged	1.289%
	D Class non-distributing share CHF hedged	0.810%
	D Class non-distributing share EUR hedged	0.791%
	D Class non-distributing UK reporting fund share	0.789%
	E Class distributing (Q) share EUR hedged	1.790%
	E Class non-distributing share EUR hedged	1.790%
	I Class non-distributing share	0.628%
	I Class non-distributing share EUR hedged	0.588%
	X Class non-distributing share	0.128%
	ZI Class non-distributing share	0.482%
	Sustainable Energy Fund	A Class distributing (A) share
A Class distributing (A) UK reporting fund share		1.979%
A Class distributing (T) share		1.975%
A Class non-distributing share		1.980%
A Class non-distributing share AUD hedged		1.969%
A Class non-distributing share CAD hedged		1.968%
A Class non-distributing share CNH hedged		1.968%
A Class non-distributing share EUR hedged		1.968%
A Class non-distributing share GBP hedged		1.968%
A Class non-distributing share HKD hedged		1.969%
A Class non-distributing share NZD hedged		1.967%
A Class non-distributing share SGD hedged		1.968%
AI Class non-distributing share		1.980%
C Class non-distributing share		3.230%
D Class distributing (A) share		1.230%
D Class distributing (A) UK reporting fund share		1.229%
D Class non-distributing share		1.229%
D Class non-distributing share SGD hedged		1.214%
E Class non-distributing share		2.480%
E Class non-distributing share EUR hedged		2.468%
I Class distributing (A) UK reporting fund share		0.966%
I Class distributing (Q) share		0.964%
I Class non-distributing share		0.969%
I Class non-distributing UK reporting fund share		0.969%
S Class non-distributing share		1.029%
X Class distributing (T) share		0.065%
X Class non-distributing share	0.069%	
X Class non-distributing share EUR hedged	0.068%	

## Appendix IV – Total Expense Ratio continued

Fund Name	Share Class	TER
Sustainable Fixed Income Global Opportunities Fund	A Class non-distributing share	1.220%
	AI Class non-distributing share	1.218%
	D Class non-distributing share	0.719%
	D Class non-distributing share CHF hedged	0.716%
	D Class non-distributing UK reporting fund share USD hedged	0.709%
	E Class non-distributing share	1.718%
	I Class non-distributing share	0.557%
	I Class non-distributing share JPY hedged	0.558%
	I Class non-distributing share SEK hedged	0.557%
	I Class non-distributing UK reporting fund share USD hedged	0.557%
	X Class distributing (M) share	0.057%
	X Class distributing (Q) share	0.057%
	X Class non-distributing share	0.057%
	X Class non-distributing share CHF hedged	0.056%
	X Class non-distributing share GBP hedged	0.028%
	X Class non-distributing share JPY hedged	0.057%
	X Class non-distributing share SEK hedged	0.057%
	X Class non-distributing share USD hedged	0.027%
	ZI Class non-distributing share	0.377%
	ZI Class non-distributing share USD hedged	0.384%
Sustainable Global Allocation Fund <sup>(1)</sup>	A Class distributing (A) UK reporting fund share	1.600%
	A Class non-distributing UK reporting fund share	1.600%
	A Class non-distributing UK reporting fund share EUR hedged	1.600%
	D Class non-distributing UK reporting fund share	0.950%
	D Class non-distributing UK reporting fund share EUR hedged	0.950%
	E Class non-distributing UK reporting fund share EUR hedged	2.100%
	E Class non-distributing UK reporting fund share	2.100%
	I Class non-distributing UK reporting fund share	0.740%
	I Class non-distributing UK reporting fund share EUR hedged	0.734%
	X Class non-distributing UK reporting fund share	0.040%
	ZI Class non-distributing UK reporting fund share EUR hedged	0.586%
	ZI Class non-distributing UK reporting fund share	0.590%

<sup>(1)</sup> Fund suspended, see Note 1, for further details.

# Appendix IV – Total Expense Ratio continued

Fund Name	Share Class	TER
Sustainable Global Bond Income Fund	A Class distributing (R) (M) (G) UK reporting fund share CNH hedged	1.224%
	A Class distributing (S) (M) (G) share	1.224%
	A Class distributing (S) (M) (G) UK reporting fund share AUD hedged	1.223%
	A Class distributing (S) (M) (G) UK reporting fund share CAD hedged	1.200%
	A Class distributing (S) (M) (G) UK reporting fund share EUR hedged	1.225%
	A Class distributing (S) (M) (G) UK reporting fund share GBP hedged	1.224%
	A Class distributing (S) (M) (G) UK reporting fund share HKD hedged	1.225%
	A Class distributing (S) (M) (G) UK reporting fund share NZD hedged	1.225%
	A Class distributing (S) (M) (G) UK reporting fund share SGD hedged	1.225%
	A Class non-distributing share	1.224%
	AI Class distributing (Q) share EUR hedged	1.225%
	AI Class non-distributing share	1.224%
	AI Class non-distributing share EUR hedged	1.224%
	D Class non-distributing share	0.724%
	D Class non-distributing share CHF hedged	0.733%
	D Class non-distributing share EUR hedged	0.770%
	D Class non-distributing UK reporting fund share GBP hedged	0.724%
	E Class distributing (Q) share EUR hedged	1.725%
	E Class non-distributing share EUR hedged	1.724%
	I Class distributing (S) (M) (G) share EUR hedged	0.564%
	I Class non-distributing share	0.563%
	I Class non-distributing share BRL hedged	0.563%
	I Class non-distributing share EUR hedged	0.551%
	X Class distributing (S) (M) (G) share EUR hedged	0.034%
	X Class non-distributing share	0.063%
	Z Class non-distributing share	0.464%
	Z Class non-distributing share CHF hedged	0.464%
	Z Class non-distributing share EUR hedged	0.464%
	ZI Class non-distributing share EUR hedged	0.409%
	ZI Class non-distributing share	0.402%
	Sustainable Global Infrastructure Fund	A Class non-distributing share
AI Class non-distributing share		1.601%
D Class non-distributing share		1.004%
E Class non-distributing share		2.103%
I Class non-distributing share		0.711%
X Class non-distributing share		0.143%
Z Class non-distributing share		0.691%

## Appendix IV – Total Expense Ratio continued

Fund Name	Share Class	TER
<b>Sustainable World Bond Fund<sup>(2)</sup></b>	A Class distributing (D) share	1.074%
	A Class distributing (M) share	1.074%
	A Class distributing (R) (M) (G) share CNH hedged	1.074%
	A Class distributing (S) (M) (G) share SGD hedged	1.074%
	A Class non-distributing share	1.074%
	A Class non-distributing share EUR hedged	1.074%
	A Class non-distributing UK reporting fund share GBP hedged	1.074%
	C Class distributing (D) share	2.325%
	D Class distributing (M) share	0.674%
	D Class non-distributing share	0.673%
	D Class non-distributing share CHF hedged	0.674%
	D Class non-distributing share EUR hedged	0.674%
	D Class non-distributing UK reporting fund share GBP hedged	0.674%
	E Class non-distributing share	1.574%
	I Class distributing (A) share EUR hedged	0.513%
	I Class non-distributing share	0.513%
	X Class non-distributing share	0.062%
	X Class non-distributing share CHF hedged	0.018%
	X Class non-distributing share DKK hedged	0.034%
	X Class non-distributing share EUR hedged	0.062%
	X Class non-distributing share GBP hedged	0.062%
X Class non-distributing share NOK hedged	0.063%	
X Class non-distributing share NZD hedged	0.072%	
<b>Swiss Small &amp; MidCap Opportunities Fund<sup>(3)</sup></b>	A Class non-distributing share	1.818%
	D Class distributing (M) UK reporting fund share	1.068%
	D Class non-distributing UK reporting fund share	1.068%
	I Class non-distributing share	0.806%
<b>Systematic China A-Share Opportunities Fund</b>	A Class non-distributing share	1.834%
	A Class non-distributing share SGD hedged	1.834%
	AI Class non-distributing share EUR hedged	1.837%
	D Class non-distributing share	1.087%
	D Class non-distributing share EUR hedged	1.088%
	D Class non-distributing UK reporting fund share	1.087%
	E Class non-distributing share EUR hedged	2.336%
	I Class non-distributing share	0.826%
	I Class non-distributing share EUR hedged	0.826%
	S Class non-distributing share	0.937%
	SR Class non-distributing share	0.940%
	X Class non-distributing share	0.073%
	Z Class non-distributing share	0.836%

<sup>(2)</sup> Fund name changed during the period, see Note 1, for further details.

<sup>(3)</sup> Fund closed to subscriptions, see Note 1, for further details.

# Appendix IV – Total Expense Ratio continued

Fund Name	Share Class	TER
Systematic Global Equity High Income Fund	A Class distributing (A) (G) share	1.814%
	A Class distributing (A) (G) share CHF hedged	1.809%
	A Class distributing (Q) (G) share	1.816%
	A Class distributing (Q) (G) share EUR hedged	1.811%
	A Class distributing (Q) (G) UK reporting fund share CHF hedged	1.811%
	A Class distributing (R) (M) (G) share AUD hedged	1.811%
	A Class distributing (R) (M) (G) share CAD hedged	1.811%
	A Class distributing (R) (M) (G) share CNH hedged	1.811%
	A Class distributing (R) (M) (G) share NZD hedged	1.811%
	A Class distributing (R) (M) (G) share ZAR hedged	1.797%
	A Class distributing (S) (M) (G) share	1.816%
	A Class distributing (S) (M) (G) share HKD hedged	1.811%
	A Class distributing (S) (M) (G) share SGD hedged	1.810%
	A Class distributing (S) (M) (G) UK reporting fund share GBP hedged	1.811%
	A Class non-distributing share	1.815%
	A Class non-distributing share EUR hedged	1.810%
	A Class non-distributing share HKD hedged	1.811%
	A Class non-distributing share SGD hedged	1.810%
	A Class non-distributing UK reporting fund share CHF hedged	1.810%
	C Class distributing (Q) (G) share	3.067%
	C Class non-distributing share	3.066%
	D Class distributing (A) (G) share	0.915%
	D Class distributing (A) (G) share CHF hedged	0.910%
	D Class distributing (Q) (G) share	0.915%
	D Class distributing (Q) (G) UK reporting fund share CHF hedged	0.910%
	D Class distributing (Q) (G) UK reporting fund share EUR hedged	0.910%
	D Class distributing (Q) (G) UK reporting fund share GBP hedged	0.910%
	D Class distributing (S) (M) (G) share	0.915%
	D Class distributing (S) (M) (G) share SGD hedged	0.910%
	D Class non-distributing share EUR hedged	0.910%
	D Class non-distributing UK reporting fund share	0.915%
	D Class non-distributing UK reporting fund share CHF hedged	0.910%
	E Class distributing (Q) (G) share EUR hedged	2.311%
	E Class non-distributing share	2.315%
	E Class non-distributing share EUR hedged	2.310%
	I Class distributing (A) (G) share	0.653%
	I Class distributing (M) (G) share	0.654%
	I Class distributing (Q) (G) share	0.655%
	I Class distributing (Q) UK reporting fund share CHF hedged	0.655%
	I Class distributing (Q) UK reporting fund share EUR hedged	0.655%
	I Class non-distributing share	0.656%
	SR Class distributing (S) (M) (G) share	0.908%
	SR Class non-distributing share	0.896%
X Class non-distributing share	0.054%	
Systematic Global Sustainable Income & Growth Fund <sup>(1)</sup>	A Class distributing (Q) (G) UK reporting fund share	1.770%
	A Class distributing (S) (M) (G) UK reporting fund share	1.770%
	A Class distributing (S) (M) (G) UK reporting fund share CNH hedged	1.770%
	A Class distributing (S) (M) (G) UK reporting fund share HKD hedged	1.770%
	A Class distributing (S) (M) (G) UK reporting fund share SGD hedged	1.770%
	A Class non-distributing UK reporting fund share	1.770%
	D Class distributing (S) (M) (G) share	1.020%
	D Class non-distributing UK reporting fund share	1.020%
	D Class non-distributing UK reporting fund share EUR hedged	1.020%
	E Class non-distributing share EUR hedged	2.270%
	I Class non-distributing UK reporting fund share	0.810%
	I Class non-distributing UK reporting fund share EUR hedged	0.810%
	X Class non-distributing UK reporting fund share	0.060%
ZI Class non-distributing UK reporting fund share	0.560%	

<sup>(1)</sup> Fund suspended, see Note 1, for further details.

## Appendix IV – Total Expense Ratio continued

Fund Name	Share Class	TER
Systematic Sustainable Global SmallCap Fund <sup>(2)</sup>	A Class non-distributing share	1.840%
	A Class non-distributing share AUD hedged	1.841%
	C Class non-distributing share	3.091%
	D Class non-distributing share	1.089%
	E Class non-distributing share	2.340%
	X Class non-distributing share GBP hedged	0.081%
United Kingdom Fund	A Class distributing (A) UK reporting fund share	1.815%
	A Class non-distributing share	1.815%
	C Class non-distributing share	3.066%
	D Class distributing (A) UK reporting fund share	1.065%
	D Class non-distributing share	1.066%
	D Class non-distributing UK reporting fund share	1.066%
	E Class non-distributing share	2.315%
	I Class distributing (A) UK reporting fund share	0.804%
	I Class non-distributing share	0.805%
X Class non-distributing share	0.054%	
US Basic Value Fund	A Class distributing (A) share	1.813%
	A Class distributing (A) UK reporting fund share	1.813%
	A Class distributing (T) share	1.819%
	A Class non-distributing share	1.813%
	A Class non-distributing share CNH hedged	1.812%
	A Class non-distributing share EUR hedged	1.814%
	A Class non-distributing share SGD hedged	1.813%
	C Class non-distributing share	3.063%
	C Class non-distributing share EUR hedged	3.063%
	D Class distributing (A) share	1.063%
	D Class distributing (A) UK reporting fund share	1.064%
	D Class non-distributing share	1.063%
	D Class non-distributing share EUR hedged	1.062%
	E Class non-distributing share	2.313%
	E Class non-distributing share EUR hedged	2.313%
	I Class non-distributing share	0.802%
	X Class non-distributing share	0.052%
US Dollar Bond Fund	A Class distributing (D) share	1.071%
	A Class distributing (M) share	1.071%
	A Class non-distributing share	1.071%
	C Class distributing (D) share	2.322%
	C Class non-distributing share	2.322%
	D Class distributing (M) share	0.670%
	D Class non-distributing share	0.670%
	D Class non-distributing UK reporting fund share GBP hedged	0.670%
	E Class non-distributing share	1.571%
	I Class distributing (Q) share	0.510%
	I Class non-distributing share	0.510%
	I Class non-distributing share EUR hedged	0.510%
	X Class distributing (Q) share	0.029%
	X Class non-distributing share	0.059%

<sup>(2)</sup> Fund name changed during the period, see Note 1, for further details.

# Appendix IV – Total Expense Ratio continued

Fund Name	Share Class	TER
US Dollar High Yield Bond Fund	A Class distributing (A) UK reporting fund share GBP hedged	1.463%
	A Class distributing (D) share	1.463%
	A Class distributing (M) share	1.463%
	A Class distributing (M) share AUD hedged	1.463%
	A Class distributing (M) share CAD hedged	1.463%
	A Class distributing (M) share EUR hedged	1.463%
	A Class distributing (M) share GBP hedged	1.463%
	A Class distributing (M) share NZD hedged	1.463%
	A Class distributing (M) share SGD hedged	1.463%
	A Class distributing (R) (M) (G) share AUD hedged	1.463%
	A Class distributing (R) (M) (G) share ZAR hedged	1.463%
	A Class distributing (R) (M) (G) UK reporting fund share CNH hedged	1.463%
	A Class distributing (S) (M) (G) share	1.463%
	A Class distributing (S) (M) (G) share HKD hedged	1.463%
	A Class distributing (S) (M) (G) share SGD hedged	1.463%
	A Class non-distributing share	1.462%
	A Class non-distributing share AUD hedged	1.462%
	A Class non-distributing share CHF hedged	1.462%
	A Class non-distributing share EUR hedged	1.463%
	A Class non-distributing share SGD hedged	1.463%
	C Class distributing (D) share	2.713%
	C Class non-distributing share	2.713%
	D Class distributing (A) UK reporting fund share GBP hedged	0.762%
	D Class distributing (M) share	0.762%
	D Class distributing (M) share SGD hedged	0.762%
	D Class non-distributing share AUD hedged	0.762%
	D Class non-distributing share CHF hedged	0.762%
	D Class non-distributing share EUR hedged	0.762%
	D Class non-distributing share SGD hedged	0.762%
	D Class non-distributing UK reporting fund share	0.762%
	E Class non-distributing share	1.963%
	E Class non-distributing share EUR hedged	1.962%
	I Class distributing (A) UK reporting fund share GBP hedged	0.601%
	I Class distributing (M) share	0.601%
	I Class non-distributing share	0.601%
	I Class non-distributing share EUR hedged	0.601%
	I Class non-distributing UK reporting fund share CHF hedged	0.568%
	I Class non-distributing UK reporting fund share GBP hedged	0.582%
	SR Class distributing (A) UK reporting fund share GBP hedged	0.670%
	SR Class distributing (M) UK reporting fund share	0.713%
	SR Class non-distributing UK reporting fund share	0.712%
	SR Class non-distributing UK reporting fund share EUR hedged	0.713%
	X Class distributing (S) (M) (G) share	0.051%
X Class non-distributing share	0.051%	
US Dollar Reserve Fund	A Class non-distributing share	0.513%
	A Class non-distributing share GBP hedged	0.512%
	C Class non-distributing share	0.512%
	D Class non-distributing share GBP hedged	0.345%
	E Class non-distributing share	0.761%
	E Class non-distributing share GBP hedged	0.771%
	X Class non-distributing share	0.051%



# Appendix IV – Total Expense Ratio continued

Fund Name	Share Class	TER
US Dollar Short Duration Bond Fund	A Class distributing (D) share	0.888%
	A Class distributing (M) share	0.889%
	A Class distributing (M) share SGD hedged	0.889%
	A Class non-distributing share	0.888%
	A Class non-distributing share EUR hedged	0.888%
	AI Class non-distributing share	0.888%
	C Class distributing (D) share	2.139%
	C Class non-distributing share	2.139%
	D Class distributing (M) share	0.538%
	D Class non-distributing share	0.538%
	D Class non-distributing share EUR hedged	0.538%
	E Class non-distributing share	1.388%
	I Class distributing (Q) share	0.453%
	I Class non-distributing share	0.453%
	I Class non-distributing share EUR hedged	0.452%
X Class non-distributing share	0.052%	
US Flexible Equity Fund	A Class distributing (A) share	1.813%
	A Class distributing (A) share EUR hedged	1.814%
	A Class distributing (A) UK reporting fund share	1.813%
	A Class non-distributing share	1.813%
	A Class non-distributing share CNH hedged	1.813%
	A Class non-distributing share EUR hedged	1.813%
	A Class non-distributing share JPY hedged	1.812%
	AI Class non-distributing share	1.812%
	C Class non-distributing share	3.063%
	C Class non-distributing share EUR hedged	3.063%
	D Class distributing (A) share	1.063%
	D Class distributing (A) UK reporting fund share	1.061%
	D Class non-distributing share	1.063%
	D Class non-distributing share EUR hedged	1.064%
	E Class non-distributing share	2.313%
	E Class non-distributing share EUR hedged	2.313%
	I Class non-distributing share	0.802%
	I Class non-distributing share EUR hedged	0.799%
	X Class non-distributing share	0.052%
X Class non-distributing share EUR hedged	0.073%	
US Government Mortgage Impact Fund	A Class distributing (D) share	0.973%
	A Class distributing (M) share	0.973%
	A Class non-distributing share	0.972%
	C Class distributing (D) share	2.224%
	C Class non-distributing share	2.223%
	D Class distributing (M) share	0.622%
	D Class non-distributing share	0.622%
	E Class non-distributing share	1.473%
	I Class distributing (M) share	0.425%
	I Class non-distributing share	0.461%
	X Class distributing (M) share	0.031%
	ZI Class non-distributing share EUR hedged	0.309%
	ZI Class non-distributing share	0.313%

# Appendix IV – Total Expense Ratio continued

Fund Name	Share Class	TER
US Growth Fund	A Class distributing (A) share	1.818%
	A Class non-distributing share	1.818%
	A Class non-distributing share EUR hedged	1.816%
	A Class non-distributing UK reporting fund share	1.818%
	AI Class non-distributing share	1.818%
	C Class non-distributing share	3.071%
	D Class distributing (A) share	1.068%
	D Class non-distributing share	1.069%
	D Class non-distributing UK reporting fund share	1.069%
	E Class non-distributing share	2.319%
	I Class non-distributing share	0.806%
	X Class non-distributing share	0.074%
	US Mid-Cap Value Fund	A Class non-distributing share
A Class non-distributing share AUD hedged		1.827%
C Class non-distributing share		3.077%
D Class non-distributing share		1.076%
E Class non-distributing share		2.326%
I Class non-distributing share		0.815%
US Sustainable Equity Fund	A Class non-distributing share	1.810%
	D Class non-distributing share	0.990%
	D Class non-distributing UK reporting fund share	0.990%
	E Class non-distributing share	2.310%
	I Class non-distributing share	0.730%
	I Class non-distributing UK reporting fund share	0.730%
	X Class non-distributing UK reporting fund share	0.050%
ZI Class non-distributing share	0.550%	
World Energy Fund	A Class distributing (A) share	2.062%
	A Class distributing (A) UK reporting fund share	2.062%
	A Class distributing (T) share	2.066%
	A Class non-distributing share	2.062%
	A Class non-distributing share AUD hedged	2.062%
	A Class non-distributing share CHF hedged	2.062%
	A Class non-distributing share EUR hedged	2.062%
	A Class non-distributing share HKD hedged	2.061%
	A Class non-distributing share SGD hedged	2.062%
	AI Class non-distributing share	2.061%
	C Class non-distributing share	3.311%
	C Class non-distributing share EUR hedged	3.312%
	D Class distributing (A) share	1.312%
	D Class distributing (A) UK reporting fund share	1.312%
	D Class non-distributing share	1.312%
	D Class non-distributing share CHF hedged	1.312%
	D Class non-distributing share EUR hedged	1.312%
	E Class non-distributing share	2.561%
	E Class non-distributing share EUR hedged	2.562%
	I Class non-distributing share	1.052%
	I Class non-distributing share EUR hedged	1.052%
	S Class non-distributing share	1.111%
	S Class non-distributing share EUR hedged	1.112%
X Class distributing (T) share	0.051%	
X Class non-distributing share	0.052%	

## Appendix IV – Total Expense Ratio continued

Fund Name	Share Class	TER
World Financials Fund	A Class distributing (A) share	1.817%
	A Class distributing (T) share	1.818%
	A Class non-distributing share HKD hedged	1.818%
	A Class non-distributing share SGD hedged	1.818%
	A Class non-distributing UK reporting fund share	1.818%
	AI Class non-distributing share	1.818%
	C Class non-distributing share	3.068%
	D Class non-distributing UK reporting fund share	1.068%
	E Class non-distributing share	2.318%
	I Class non-distributing share	0.805%
	X Class distributing (T) share	0.056%
	X Class non-distributing share	0.057%
	World Gold Fund	A Class distributing (A) share
A Class distributing (A) UK reporting fund share		2.069%
A Class distributing (T) share		2.067%
A Class non-distributing share		2.069%
A Class non-distributing share AUD hedged		2.068%
A Class non-distributing share CHF hedged		2.068%
A Class non-distributing share EUR hedged		2.068%
A Class non-distributing share HKD hedged		2.068%
A Class non-distributing share PLN hedged		2.068%
A Class non-distributing share SGD hedged		2.068%
A Class non-distributing UK reporting fund share		2.069%
AI Class non-distributing share		2.069%
AI Class non-distributing share EUR hedged		2.069%
C Class non-distributing share		3.321%
C Class non-distributing share		3.321%
C Class non-distributing share EUR hedged		3.320%
D Class distributing (A) share		1.317%
D Class non-distributing share		1.318%
D Class non-distributing share CHF hedged		1.317%
D Class non-distributing share EUR hedged		1.317%
D Class non-distributing share SGD hedged		1.317%
D Class non-distributing UK reporting fund share GBP hedged		1.317%
E Class non-distributing share		2.570%
E Class non-distributing share EUR hedged		2.569%
I Class non-distributing share		1.057%
I Class non-distributing share EUR hedged		1.057%
S Class non-distributing share	1.067%	
X Class distributing (T) share	0.025%	
X Class non-distributing share	0.055%	

# Appendix IV – Total Expense Ratio continued

Fund Name	Share Class	TER
World Healthscience Fund	A Class distributing (A) share	1.817%
	A Class distributing (T) share	1.813%
	A Class non-distributing share	1.817%
	A Class non-distributing share AUD hedged	1.786%
	A Class non-distributing share CNH hedged	1.786%
	A Class non-distributing share HKD hedged	1.786%
	A Class non-distributing share JPY hedged	1.785%
	A Class non-distributing share SGD hedged	1.785%
	A Class non-distributing UK reporting fund share EUR hedged	1.785%
	AI Class non-distributing share	1.817%
	C Class non-distributing share	3.067%
	D Class distributing (A) share	1.067%
	D Class distributing (Q) UK reporting fund share	1.067%
	D Class non-distributing share	1.067%
	D Class non-distributing share EUR hedged	1.034%
	E Class non-distributing share	2.317%
	E Class non-distributing share EUR hedged	2.283%
	I Class distributing (A) UK reporting fund share	0.772%
	I Class non-distributing share	0.806%
	I Class non-distributing share EUR hedged	0.806%
X Class distributing (T) share	0.052%	
X Class non-distributing share	0.056%	
World Mining Fund	A Class distributing (A) share	2.068%
	A Class distributing (A) UK reporting fund share	2.068%
	A Class distributing (T) share	2.070%
	A Class non-distributing share	2.068%
	A Class non-distributing share AUD hedged	2.068%
	A Class non-distributing share CHF hedged	2.069%
	A Class non-distributing share EUR hedged	2.069%
	A Class non-distributing share HKD hedged	2.068%
	A Class non-distributing share PLN hedged	2.068%
	A Class non-distributing share SGD hedged	2.068%
	AI Class non-distributing share	2.068%
	AI Class non-distributing share EUR hedged	2.069%
	C Class non-distributing share	3.319%
	C Class non-distributing share EUR hedged	3.319%
	D Class distributing (A) UK reporting fund share	1.318%
	D Class non-distributing share	1.318%
	D Class non-distributing share CHF hedged	1.318%
	D Class non-distributing share EUR hedged	1.318%
	D Class non-distributing share PLN hedged	1.318%
	D Class non-distributing share SGD hedged	1.317%
	D Class non-distributing UK reporting fund share GBP hedged	1.318%
	E Class non-distributing share	2.568%
	E Class non-distributing share EUR hedged	2.569%
	I Class distributing (A) UK reporting fund share	1.063%
	I Class non-distributing share	1.057%
	I Class non-distributing share EUR hedged	1.058%
	I Class non-distributing UK reporting fund share	1.057%
S Class non-distributing share	1.117%	
S Class non-distributing share EUR hedged	1.118%	
X Class distributing (T) share	0.056%	
X Class non-distributing share	0.057%	
X Class non-distributing share EUR hedged	0.026%	

## Appendix IV – Total Expense Ratio continued

Fund Name	Share Class	TER
World Real Estate Securities Fund	A Class distributing (R) (M) (G) share CNH hedged	1.837%
	A Class distributing (S) (M) (G) share	1.837%
	A Class distributing (S) (M) (G) share HKD hedged	1.839%
	A Class distributing (S) (M) (G) share SGD hedged	1.836%
	A Class distributing (T) share	1.848%
	A Class non-distributing share	1.837%
	D Class distributing (S) (M) (G) share	1.067%
	D Class non-distributing share	1.085%
	D Class non-distributing share CHF hedged	1.086%
	E Class non-distributing share	2.337%
	X Class distributing (T) share	0.071%
	X Class non-distributing share	0.073%
	X Class non-distributing share AUD hedged	0.073%
	World Technology Fund	A Class distributing (A) share
A Class distributing (A) UK reporting fund share		1.816%
A Class distributing (T) share		1.816%
A Class non-distributing share		1.817%
A Class non-distributing share AUD hedged		1.799%
A Class non-distributing share CNH hedged		1.800%
A Class non-distributing share JPY hedged		1.801%
A Class non-distributing share SGD hedged		1.799%
A Class non-distributing UK reporting fund share EUR hedged		1.800%
AI Class non-distributing share		1.817%
C Class non-distributing share		3.069%
D Class non-distributing share		1.065%
D Class non-distributing share EUR hedged		1.048%
E Class non-distributing share		2.317%
E Class non-distributing share EUR hedged		2.299%
I Class distributing (A) UK reporting fund share		0.804%
I Class distributing (Q) UK reporting fund share GBP hedged		0.805%
I Class non-distributing share		0.805%
I Class non-distributing share BRL hedged		0.804%
I Class non-distributing share EUR hedged		0.805%
I Class non-distributing UK reporting fund share	0.805%	
X Class distributing (T) share	0.053%	
X Class non-distributing share	0.054%	

## Want to know more?

blackrockinternational.com | +44 (0)20 7743 3300

© 2023 BlackRock, Inc. All Rights reserved. BLACKROCK, BLACKROCK SOLUTIONS and iSHARES are trademarks of BlackRock, Inc. or its subsidiaries in the United States and elsewhere. All other trademarks are those of their respective owners.

**BlackRock**

Go paperless. . .   
It's Easy, Economical and Green! .  
Go to [www.icsdelivery.com](http://www.icsdelivery.com)